



Universiteit
Leiden
The Netherlands

Safe anytime-valid inference: from theory to implementation in psychiatry research

Turner, R.J.

Citation

Turner, R. J. (2023, November 14). *Safe anytime-valid inference: from theory to implementation in psychiatry research*. Retrieved from <https://hdl.handle.net/1887/3663083>

Version: Publisher's Version

[Licence agreement concerning inclusion of doctoral thesis in the Institutional Repository of the University of Leiden](#)

License: <https://hdl.handle.net/1887/3663083>

Note: To cite this publication please use the final published version (if applicable).

Safe Anytime-Valid Inference: from Theory to Implementation in Psychiatry Research

Proefschrift

ter verkrijging van
de graad van doctor aan de Universiteit Leiden,
op gezag van rector magnificus prof.dr.ir. H. Bijl,
volgens besluit van het college voor promoties
te verdedigen op dinsdag 14 november 2023
klokke 11:15 uur

door

Rosanne Jane Turner

geboren te Castricum, Nederland

in 1992

Promotores:	Prof.dr. P.D. Grünwald	(CWI, Leiden University)
	Prof.dr. F.E. Scheepers	(UMC Utrecht)
Co-promotor:	Dr. A. Härmä	(Maastricht University)

Promotiecommissie:

Dr. R. de Heide	(VU Amsterdam)
Dr. A. Henzi	(University of Bern)
Prof.dr. O.L. Cremer	(UMC Utrecht)
Prof.dr. M.R. Spruit	
Prof.dr. H. Putter	
Prof.dr.ir. G.L.A. Derkx	

Copyright © 2023 Rosanne Jane Turner.

The work for this thesis was carried out jointly at CWI, the research center for mathematics and computer science in The Netherlands, and at University Medical Center Utrecht. The work was supported by the Dutch Research Council (NWO), as part of the Enabling Personalized Interventions (EPI) project in the Commit2Data–Data2Person program under contract 628.011.028.



Origins of the material

This dissertation is based on the following papers. The author of this dissertation contributed substantially to each of these papers.

Chapter 2 is based on the paper with a minor revision pending and available as a technical report as:

Rosanne J. Turner, Alexander Ly and Peter D. Grünwald. Generic E-Variables for Exact Sequential k-Sample Tests that allow for Optional Stopping. arXiv:2106.02693. June 2021.

Chapter 3 is based on the paper that is published in *Statistics and Probability Letters* as:

Rosanne J. Turner and Peter D. Grünwald. Exact Anytime-valid Confidence Intervals for Contingency Tables and Beyond. *Statistics & Probability Letters*, 109835. 2023.

Chapter 4 is based on the paper that is published in *BMC Psychiatry* as:

Rosanne J. Turner, Femke Coenen, Femke Roelofs, Karin Hagoort, Aki Härmä, Peter D. Grünwald, Fleur P. Velders and Floortje E. Scheepers. Information extraction from free text for aiding transdiagnostic psychiatry: constructing NLP pipelines tailored to clinicians' needs. *BMC Psychiatry*. June 2022. doi: 10.1186/s12888-022-04058-z.

Chapter 5 is based on the paper that is published in *Scientific Reports* as:

Rosanne J. Turner, Karin Hagoort, Femke Coenen, Rosa J. Meijer and Floortje E. Scheepers. Bayesian network analysis of antidepressant treatment trajectories. *Scientific Reports*, 13(1), 8428. 2023.

Chapter 6 is based on the paper that is published in revised version in *Psychiatry Research* as:

Yuri van der Does, Rosanne J. Turner, E.J.H. Bartels, Karin Hagoort, Aäron Metselaar, Floortje E. Scheepers, Peter D. Grünwald, Metten Somers and Edwin van Dellen. Outcome prediction of electroconvulsive therapy for depression. *Psychiatry Research*, 326, 115328. 2023.

Chapter 7 is based on the paper that is accepted for oral presentation *AISTATS 2023*. Chapter 7 in this thesis contains the extra section 7.4, linking it to the psychiatry use-case studied in chapter 5. The paper without extra section 7.4 is available in the *AISTATS* conference proceedings as

Rosanne J. Turner and Peter D. Grünwald. Safe Sequential Testing and Effect Estimation in Stratified Count Data. *PMLR* 206. February 2023.

Contents

1	Introduction	1
1.1	Toward a digital health twin: on the potential role of federated learning and SAVI	2
1.2	Safe, anytime-valid inference	4
1.3	Knowledge discovery in psychiatry: current state of the art and the potential role of machine learning	14
1.4	Chapters 2 and 3: implementations of safe, anytime-valid inference	16
1.5	Chapters 4 – 6: data preparation and exploratory analysis in clinical psychiatry research	17
1.6	Chapter 7: stratified anytime-valid effect estimation and application to a psychiatry use-case	18
1.7	The composition of this dissertation	19
2	Generic E-Variables for Exact Sequential k-Sample Tests that allow for Optional Stopping	21
2.1	Introduction	22
2.2	Setup, notation and preliminaries	24
2.3	Two-stream safe tests	28
2.4	Safe tests for two proportions	33
2.5	(Un)Restricted composite \mathcal{H}_1 in the 2×2 setting	34
2.6	Illustration via simulated data	37
2.7	Illustration via real world data	42
2.8	Other <i>e</i> -Variables for two data streams	44
2.9	Conclusion	47
3	Exact Anytime-valid Confidence Intervals for Contingency Tables and Beyond	49
3.1	Introduction	50
3.2	General Null Hypotheses	51
3.3	Anytime-valid confidence sequences for the 2×2 case	55
3.4	Conclusion	59

4 Information Extraction from Free Text for Aiding Transdiagnostic Psychiatry: constructing NLP Pipelines Tailored to Clinicians' Needs	61
4.1 Background	63
4.2 Methods	64
4.3 Results	68
4.4 Discussion	74
4.5 Conclusions	76
5 Bayesian Network Analysis of Antidepressant Treatment Trajectories	77
5.1 Introduction	78
5.2 Methods	79
5.3 Results	83
5.4 Discussion	88
6 Outcome Prediction of Electroconvulsive Therapy for Depression using a Bayesian Network Model based on Clinical Information	93
6.1 Introduction	94
6.2 Methods	95
6.3 Results	97
6.4 Discussion	104
7 Safe Sequential Testing and Effect Estimation in Stratified Count Data	109
7.1 Introduction	110
7.2 E-variables for testing the global null	112
7.3 Extension to confidence sequences	118
7.4 Application in psychiatry use-case	124
7.5 Conclusion and future work	126
8 Discussion	127
8.1 Implementations of safe, anytime-valid inference	127
8.2 Knowledge discovery in psychiatry	128
8.3 Federated learning in Psychiatry and healthcare in general	130
Summary in Dutch	133
Acknowledgments	137
Curriculum Vitae	139
Bibliography	141
Appendix with Supplementary Material	157