

Inference with Predicted Data

What do we do after we have machine learned (or AI'd?) everything?

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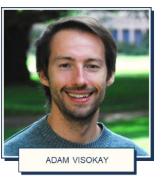
October 15, 2025



First, Some Acknowledgements









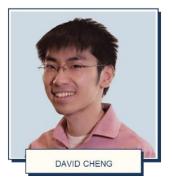






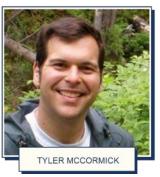














This slide is by no means exhaustive, but it represents individuals who have contributed most recently to the papers I will be highlighting in this talk.

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What is AI?

What is AI? A three part definition

Data

"Let's go to N.Y.!" WHITESPACE "Let's N.Y.!" go PREFIX to Let's N.Y.!" go EXCEPTION to N.Y.!" SUFFIX Let go to N.Y.! SUFFIX Let go to N.Y. EXCEPTION Let go to

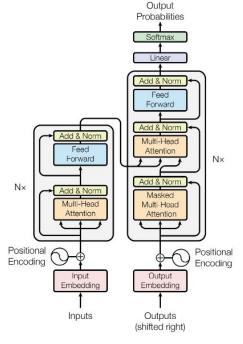
https://www.innerdoc.com/periodic-table-of-nlp-tasks/14-tokenization/

to

go

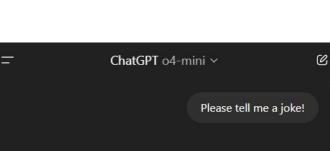
N.Y.

Algorithm



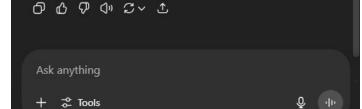
https://arxiv.org/abs/1706.03762

Interface



Because it was, on average, three feet deep!

Why did the statistician drown crossing the river?



ChatGPT can make mistakes. Check important info. https://chatgpt.com/

Let

Why is AI all over the news?

How attention changed the game in AI (2017)

Attention Is All You Need

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noam@google.com nikip@google.com usz@google.com

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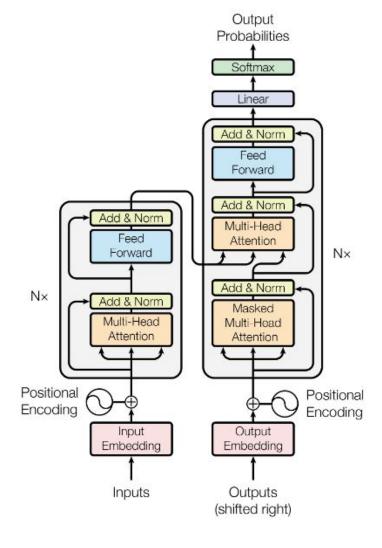
Łukasz Kaiser* Google Brain lukaszkaiser@google.com

Illia Polosukhin* ‡ illia.polosukhin@gmail.com

Abstract

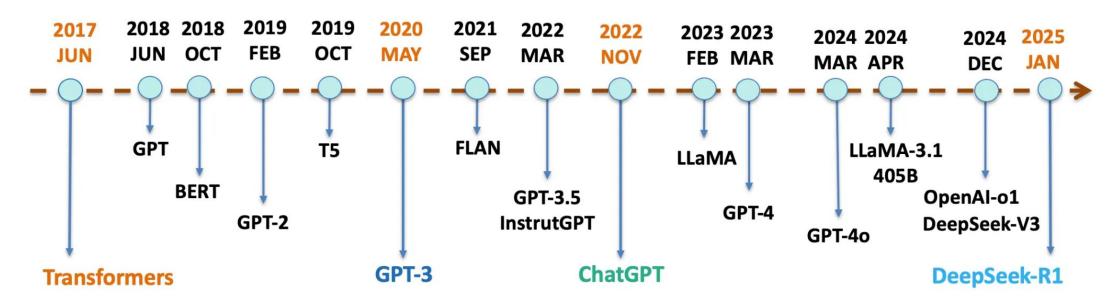
The dominant sequence transduction models are based on complex recurrent or convolutional neural networks that include an encoder and a decoder. The best performing models also connect the encoder and decoder through an attention mechanism. We propose a new simple network architecture, the Transformer, based solely on attention mechanisms, dispensing with recurrence and convolutions entirely. Experiments on two machine translation tasks show these models to be superior in quality while being more parallelizable and requiring significantly less time to train. Our model achieves 28.4 BLEU on the WMT 2014 Englishto-German translation task, improving over the existing best results, including ensembles, by over 2 BLEU. On the WMT 2014 English-to-French translation task, our model establishes a new single-model state-of-the-art BLEU score of 41.0 after training for 3.5 days on eight GPUs, a small fraction of the training costs of the best models from the literature.

https://proceedings.neurips.cc/paper_files/paper/2017/file/3f5ee243547dee91fbd053c1c4a845aa-Paper.pdf



LLM breakthroughs have driven AI's current momentum

A Brief History of LLMs

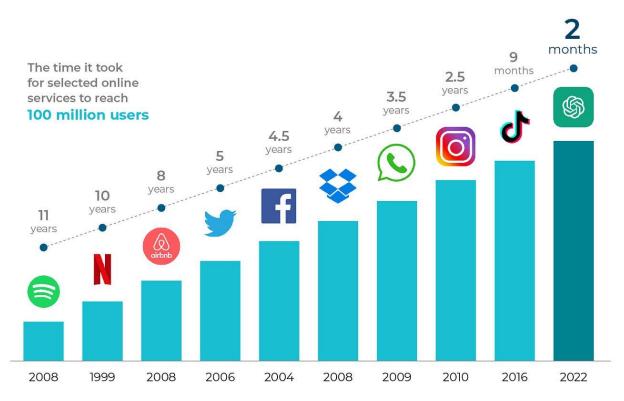


https://medium.com/@lmpo/a-brief-history-of-lmms-from-transformers-2017-to-deepseek-r1-2025-dae75dd3f59a

AI is everywhere, and it is spreading faster than ever



Chat-GPT sprints to 100 million users

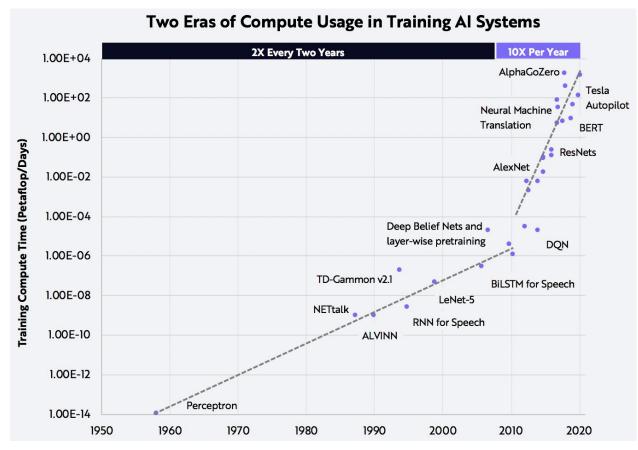


https://www.nebuly.com/blog/2024-the-year-of-llm-user-intelligence

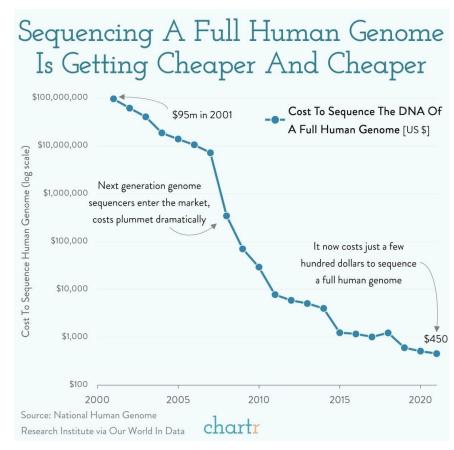
Source: World of Statistics

Why is now different, and what does that mean for us?

Simultaneous Revolutions in Computing and Biology



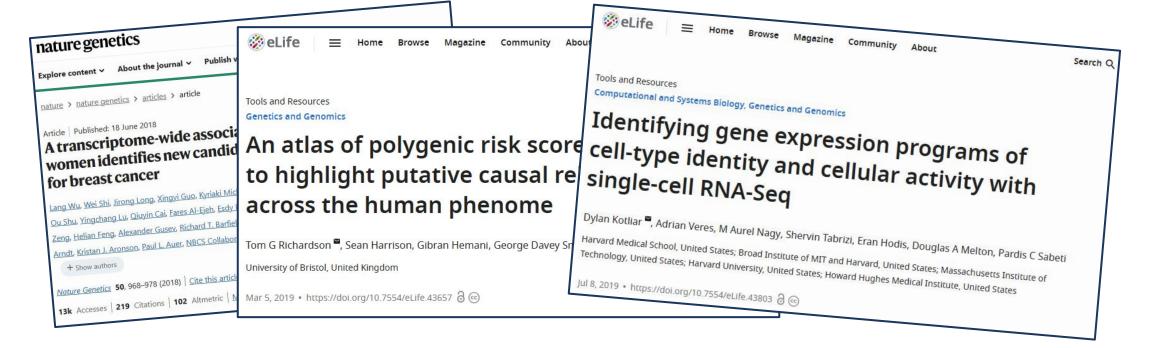
https://www.ark-invest.com/articles/analyst-research/ai-training



https://digitalfoodlab.com/graph-week-genome-sequencing-price-going/

We can now predict complex genetic traits with AI/ML

PRS for disease susceptibility, imputed expression from genotype arrays, TWAS, ...



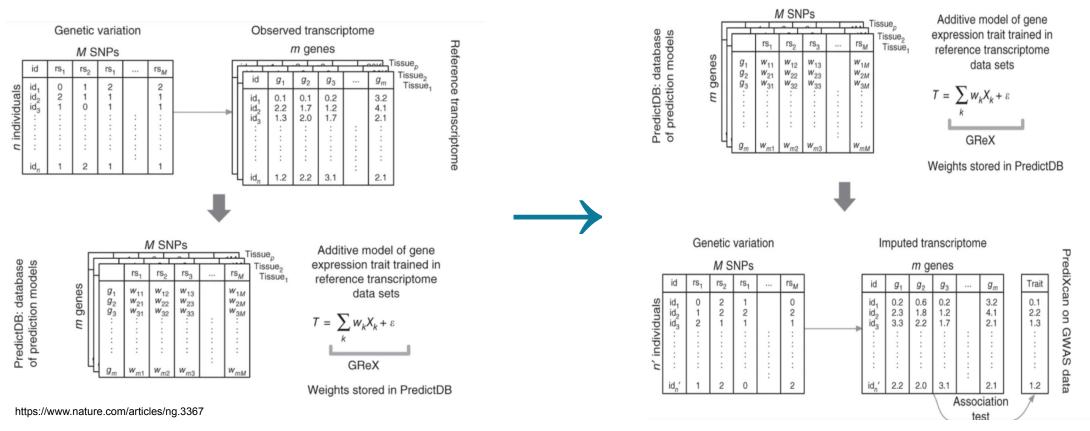
https://www.nature.com/articles/s41588-018-0132-x

https://elifesciences.org/articles/43657

https://elifesciences.org/articles/43803

Example: Common two-stage workflow of a TWAS

1) Model training in a reference panel \rightarrow 2) Expression imputation and association testing in data



How does this relate to statistical inference?

A simple sample size calculation

N = Sample Size

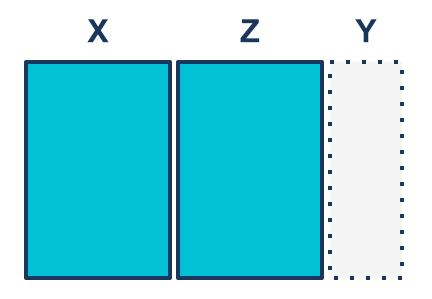
How does this relate to statistical inference?

A simple sample size calculation



In many cases, unlabeled features are cheap and easy to collect

Certain outcomes of interest, however, can be time-consuming or costly to obtain



X: Covariates of Interest

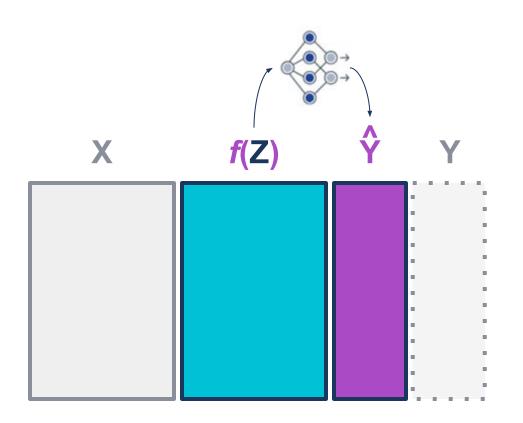
Z: Predictive Features

Y: (Missing) Outcome of Interest

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f(Data you can get) = (Data you want)-ish

Modern studies use accessible data and AI/ML to predict hard-to-measure outcomes



X: Covariates of Interest

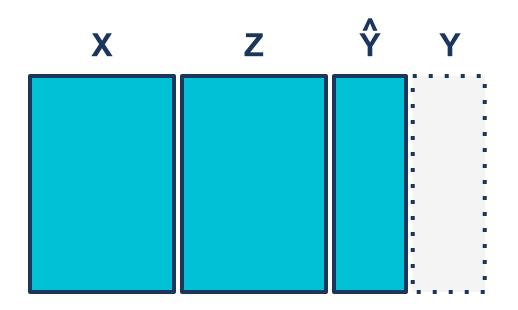
Z: Predictive Features

Y: (Missing) Outcome of Interest

Y: Predicted Outcome

AI/ML-generated predictions are then treated as measured data

These predicted outcomes are used in downstream analyses or in policy decision-making



X: Covariates of Interest

Z: Predictive Features

Y: (Missing) Outcome of Interest

Y: Predicted Outcome

Using predictions as surrogates is appealing...



But when our goal is downstream inference/hypothesis testing

This can cause problems

$$g(E[Y|X]) = \Box_0 + \Box_1 X$$
gene expression drug dose

But when our goal is downstream inference/hypothesis testing

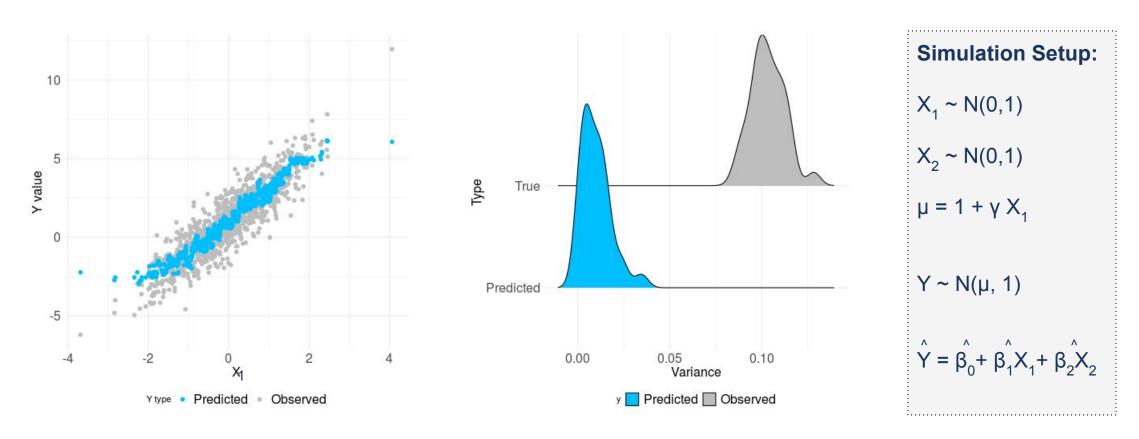
This can cause problems

$$g(E[Y|X]) = \Box_0 + \Box_X$$
predicted gene expression drug dose

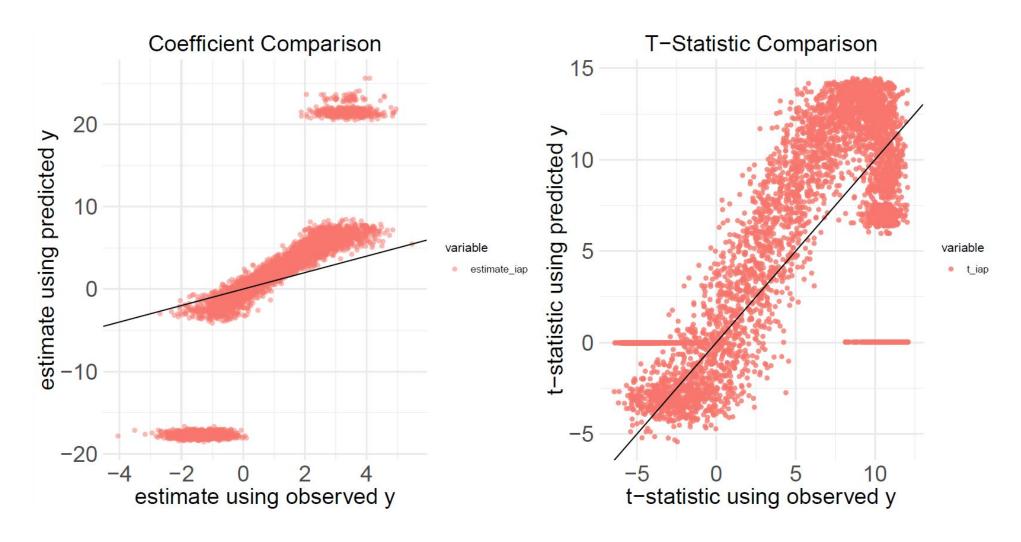
Where can this go wrong?

High predictive accuracy \neq good information for inference

Bias & inability to propagate uncertainty from the predictions to the downstream model



It gets worse when we compare coefficients/test statistics



Where does this leave us?

Many AI/ML models are often "black boxes"

We don't have access to their operating characteristics or training data

Matters arising

Transparency and reproducibility in artificial intelligence

https://doi.org/10.1038/s41586-020-2766-y Received: 1 February 2020		
Check for u	ıpdates	

Benjamin Haibe-Kains^{1,2,3,4,5,5,6}, George A Farnoosh Khodakarami^{1,2}, Massive Anal Directors*, Levi Waldron⁸, Bo Wang^{2,3,5,4} Anshul Kundaje^{13,14}, Casey S. Greene^{15,16} Anshul Kundaje^{13,14}, Casey S. Greene^{15,16} Robert Tibshirani^{2,26}, Trevor Hastie^{25,26}, J. & Hugo J. W. L. Aerts^{6,7,33,34}

ARISING FROM S. M. McKinney et al. Nature

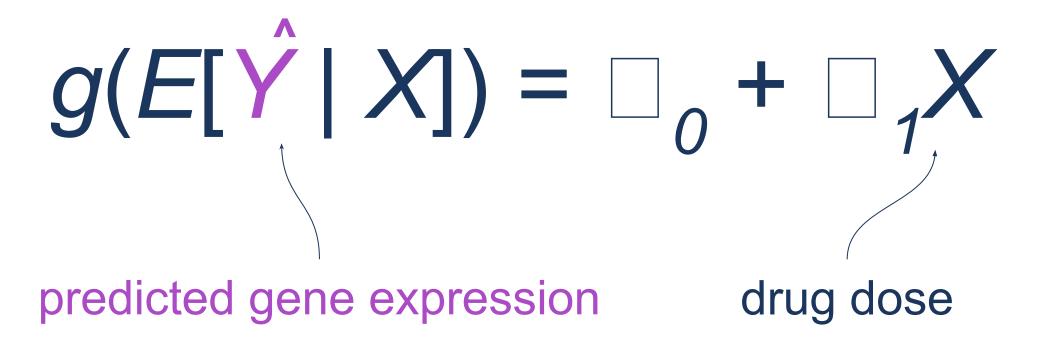
https://www.nature.com/articles/s41586-020-2766-y

Table 1 | Essential hyperparameters for reproducing the study for each of the three models

	Lesion	Breast	Case
Learning rate	Missing	0.0001	Missing
Learning rate schedule	Missing	Stated	Missing
Optimizer	Stochastic gradient descent with momentum	Adam	Missing
Momentum	Missing	Not applicable	Not applicable
Batch size	4	Unclear	2
Epochs	Missing	120,000	Missing

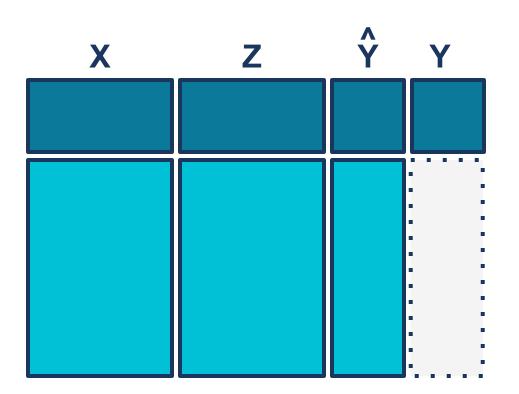
This is hard to model correctly

And it depends on our upstream (black box) prediction algorithm



We need methods for "inference with predicted data" (IPD)

Leverage a subset of data with gold-standard outcomes to calibrate inference in the larger study





X: Covariates of Interest

Z: Predictive Features

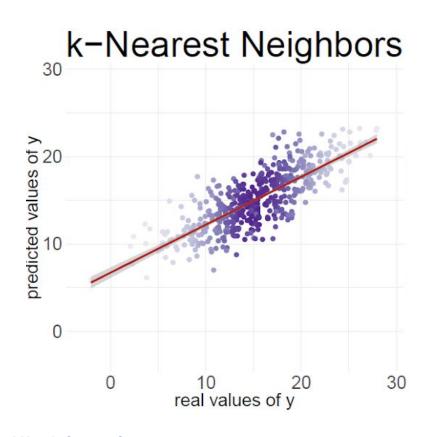
Y: (Missing) Outcome of Interest

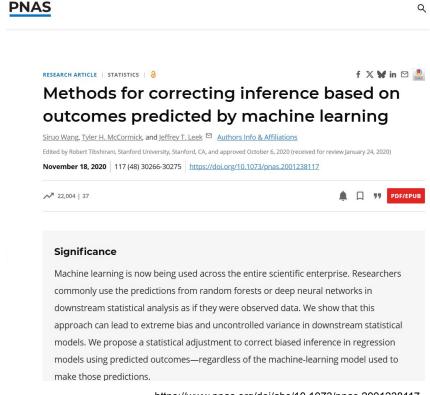
Y: Predicted Outcome

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Post-Prediction Inference (Wang et al., 2020)

A key observation that the predicted and true outcomes often have a simple relationship

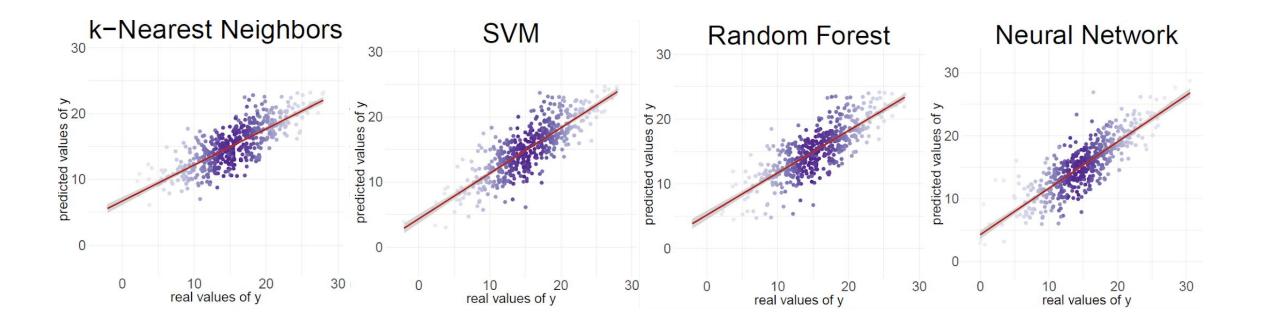




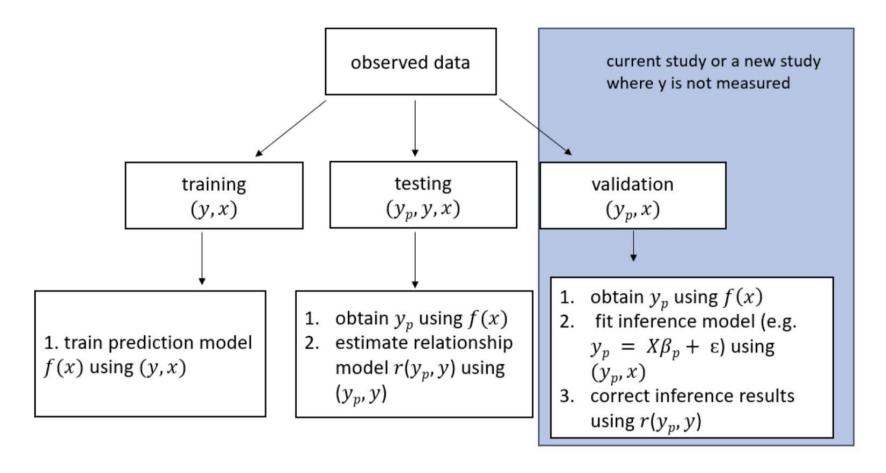
https://www.pnas.org/doi/abs/10.1073/pnas.2001238117

Predicted and true outcomes often have a simple relationship

Regardless of the predictive model used



Post-Prediction Inference models this relationship in the labeled data



y: observed outcome x: observed covariate y_p : predicted outcome f(x): prediction model $r(y_p, y)$: relationship model

PostPI uses the testing set to correct inference in the validation set

Consider a downstream linear regression

$$Y = X^{\top} \beta + \varepsilon$$
, $\mathbb{E}[\varepsilon \mid X] = 0$.

Fit a linear relationship model in the labeled set:

$$Y_{\mathcal{L}} = \gamma_0 + \gamma_1 f(\boldsymbol{Z}_{\mathcal{L}}) + \eta, \quad \mathbb{E}[\eta \mid f(\boldsymbol{Z}_{\mathcal{L}})] = 0.$$

then form pseudo-outcomes in the unlabeled set:

$$Y_{\mathcal{U}}^* = \hat{\gamma}_0 + \hat{\gamma}_1 f(\mathbf{Z}_{\mathcal{U}})$$

Their final estimator is:

$$\hat{\beta}_{\text{PostPI}} = \left(\boldsymbol{X}_{\mathcal{U}}^{\top} \boldsymbol{X}_{\mathcal{U}} \right)^{-1} \boldsymbol{X}_{\mathcal{U}}^{\top} Y_{\mathcal{U}}^{*} \tag{3}$$

For inference, PostPI approximates the conditional variance

$$\operatorname{Var}\left(Y_{\mathcal{U}}\mid X_{\mathcal{U}}\right) \approx \sigma_r^2 + \gamma_1^2 \sigma_p^2,$$

their standard error estimator is

$$SE\left(\hat{\beta} \mid X_{\mathcal{U}}\right) = \sqrt{\left(X_{\mathcal{U}}^{\top} X_{\mathcal{U}}\right)^{-1} \left(\hat{\sigma}_{r}^{2} + \hat{\gamma}_{1}^{2} \hat{\sigma}_{p}^{2}\right)}.$$
 (5)

This mirrors linear regression, with a scalar residual variance and inverse Gram matrix

We propose a moment-based generalization to PostPI

This relaxes several assumptions from the original method

PostPI assumes the prediction error, η , is uncorrelated with the covariates, X. In many realistic settings, η will share structure with X, so the bias is nonzero.

$$eta = \left[\mathbb{E}(oldsymbol{X}oldsymbol{X}^ op)
ight]^{-1} \left\{ \gamma_1 \mathbb{E}[oldsymbol{X} f(oldsymbol{Z})] + \mathbb{E}(oldsymbol{X} \eta)
ight\} \
eq \gamma_1 \left[\mathbb{E}(oldsymbol{X}oldsymbol{X}^ op)
ight]^{-1} \mathbb{E}[oldsymbol{X} f(oldsymbol{Z})] = eta_{ ext{PostPI}},$$

PostPl's residual variance has two components, one from the relationship model and one from the 'naive' model

$$SE\left(\hat{eta}\mid oldsymbol{X}_{\mathcal{U}}
ight) = \sqrt{\left(oldsymbol{X}_{\mathcal{U}}^{ op}oldsymbol{X}_{\mathcal{U}}
ight)^{-1}\left(\hat{\sigma}_{r}^{2}+\hat{\gamma}_{1}^{2}\hat{\sigma}_{p}^{2}
ight)}.$$

As the precision matrix scales as O(1/N), this term vanishes as the size of the unlabeled set (N) goes to infinity

Our proposal reduces to PostPI if its assumptions hold

but extends to more general settings if it does not, with more theoretical guarantees

Assuming independent \mathcal{L} and \mathcal{U} , we estimate $\hat{\gamma}_0$, $\hat{\gamma}_1$, and $\hat{\eta}_i = Y_i - \hat{\gamma}_0 - \hat{\gamma}_1 f(Z_i)$, from the *labeled* set, and covariances from both the *labeled* (\mathcal{L}) and *unlabeled* (\mathcal{U}) sets, where we define the following empirical moments:

$$\hat{C}_{\boldsymbol{X}f}^{\mathcal{U}} = \frac{1}{N} \sum_{i=n+1}^{n+N} \boldsymbol{X}_i f_i, \ \hat{C}_{\boldsymbol{X}\eta}^{\mathcal{L}} = \frac{1}{n} \sum_{i=1}^{n} \boldsymbol{X}_i \hat{\eta}_i, \ \hat{M}_{\boldsymbol{X}\boldsymbol{X}}^{\mathcal{U}} = \frac{1}{N} \sum_{i=n+1}^{n+N} \boldsymbol{X}_i \boldsymbol{X}_i^{\top}.$$

Then, our extended estimator is given by

$$\hat{\beta} = \left(\hat{M}_{\boldsymbol{X}\boldsymbol{X}}^{\mathcal{U}}\right)^{-1} \left(\hat{\gamma}_1 \hat{C}_{\boldsymbol{X}f}^{\mathcal{U}} + \hat{C}_{\boldsymbol{X}\eta}^{\mathcal{L}}\right). \tag{4}$$

If $\mathbb{E}[X\eta] = 0$, then (4) reduces to the original PostPI estimator. Otherwise, (4) extends PostPI to settings where the prediction error is correlated with X.

We also generalize the variance estimation

Consider the following covariance matrices:

$$M = \mathbb{E}(XX^{\top}), \quad S_1 = \operatorname{Var}[Xf(Z)], \quad S_2 = \operatorname{Var}(X\eta).$$

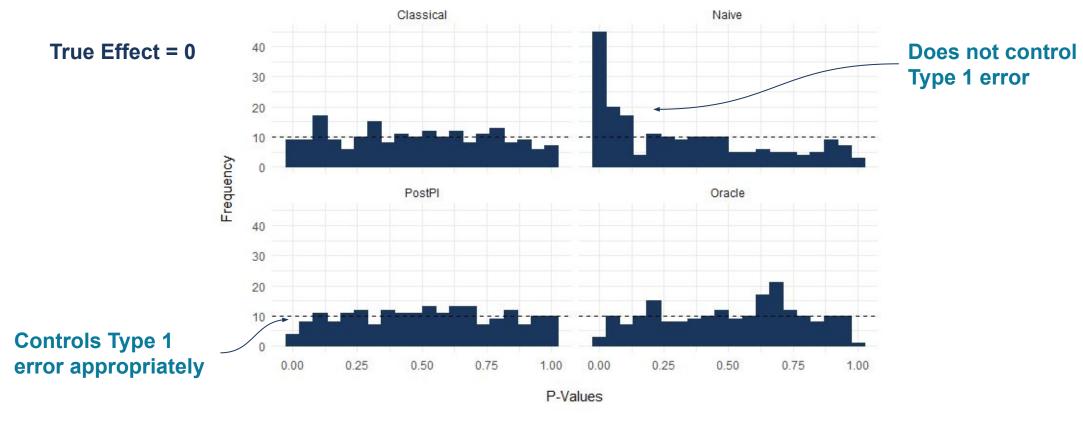
We can show that the estimated standard error is

$$\hat{SE}(\hat{\beta}) = \sqrt{\frac{1}{N} \left(\hat{M}_{\boldsymbol{X}\boldsymbol{X}}^{\mathcal{U}} \right)^{-1} \left(\hat{\gamma}_{1}^{2} \hat{S}_{1}^{\mathcal{U}} + \frac{N}{n} \hat{S}_{2}^{\mathcal{L}} \right) \left(\hat{M}_{\boldsymbol{X}\boldsymbol{X}}^{\mathcal{U}} \right)^{-1}}, \tag{6}$$

with S_1 and S_2 estimated by their sample analogs in the *unlabeled* and *labeled* sets, respectively. For scalar S_1 , S_2 , and for n=N, (6) reduces to (5). We form Wald-type confidence intervals as $c^{\top}\hat{\beta} \pm z_{1-\alpha/2}\sqrt{c^{\top}\mathrm{Var}(\hat{\beta})c}$.

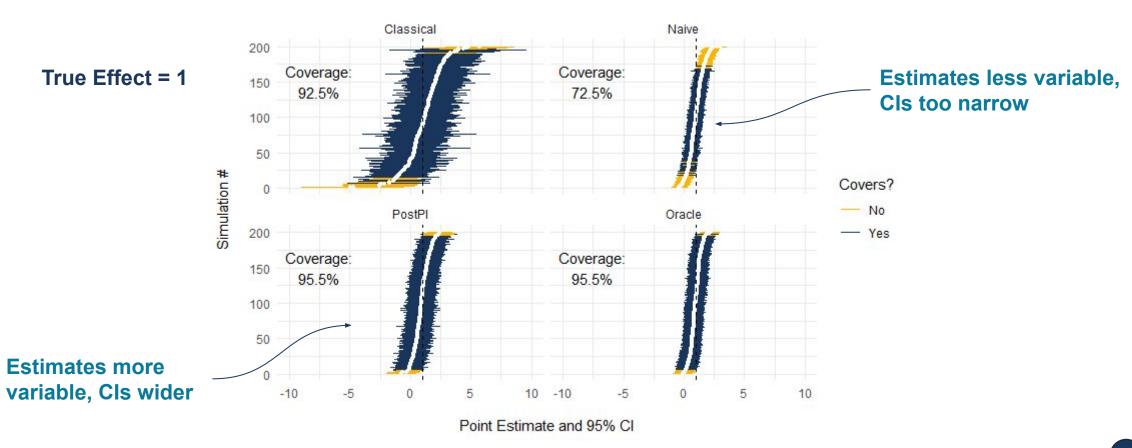
IPD methods calibrate inference for proper Type 1 error control

P-values should be uniform (flat) under the null hypothesis



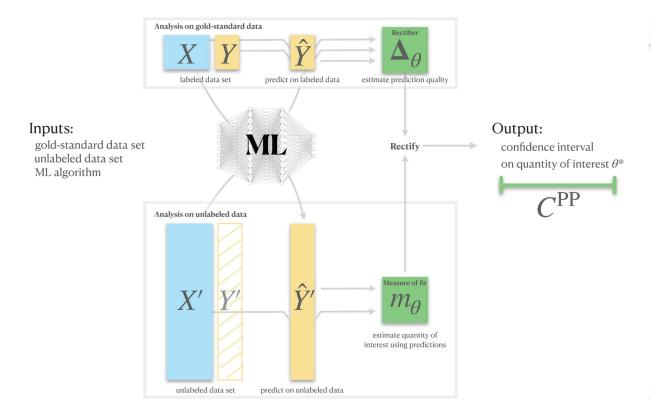
And nominal coverage (% of CIs that contain the true parameter)

Cls are narrower than complete data analysis, but wider than the ideal, i.e., there is "no free lunch"



Prediction-Powered Inference (Angelopoulos et al., 2023)

'Rectify' the estimates and inference by modeling Y - $\hat{Y} = X_1 + X_2 + ...$





https://www.science.org/doi/10.1126/science.adi6000

Methods for inference with predicted data are rapidly evolving

Driven by the pace of AI/ML method development and the need for domain-specific solutions



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The {ipd} R Package



Implements recent IPD methods in a consistent manner and with 'tidy' helper functions



Software Note



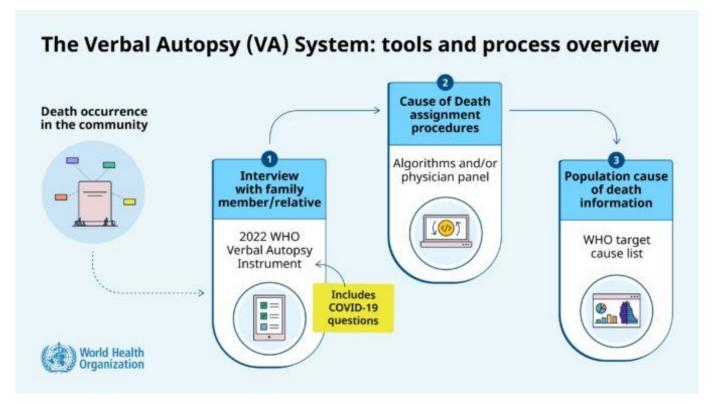
R Package

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Case Study: Verbal Autopsy

< 1/3 of global deaths are assigned a medically-certified cause

Verbal autopsy (VA) is a time-consuming, resource-intensive process



https://publichealthnotes.com/verbal-autopsy-and-mpdsr/

Recent work leverages unstructured interviews for automated VA

Narrative summaries + Al/ML predictions would be less resource intensive than current standard

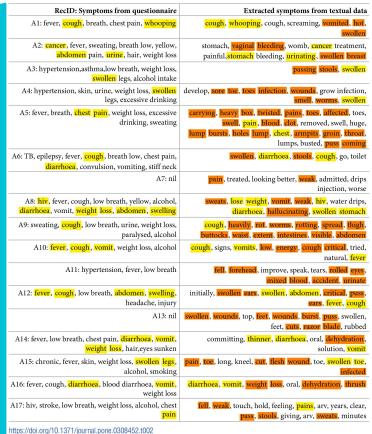
UNPROCESSED VA TEXT NARRATIVE

Deceased started to ill while at working place, He came home while experiencing cough with chest pain, difficult in breathing, tiredness and blood vision. The after visited Belfast clinic to get treatment but no improvement. Afterwards deceased complained of stomach pain. Then after experienced diarrhea. He was given traditional medicine but did not change. Afterwards he vomiting worms and diarrhea continued. He continued using traditional medicine and the condition remains the same. Three days before death deceased sneezed a thing like a worm. He died at home and he also experienced hot body. It was examined that his chest and throat developed wounds. Treatment given but no change. His lower lip also had rash that at time chapping and a lot of blood will comes out. After treatment that lip became healed He was taken to traditional healer, but condition unchanged. He was taken Tintswalo hospital, where he was admitted Oxygen supplier was given but he finally passed away on the third day at hospital. A week before death he complained about body pain. At the beginning deceased also had cough and complained of headache during the night only throughout the illness. A month before death he experienced hiccup which continued until death but recurrent, he skips days not defecating When defecate the stool were hard then after yellowish and black few days before death. Deceased also developed ring worms on both checks but healed before death

PROCESSED VA TEXT NARRATIVE

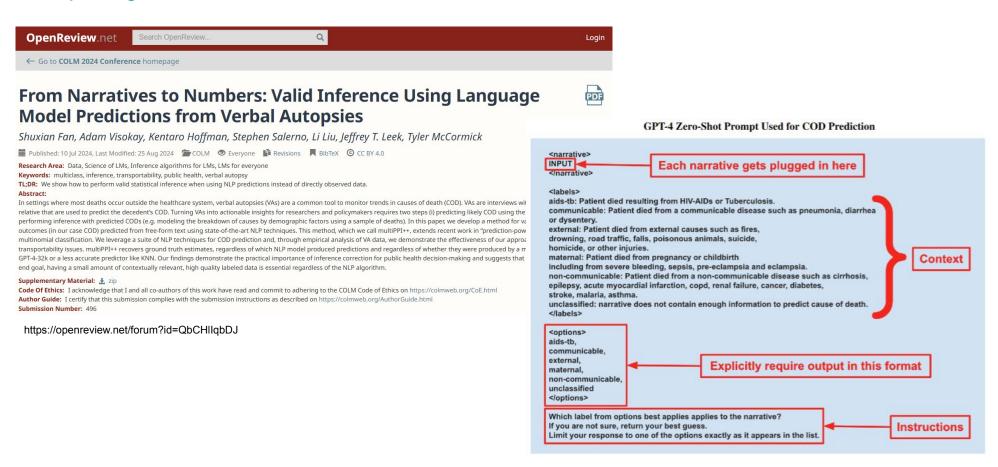
['cough', cough', 'chest', 'pain', 'tiredness', 'blood', 'vision', 'stomach', 'pain', 'vomit', 'worms', 'diarrhea', ' sneezed', 'worm', 'hot', 'chest', 'throat', 'lip', 'rash', 'chapping', 'blood', 'lip', 'pain', 'cough', 'headache', ' hiccup'," defecating', 'defecate', 'stool', 'yellowish', 'ring', 'worms']

https://journals.plos.org/plosone/article?id=10.1371/journal.pone.0308452



We studied how different AI/ML methods classify cause of death

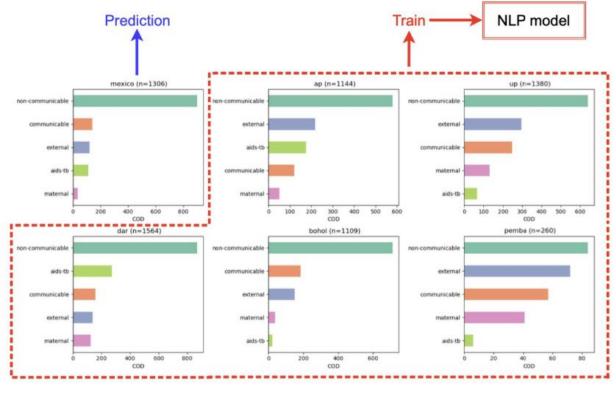
Comparing KNN, SVM, BERT, and GPT-4



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Population Health Metrics Research Consortium

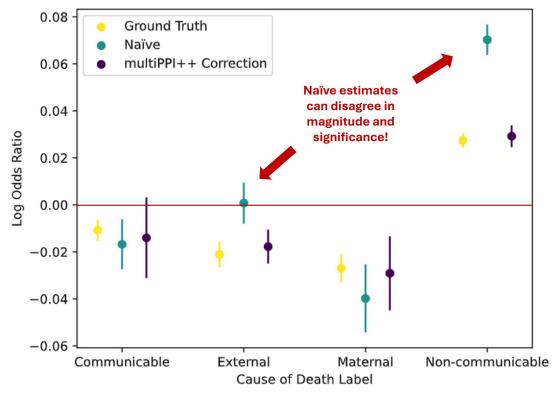
N = 6,763 observations from 6 sites in 4 countries; adults only, 5 cause of death labels



https://openreview.net/forum?id=QbCHIIqbDJ

And how IPD corrects inference on predicted cause of death

By extending an existing method (PPI++) for multiclass prediction

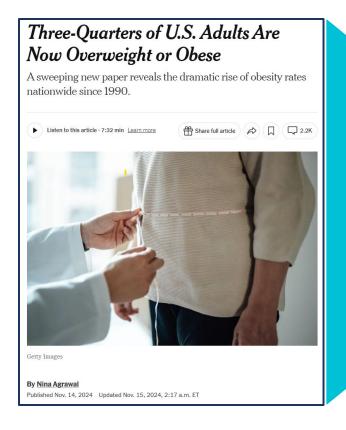


https://openreview.net/forum?id=QbCHIIqbDJ

Case Study: Body Mass Index

'Predictions' don't have to be complex to bias inference

The case of body mass index (BMI; kg/m²) as an imperfect measure of adiposity

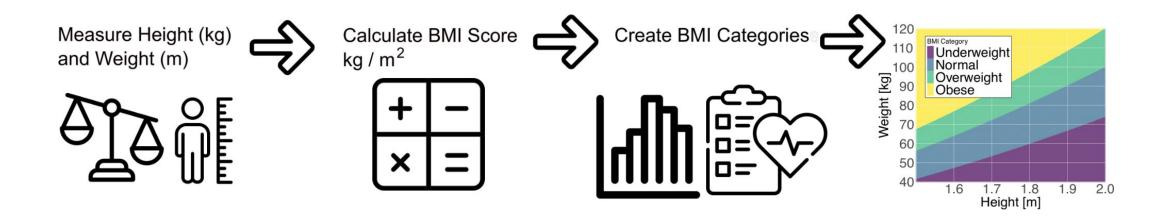


The paper defined "overweight" adults as those who were age 25 and over with a body mass index at or over 25, and "obese" adults as those with a B.M.I. at or over 30. The authors acknowledged that B.M.I. is an <u>imperfect measure</u> that may not capture variations in body structure across the population. But from a scientific perspective, experts said, B.M.I. is correlated with other measures of body fat and is a practical tool for studying it at a population level.

An 'algorithm' is just a set of steps that map inputs to outputs

BMI is one of several potential adiposity prediction algorithms

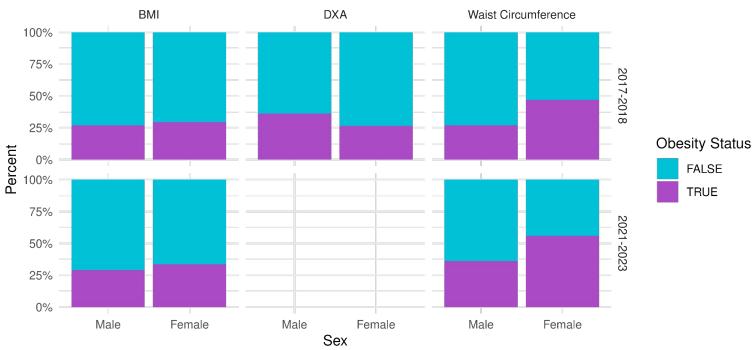
- BMI (≥ 30 kg/m²)
- Waist circumference (men ≥ 102 cm; women ≥ 88 cm)
- DXA % body fat (> 30% men; > 42% women)



Using NHANES to understand population-level inference

BMI/WC/DXA all collected up until COVID-19, when DXA collection was suspended

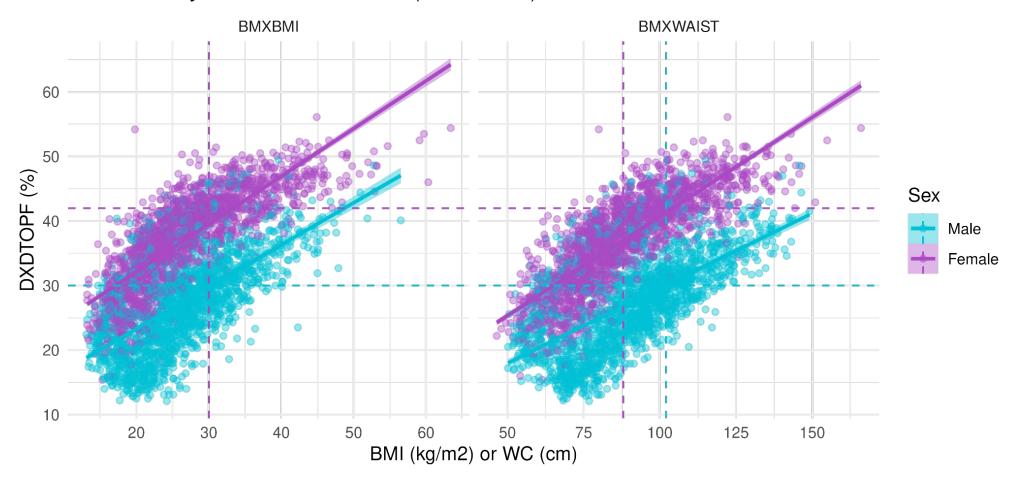




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Mismatched quadrants suggest limitations in BMI/WC

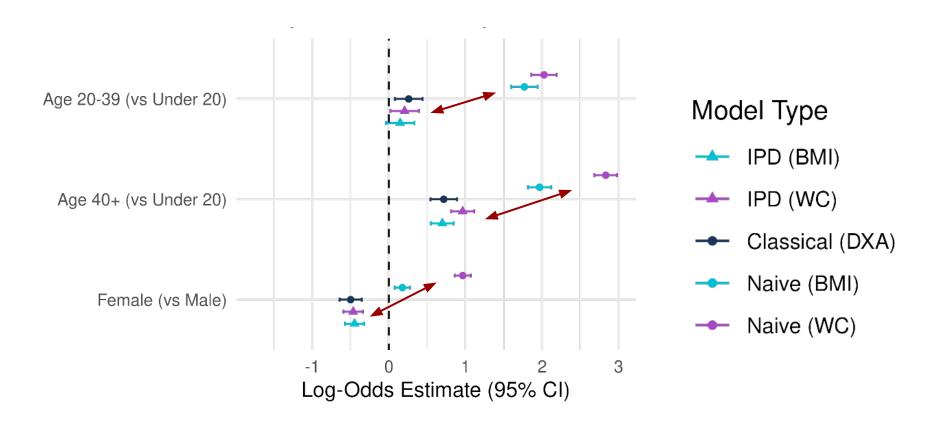
DXA % Body Fat vs BMI and WC (2017-2018)



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Differences in sign and magnitude depending on the measure!

But IPD correction aligns with gold-standard DXA-based measure of obesity

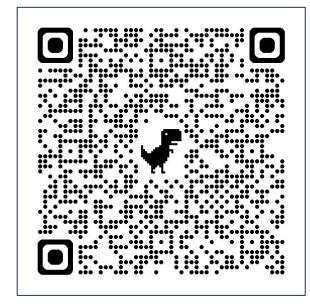


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Some final thoughts

This area is only becoming more relevant in this AI/ML era

- Increasing reliance on AI/ML raises questions about data quality/validity
- IPD is rapidly evolving, driven by need for rigorous methods to domain-specific problems
- We believe that open-source collaboration is the fastest way to success!



These Slides

ssalerno@fredhutch.org

https://github.com/ipd-tools



Thank you!

