Actigraphic Sleep Detection for Real-World Data of Healthy Young Adults and People with Alzheimer’s Disease

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Abstract: Actigraphy can be used to examine the sleep pattern of patients during the course of the day in their common environment. However, conventional sleep detection algorithms may not be appropriate for real-world daytime sleep detection, since they tend to overestimate the sleep duration and have only been validated for nighttime sleep in a laboratory setting. Therefore, we evaluated the performance of a set of new sleep detection algorithms based on machine learning methods in a real-world setting and compared them to two conventional sleep detection algorithms (Cole’s algorithm and Sadeh’s algorithm). For that, we performed two studies with (1) healthy young adults and (2) nursing home residents with Alzheimer’s dementia. The conventional algorithms performed poorly for these real-world data sets, because they are imbalanced with respect to sensitivity and specificity. A more balanced Hidden Markov Model-based algorithm surpassed the conventional algorithms for both data sets. Using this algorithm leads to an improved accuracy of 4.1 percent points (pp) and 23.5 pp, respectively, compared to the conventional algorithms. The Youden-Index improved by 7.3 and 7.7, respectively. Overall, for a real-world setting, the HMM-based algorithm achieved a performance similar to conventional algorithms in a laboratory environment.

1 INTRODUCTION

People with dementia often suffer from a disturbed circadian rhythm manifesting in sleep disorders (McCurry and Ancoli-Israel, 2003). These sleep disorders are positively correlated with poor health, cognitive impairment and mortality (Ancoli-Israel, 2009). To apply treatments, it is necessary to know the daytime sleep pattern of the patients. For example, for patients having a delayed circadian rhythm, morning bright light therapy can be beneficial (Mishima et al., 1994).

However, the gold standard method for sleep/wake scoring, polysomnography (PSG), can only be performed in a sleep laboratory, requires a number of electrodes to be attached to the patient’s skin, and the data must be evaluated by a trained expert based on standardized rules (Rechtschaffen and Kales, 1968). Actigraphy, on the other hand, is a noninvasive tool for sleep detection that can also be applied in a non-clinical environment, for example in the subjects’ homes or care facilities. Furthermore, using actigraphy, it is possible to record sleep patterns over longer periods of time.

A number of algorithms for actigraphic sleep/wake detection have been proposed (Cole et al., 1992; Sadeh et al., 1989; Kushida et al., 2001; Paquet et al., 2007; Nakazaki et al., 2014). The standard procedure for validation of this algorithms is comparison with PSG. However, algorithms validated this way may not be applicable for daytime sleep detection in a real-world environment, because subjects undergoing PSG suffer from the so-called first night effect (the effect may actually last longer than one night (Le Bon et al., 2001)). This means that, because of the change in environment and the knowledge of being under observation, subjects show an aberrant sleep behaviour. Furthermore, Martin et al. notes that the validity of daytime sleep estimation of conventional algorithms is limited (Martin and Hakim, 2011).

Therefore, we investigated the performance of sleep detection algorithms in a non-laboratory environment. For this purpose, data of two different subject groups has been recorded: (1) healthy young adults, and (2) nursing home residents with
Alzheimer’s dementia. We proposed a set of new algorithms based on different machine learning methods (Linear Discriminant Analysis (LDA), Logistic Regression (LR), Support Vector Machine (SVM), Hidden Markov Model (HMM)) and compared their performance with the performance of two conventional algorithms for sleep detection (Cole’s algorithm and Sadeh’s algorithm).

## 2 RELATED WORK

In this section, algorithms for sleep/wake scoring are presented, as well as studies investigating the performance of these algorithms with different subject groups.

Conventional sleep detection algorithms use Activity Counts as input. Activity Counts are arbitrary features of a raw acceleration signal, typically computed for one-minute timeframes. They are generated as follows: First, the acceleration signal (typically sampled at 32 - 128 Hz (Van Someren et al., 1996)) is bandpass-filtered (e.g. using a 0.5 - 11 Hz bandpass filter (Van Someren et al., 1996)). Afterwards, Activity Counts are generated from the filtered signal by either counting the number of samples above a threshold (time above threshold, TAT), counting the number of zero crossings (ZC) or computing the sum of the magnitude of all signal values (digital integration, DI) (Ancoli-Israel et al., 2003). These Activity Counts are calculated on board the proprietary actigraphic devices, which makes replication of results difficult when a different actigraphic device is used. For example, de Souza et al. reimplemented two conventional sleep detection algorithms (Cole et al., 1992; Sadeh et al., 1989), and obtained significantly different results (de Souza et al., 2003).

In the following, two conventional algorithms (Cole’s algorithm and Sadeh’s algorithm) for sleep detection are presented. These are also used in this study as a reference value. They have been chosen because of their wide distribution (Martin and Hakim, 2011) and reported performance.

Cole et al. (Cole et al., 1992) proposed an algorithm that uses one-minute-timeframe Activity Counts $A_i$ for classification. For the classification of minute $i$, a linear combination of the four previous to the two following Activity Counts is computed:

$$D_i = 0.00001(404A_{i-4} + 598A_{i-3} + 326A_{i-2} + 441A_{i-1} + 1408A_i + 508A_{i+1} + 350A_{i+2})$$

The coefficients have been identified by linear regression.

Sadeh et al. (Sadeh et al., 1989) also use one-minute-timeframe Activity Counts for classification, but compute higher-level features of these Activity Counts before computing a linear model.

$$PS_i = 4.532 - 0.06828 A_i - 0.0385 sd(A_{i-5}, \ldots, A_{i-1}) - 0.038 sd(A_{i-9}, \ldots, A_{i-1}) + 0.0298 min(A_{i+1}, A_{i+2}) - 0.0299 sd(A_{i-2}, A_{i-1})$$

The classification is obtained by applying a threshold to $D_i$ or $PS_i$, respectively. There are other sleep detection algorithms that rely on the same basic ideas. The algorithms presented in (Nakazaki et al., 2014), (Kushida et al., 2001) and (Cook et al., 2004) work similarly to Cole’s algorithm, but use different coefficients for the linear model. Furthermore,
Cook’s algorithm allows to choose the classification threshold to adapt the algorithm to different subject groups. For example, a lower threshold leads to a higher specificity for subjects with insomnia (Lichstein et al., 2006).

The performance achievable with these algorithms heavily depends on the subject group (Ancoli-Israel et al., 2003). Table 1 lists performance results for the algorithms. For healthy subjects, an accuracy of over 85% can be achieved. Typically, the sensitivity (fraction of data with class “sleep” correctly classified as “sleep”) of the algorithms is significantly higher than the specificity (fraction of data with class “awake” correctly classified as “awake”), the algorithms tend to overestimate the sleep state (Ancoli-Israel et al., 2003).

For subjects with sleep disorders (e.g. sleep apnea), and especially for subjects with insomnia, the achievable specificity and therefore the accuracy is significantly lower than for healthy subjects. The low specificity occurs because these subjects spend a greater portion of the night lying awake without movement, which is difficult to classify correctly.

Recently, a number of new algorithms for sleep detection have been proposed that do not rely on linear models, but on decision trees (Taibi et al., 2013), Artificial Neural Networks (Orellana et al., 2014) or Hidden Markov Models (Domingues et al., 2014). Domingues et al. address the problem of low sensitivity by not optimizing the accuracy, but the geometric mean of sensitivity and specificity. Orellana et al. addresses this problem by repeating the less frequent class in the training data until both classes have the same frequency in the training data set.

### 3 METHODS

#### 3.1 Data Acquisition

Actigraphic data has been recorded by a custom wrist-worn device (Grey Innovation, Melbourne, Australia, cf. Figure 1). This device contains a 3-axes accelerometer (sampled at 100 Hz), a 3-axes gyroscope (sampled at 100 Hz) as well as two thermometers for reference and skin temperature (sampled at 0.1 Hz).

Four healthy, young adults, as well as nine older subjects with Alzheimer’s dementia participated in this study. The healthy subjects (age 23.5 ± 1.9 years, 1 Female, 3 Males) participated in the study for five days each. The sensors were worn by the subjects on either the wrist or ankle from the afternoon until the next morning, therefore sleep and wake periods are present in every recording. The different recording positions have been chosen to compare the suitability of these recording positions for sleep detection. The sleep/wake annotation for this data has been acquired by a sleep diary recorded by the subjects. The duration of recorded sensor data for every subject, as well as the duration of annotated data, is listed in Table 2. In total, 194.4 h of sensor data of healthy subjects have been recorded. The subjects have been sleeping 45.6% of the recording time.

The subjects with Alzheimer’s dementia (age 78.4 ± 2.9 years, 6 Females, 3 Males) participated in this study for 24 days each. All of these subjects lived in care facilities during the course of the study. The sensors have been applied to the wrist and ankle of each subject by caregivers in the morning. The battery of the bracelet lasted for about 8 hours, so that valid sensor data are available each day from about 08:00 to 16:00. Night-time data of subjects with dementia has not been considered, because no annotations are available at night. The sleep/wake annotation for these subjects has been acquired by Dementia Care Mapping (DCM) (Sloane et al., 2007). DCM has been carried out only for a fraction of the total recording time. 715.9 h of sensor data of subjects with dementia have been recorded. DCM annotation has been performed for 169.9 h (or 23.7% of the total recording time). 7.1 h of the data of the subjects with dementia have been annotated with the class sleep (4.2% of the annotated samples).

#### 3.2 Preprocessing and Feature Extraction

Two preprocessing operations are performed on the data: First, the magnitude of the accelerometer and gyroscope signals are computed. Subsequently, the resulting signals are filtered with a 0.5 - 11 Hz Butterworth bandpass filter. The filter bandwidth has been
Table 2: Minutes of sensor data, annotated data and minutes annotated with sleep, for each healthy subject (H) and subject with dementia (D).

<table>
<thead>
<tr>
<th>Subject</th>
<th>H1</th>
<th>H2</th>
<th>H3</th>
<th>H4</th>
<th>D1</th>
<th>D2</th>
<th>D3</th>
<th>D4</th>
<th>D5</th>
<th>D6</th>
<th>D7</th>
<th>D8</th>
<th>D9</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sensor</td>
<td>4955</td>
<td>4261</td>
<td>4202</td>
<td>4849</td>
<td>8762</td>
<td>8429</td>
<td>9103</td>
<td>9310</td>
<td>6211</td>
<td>9108</td>
<td>8280</td>
<td>6302</td>
<td>9880</td>
</tr>
<tr>
<td>Annotation</td>
<td>4955</td>
<td>4261</td>
<td>4202</td>
<td>4848</td>
<td>1174</td>
<td>1352</td>
<td>859</td>
<td>532</td>
<td>900</td>
<td>882</td>
<td>1157</td>
<td>1912</td>
<td>1424</td>
</tr>
<tr>
<td>Sleep</td>
<td>2279</td>
<td>2314</td>
<td>2379</td>
<td>1785</td>
<td>0</td>
<td>195</td>
<td>20</td>
<td>30</td>
<td>112</td>
<td>30</td>
<td>5</td>
<td>0</td>
<td>35</td>
</tr>
</tbody>
</table>

chosen according to (Van Someren et al., 1996). On this preprocessed data, the following 37 features are calculated for one-minute timeframes (an example of different features for one recording is depicted in Figure 2):

- Statistical Features: Mean, variance, skewness, kurtosis, median, 10-, 25-, 75-, and 90-percentile, Shannon Entropy and energy of the preprocessed sensor data.
- Features based on Activity Counts conventionally used with sleep detection algorithms (Cole et al., 1992; Sadeh et al., 1989): Threshold crossing rate (thresholds 0.1 g and 1.8 °/s, respectively), relative frequency of samples above threshold.
- Lowpass-filtered versions of mean and Activity Count-based features with the filter kernel (1, 2, 4, 8, 16, 8, 4, 2, 1)/46. This way, the smoothing step that is done by the conventional algorithms by including feature values of adjacent time frames into the linear model, is performed directly on the data.
- The angle between the acceleration vector in the beginning and at the end of a time frame (Bieber et al., 2014).

3.3 Classification Algorithms

In this section, we describe the necessary adaptions to Cole’s algorithm and Sadeh’s algorithm to apply them to our data, as well as the proposed algorithms based on machine-learning algorithms. The conventional algorithms are based on the processing of Activity Counts. However, the Activity Counts described in the literature cannot be reproduced directly, because of the different sensor modalities. Instead, all of the features described above have been tested as input of the algorithms. Furthermore, because we did not use the original Activity Counts, the original coefficients of the linear model cannot be used. Therefore, the coefficients of the algorithms have been recalculated using linear regression.

As described above, the class-distribution in our data is imbalanced: For the subjects with dementia, the class awake occurs 95 % of the time. Algorithms trained with these data can easily achieve a high accuracy by always choosing the class awake. Preliminary tests showed that the conventional algorithms, trained with the data of the subjects with dementia, indeed classify all samples as awake. However, this behaviour is not desired for algorithms that should be able to detect daytime sleep. Therefore, we use stratified oversampling (Chawla, 2005) of the training data, similar to (Orellana et al., 2014). This means that samples from the less frequent class are repeated, until both classes have the same prior probability. For the conventional algorithms, this resampling step has to keep the sequential order of Activity Counts. This is done by first generating the set of activity counts for each time frame and then resampling on these sets. The LDA, LR and SVM are also trained using the resampled training data. These algorithms do not use adjacent features values as input (like the conventional algorithms), but only the current feature value.

The HMM consists of two states, awake and sleeping. The transition matrix is computed by counting the relative frequency of state transitions in the training data. For the observation model, a multivari-
ate logarithmic normal distribution has been chosen. This choice is based on the observation that many processes associated with human movement are log-normal distributed (Zhang and Popp, 1994). Furthermore, the log-normal distribution is a good representation of the real distribution of the sensor data (cf. Figure 3). The parameters of the observation distribution have been estimated from the training data using maximum-likelihood estimators. The prior probabilities of the classes are estimated as the relative frequency of the classes in the training data. The classification is acquired by computing the most probable state sequence using the Viterbi Algorithm (Viterbi, 1967). We used an HMM because of its ability to model temporal relations. We suspect that sensor data of the current time frame may not be sufficient for sleep/wake discrimination, because short periods of inactivity may not automatically mean that the subject was sleeping.

3.4 Performance Evaluation and Experimental Design

In the case of imbalanced class distribution (as in our data of the subjects with dementia), accuracy as performance measure is not sufficient (Chawla, 2005). A classifier that overestimates the more frequent class can achieve a high accuracy while having a poor ability to detect the less frequent class (sleep, in our case). Therefore, the performance measures sensitivity (fraction of data with class sleep correctly classified as sleep) and specificity (fraction of data

with class awake correctly classified as awake) are of greater interest. A combination of these two measures is the Youden-Index \( J = \text{sensitivity} + \text{specificity} - 1 \) (Youden, 1950). Because the Youden-Index gives a balanced impression of both the sleep and wakefulness detection ability of the algorithm, it is used as the primary performance measure in this study.

We used a factorial design for this study. The factors and levels are depicted in Table 3. The factors Subjects and Position represent the used data set (healthy subjects or subjects with dementia, and the respective recording position). The factor Algorithm represents the classification algorithm (either Cole’s algorithm, Sadeh’s algorithm or one of the algorithms based on LDA, LR, SVM or HMM). The factor Features represents the used set of features. Every feature was tested as univariate input of the algorithms. Furthermore, we computed principal components of the features and used the first \( k = 1, \ldots, 37 \) components. Moreover, we used the feature combination of the 5 features that achieved the highest Youden-Index when used univariately with the respective algorithm.

This experimental design results in \( 2 \times 2 \times 6 \times (37 + 37 + 1) = 1800 \) configurations. The performance of every configuration was assessed using leave-one-subject-out cross validation.

4 RESULTS

In this section, the results of the experiments outlined in section 3.4 are presented. Examples for the classification of a recording of a healthy subject and a subject with dementia are depicted in Figures 4 and 5. The results obtained by leave-one-subject-out cross validation are summarized in Table 4. In this table, the best results for every data set and algorithm is reported, i.e. the result of the feature combination achieving the highest Youden-Index. For the healthy subjects as well as for the subjects with dementia, the maximum performance of each algorithm was higher when recording sensor data on the wrist instead of the ankle. The reason for this is that people tend to move their hands more than their feet in phases of rest (e.g. sitting), this result is consistent with (Mid-
delkoop et al., 1997). Therefore, in the following, only the wrist data sets are considered, and for the ankle data, only the best result on each data set is reported in Table 4.

When comparing the different feature sets that lead to the highest Youden-Indices, two classes of features lead to particularly high performances: Features based on Activity Counts, as well as lowpass-filtered features (lowpass-filtered statistical features, and lowpass-filtered features based on Activity Counts). Using more than one feature (i.e. a multivariate feature set) has not led to an increase in performance for the conventional algorithms and the HMM-based algorithm. However, for the other machine learning-based algorithms, the highest performances could be achieved using multivariate features. This can be explained by differences of the algorithms in dealing with correlated features.

On both data sets, the HMM-based algorithm achieved the highest accuracy and the highest Youden-Index. For the healthy subjects, the conventional algorithms achieved a very high sensitivity (> 98 %), and a specificity of 77.5 % or 86.3 %. The sensitivity and specificity of the HMM-based algorithm is more balanced, therefore, by using the HMM-based algorithm, the Youden-Index improved by 7.3 and the accuracy improved by 4.1 percent points (pp), compared to the conventional algorithms.

For the subjects with dementia, the performance of all algorithms is significantly lower. The conventional algorithms could achieve a sensitivity of over 90 %, but a specificity of only ≈ 45 %. The low specificity is typical for the conventional algorithms and caused by the inability of the algorithms to distin-
guish short periods of rest from sleep. In contrast to other studies, the subjects in this study have been awake for most of the recording time. Therefore, the low specificity has a great impact on the accuracy: The conventional algorithms could only achieve an accuracy of $\approx 48\%$. The HMM-based algorithm could again achieve a more balanced result (sensitivity 77.0\%, specificity 71.2\%), which improved the Youden-Index by 7.7 and the accuracy by 23.5 pp. Therefore, the HMM-based algorithm is superior to the conventional algorithms in all cases, considering Youden-Index and accuracy.

## 5 CONCLUSION

This study investigates sleep detection in a real-world setting, instead of the laboratory environment used in previous studies. To compare conventional sleep detection algorithms and proposed machine learning-based methods, we performed two studies: One with healthy young adults and one with nursing home residents with Alzheimer’s disease. In contrast to previous studies, the data has not been annotated using PSG, but using subjective information (sleep diary or DCM). This annotation may not be as accurate as PSG, but allows new insights into how sleep algorithms perform when applied in a real-world situation.

For the healthy subjects, the conventional algorithms achieved a higher performance than in previous studies with healthy subjects, e.g. (Sadah et al., 1989), particularly a higher specificity (about 10 percent points more for each algorithm). One explanation is the different data set, i.e. the different recording time frame (day- and nighttime) and the different annotation procedure: The subjects themselves noted their sleep/wake periods, which will not be completely accurate, especially during the night. This could lead to an increased reported performance, because “difficult to detect” wake periods during the night have been omitted. On the other hand, we trained the algorithms using features different from the original Activity Counts, which could also lead to an increased performance, if the features we used were more informative for sleep/wake discrimination.

For the subjects with dementia, the sensitivity and specificity of the conventional algorithms is comparable to studies with subjects with insomnia, e.g. (Taibi et al., 2013). This is reasonable, because people with dementia often suffer from severe sleep disorders (McCurry and Ancoli-Israel, 2003). However, because of the low specificity, and because the subjects have been awake for most of the recording time, the accuracy of the conventional algorithms is very low for this data set.

The HMM-based algorithm achieves a higher performance (accuracy and Youden-Index) than the conventional algorithms for both data sets. The reason for this is that this algorithm is more balanced in terms of sensitivity and specificity, which means that for a loss in sensitivity, a higher specificity can be obtained. Particularly, for daytime sleep detection, a high sensitivity is important, because of the strong impact on accuracy. With this algorithm, on the data of the subjects with dementia, an accuracy that is similar to previous studies on subjects with insomnia can be obtained (with a lower sensitivity, but a higher specificity than in previous studies).

Future work might include using other sensor data than movement for sleep classification, for example the time of the day or the heart rate, which can be obtained unobtrusively by a pulse oximeter.

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texts.