# Sparse Deconvolution of Pulsatile Growth Hormone Secretion in Adolescents

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A senior honors thesis submitted to the Department of Electrical and Computer

Engineering,

Cullen College of Engineering

in partial fulfillment of the requirements for the degree of

Bachelor of Science in Computer Systems Engineering

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> University of Houston December 2020

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### ACKNOWLEDGMENTS

This research was made possible with the guidance and insight of Md. Rafiul Amin and Dr. Rose T. Faghih. This work was supported, in part, by NSF grants 1755780 CRII: CPS: Wearable-Machine Interface Architectures and 1942585 CAREER: MINDWATCH: Multi-modal Intelligent Noninvasive brain sate Decoder for Wearable Adaptive Closed-loop architectures. Our collaborators, Dr. Natalie Shaw and Dr. Elizabeth B. Klerman, provided valuable medical insight. Dr. Natalie Shaw supplied us with experimental GH data she had collected. The analyses described in this research were performed with resources provided by the Research Computing Data Core at the University of Houston.

### ABSTRACT

Growth hormone (GH) is secreted by cells in the anterior pituitary on two time scales: discrete pulses over minutes that occur within a 24-hr pattern. Secretion reflects the balance of stimulatory and inhibitory inputs from the hypothalamus and is influenced by gonadal steroids, stress, nutrition, and sleep/wake states. We propose a novel approach for the analysis of GH data and use this approach to quantify (i) the timing, amplitude and the number of GH pulses and (ii) GH infusion, clearance and basal secretion (i.e., time invariant) rates, using serum GH sampled every 10 minutes during an eight-hour sleep study in 18 adolescents. In our method, we approximate hormonal secretory events by deconvolving GH data via a two-step coordinate descent approach. The first step utilizes a sparse-recovery approach to estimate the timing and amplitude of GH secretory events. The second step estimates physiological parameters. Our method identifies the timing and amplitude of GH pulses and system parameters from experimental and simulated data, with a median  $R^2$  of 0.93, among experimental data. Recovering GH pulses and model parameters using this approach may improve the quantification of GH parameters under different physiological and pathological conditions and the design and monitoring of interventions.

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### 1 Introduction

#### **1.1** Growth Hormone Deficiency in Adolescents

Growth hormone deficiency is the most common pituitary hormone deficiency in children, estimated at five percent of children in the US [21]. Growth hormone deficiency can occur in isolation or in conjunction with generalized hypopituitarism, where multiple pituitary hormones are deficient [30]. Growth hormone deficiency is associated with a reduced self-esteem, diminished emotional well-being and shorter stature [12]. However, growth hormone deficiency is under-diagnosed and under-reported as a result of its vaguely defined symptoms [31]. Additionally, growth hormone deficiency is usually idiopathic, with only 25% of those diagnosed having some identifiable etiology [5].

#### 1.2 Physiology of Growth Hormone

Growth Hormone (GH) plays a vital role in mammalian growth and metabolism across the lifespan. GH induces linear growth in children primarily by stimulating the hepatic secretion of insulin-like growth factor 1 (IGF1), which then acts at the growth plate [15, 17]. GH also promotes protein synthesis and lipolysis and maintains glucose homeostasis [23] by acting on the liver, adipose tissue, muscles, and kidneys [18]. Circulating GH in humans has a half-life of roughly 20 to 30 minutes [24] and is cleared by the liver and kidneys. GH secretion is primarily controlled by two hypothalamic neuropeptides, growth hormone-releasing hormone (GHRH) and somatostatin (SST). GHRH stimulates GH gene transcription and hormone release from the somatotrophs in the anterior pituitary, while SST maintains a tonic inhibitory tone [20, 14]. GH levels are also influenced by age, sex, diet, exercise, time of day, stress, and sleep/wake states [20, 38, 19, 16, 34]. These factors modulate GH concentration through effects on both GH pulse amplitude and frequency [20, 37].

#### **1.3** Relation Between Sleep and Growth Hormone Secretion

In men, sleep-associated pulses contribute to roughly 70% of daily GH output; the GH pulse at sleep-onset is generally the largest amplitude pulse observed over a 24-hour ("diurnal") period [33, 6]. While sleep-associated pulses also occur in women, they typically account for only a small proportion of total daily GH production [33, 6]. A number of observational and interventional studies in human participants have shown that GH secretion is temporally associated with, and may be stimulated by, "deep" or slow-wave sleep (SWS, stage N3 of non-REM sleep) [33, 32]. Therefore, studying growth hormone and its dynamics during sleep may provide insights into the prevention, diagnosis and treatment of growth hormone deficiency.

# 1.4 Current State of the Art for Growth Hormone Analysis and Existing Challenges

Previous studies of GH data usually used one of two classes of methods to report metrics: GH concentration peak detection (to identify a pulse) via cluster analysis as in [16, 34] or a parameter sweep based on initial predictions and subsequent refitting as in [20]. While methods of peak detection can roughly estimate the number of GH pulses, most of these methods struggle to identify statistically significant peaks in cases where degradation after one pulse is incomplete before the subsequent pulse occurs. Van Esdonk et al. [35] proposed a two-step deconvolution analysis to identify these statistically significant peaks. However, peak detection methods also suffer in situations where GH amplitudes are so low that the observed data are susceptible to Gaussian noise. Peak detection methods also lack physiological insight, as they cannot recover underlying model parameters related to the infusion, clearance and basal secretion rates of GH. The parameter sweep approach to model fitting for GH requires initial guessing of secretory event locations from a plot of the observed data. This method, of guessing and checking until a suitable fit is reached, is time-consuming and lacks a systematic approach. Therefore, there is a need for a systematic approach with physiological insight specific to GH secretion dynamics.

#### 1.5 Overview of Our Proposed Method

In this thesis, we develop a system-theoretic algorithm with physiological insight that accurately estimates the timing and amplitude of growth hormone pulses and growth hormone model parameters to investigate the relationship between GH pulses and sleep. To test this new method, we use GH data collected during overnight frequent blood sampling studies from 18 adolescent participants. We adopt a model of GH secretion similar to that proposed by Klerman et al. [20]. We apply a deconvolution algorithm, similar to those proposed by Faghih et al. [8, 11, 9, 10] for cortisol data and later extended by Amin et al. [2] for skin conductance signals, to analyze serum GH levels. This deconvolution method recovers the timing and amplitude of hormonal secretory events using a sparse recovery method and estimates model parameters with an interior point method. A coordinate descent approach combines the previously described methods to iteratively estimate sparse secretory events and model parameters. We also implement generalized cross-validation, as in [9], to recover the accurate number of hormone pulses while maintaining a balance between the sparsity and residual error of the estimate. We tailor our new method for the investigation of GH secretion dynamics. We plan to apply our approach to overcome current challenges with the prevention, diagnosis and treatment of GH dysregulation during sleep and other physiological events in our future studies.

### 2 Methods

### 2.1 Experimental Details for Growth Hormone Data Collection

In both experiments, serum GH levels were measured in blood samples collected every 10 minutes for eight hours through a peripheral intravenous catheter (PIVC) during scheduled overnight sleep sessions. Each participant therefore contributed 49 data points. Information on participant sex, age, body mass index (BMI) and Apnea-Hypopnea Index (AHI) is included in Section 2.2. Sleep was recorded by polysomnography using established techniques [22]. GH was assayed from participant blood samples using the Roche Elecsys E170 immunoassay platform, with an interassay and total imprecision coefficient of variance (CV) of 0.6-1.7% and 1.7-4.1%, respectively [36].

**Dataset 1:** 14 adolescents, ages 11.3 to 14.1 years, 50% male, with no chronic medical conditions.

**Dataset 2:** 4 adolescents, ages 11.8 to 14.4 years, 75% male, with very mild obstructive sleep apnea (OSA). OSA is a condition characterized by the repetitive obstruction of the upper airway during sleep, causing episodic hypoxemia followed by awakening/arousal, and is often associated with daytime sleepiness [3]. Mild pediatric OSA is defined as an apnea-hypopnea index (AHI) greater than 1 and less than or equal to 5 [7]. During scheduled sleep, the participants used a continuous positive airway pressure (CPAP) machine to treat their OSA, facilitating an undisturbed sleep session similar to the participants from Dataset 1.

### 2.2 Participant Information

The sex, age and BMI of each participant from Dataset 1 can be found in Table 1. Table 2 contains the sex, age, BMI and Apnea-Hypopnea Index (AHI) for each participant from Dataset 2.

Participant	Sex	Age (years)	BMI $\left(\frac{kg}{m^2}\right)$
1-1	F	12.5	18.6
1-2	F	12.3	19.2
1-3	F	12.3	17.9
1-4	F	11.6	16.5
1-5	F	12.3	19.8
1-6	M	13.4	17.9
1-7	F	13.4	20.5
1-8	F	13.2	25
1-9	M	11.3	26.1
1-10	М	12.0	22.9
1-11	M	12.2	29.3
1-12	M	13.8	18.7
1-13	M	13.4	17.9
1-14	М	14.1	21.6

Table 1: Participant sex, age, and BMI for Dataset 1.

Table 2: Participant sex, age, BMI and AHI for Dataset 2.

Participant	Sex	Age (years)	BMI $\left(\frac{kg}{m^2}\right)$	AHI
2-1	F	12.3	25.9	4.1
2-2	М	14.4	40.4	0.2
2-3	Μ	13.4	18.2	0.0
2-4	М	11.8	14.9	0.0

# 2.3 Model Formulation for Pulsatile Dynamics of Growth Hormone Secretion

We build a model based on the two-dimensional linear differential equations proposed by Klerman et al. [20], describing diurnal GH secretion. Originally, this model included feedback, due to the inhibitory effect of GH on GH release [27]; this effect occurs at the hypothalamic level through a short loop mechanism, inhibiting GHRH and stimulating the release of SST into peripheral circulation [20]. However, the model we propose does not include GH negative feedback, because of (i) feedback's insignificant and/or erroneous effect on model fits [20], (ii) feedback decreases the parsimony of the system, and (iii) Klerman et al. [20] noted that GH secretion model fits were graphically indistinguishable with or without negative feedback. We model the dynamics of GH secretion with the following two-dimensional linear differential equations

$$\frac{dh_1(t)}{dt} = -\beta_I h_1(t) + u(t) \tag{1}$$

and

$$\frac{dh_2(t)}{dt} = \beta_I h_1(t) - \beta_C h_2(t) \tag{2}$$

where  $h_1(t)$  represents the releasable GH in the anterior pituitary and  $h_2(t)$  represents the GH concentration in the peripheral serum.  $\beta_I$  and  $\beta_C$  represent the GH infusion rate from the pituitary and GH clearance rate by the kidneys and liver, respectively. u(t) corresponds to the hypothalamic pulses that stimulate GH secretion where  $u(t) = \sum_{i=1}^{N} q_i \sigma(t - \tau_i)$ [9]. Finally, we assume that pulses occur at integer minute values. In this abstraction of hormone pulses,  $q_i$  represents the amplitude of the hormone pulse,  $\tau_i$  represents the pulse timing and N represents the length of the input (N = 481). If  $q_i$  is zero, then a pulse did not occur at time  $\tau_i$ .

Therefore, beginning at  $y_{t_0}$ , we have GH samples at 10-minute intervals for M samples (M = 49) for each participant. Let  $y_{t_10}, y_{t_20}, \dots, y_{t_{10M}}$ 

$$y_{t_k} = h_2(t_k) + \rho + v_{t_k} \tag{3}$$

where  $y_{t_k}$  represents the serum GH level,  $\rho$  represents the time-invariant basal secretion rate of GH, and  $v_{t_k}$  represents measurement error; missing data points are removed listwise, with a maximum of two samples missing from a participant. A description and discussion of listwise deletion rationale and method is provided in Section 2.6. We apply a least squares approach in our estimation algorithm, modelling  $v_{t_k}$  as a Gaussian random variable. Using the serum GH level  $(h_2)$  with a sampling interval of 10 minutes, we estimate  $\beta_I$ ,  $\beta_C$ ,  $\rho$ , the number of secretory pulses and their corresponding timing and amplitude, within a 1 minute resolution.

#### 2.4 Multi-Rate State-Space Formulation

In order to estimate the model parameters and determine the timing and amplitude of secretory pulses, we perform our deconvolution in the discrete time domain, as described by Amin et al. [2]. We reformulate (1,2) by letting  $h(t) = [h_1(t) h_2(t)]^T$ ,  $A_C = \begin{bmatrix} -\beta_I & 0\\ \beta_I & -\beta_C \end{bmatrix}$ ,  $B_C = \begin{bmatrix} 1\\ 0 \end{bmatrix}$ , and  $C_C = \begin{bmatrix} 0 & 1 \end{bmatrix}$ , Hence the state-space model can be written as

$$\dot{h}(t) = A_C h(t) + B_C u(t) \tag{4}$$

and

$$y(t) = C_C h(t) + \rho + v(t) \tag{5}$$

where y(t) is the observed serum GH level and v(t) is the measurement noise at the time t. Assuming that the inputs and the states are continuous over  $T_u$ , we let  $\Lambda = e^{\alpha T_u}$ , and  $\Gamma = \int_0^{T_u} e^{\alpha (T_u - s)} ds$ , we can write the discrete state-space form as:

$$h[k+1] = \Lambda h[k] + \Gamma u[k] \tag{6}$$

and

$$y[k] = C_C h[k] + \rho + v[k].$$
 (7)

We let the blood sampling frequency  $T_y = LT_u$ , where L is an integer (L = 10 in this study). If we let  $A_d = \Lambda^L$ ,  $B_d = [\Lambda^{L-1}\Gamma \Lambda^{L-2}\Lambda \dots \Gamma]$ ,  $u_d[k] = [u[Lk] u[Lk+1] \dots u[Lk+L-1]]^T$ ,  $v_d[k] = v[Lk]$  and  $h_d[k] = h[Lk]$ , then we can represent the multi-rate system as

$$h_d[k+1] = A_d h_d[k] + B_d u_d[k]$$
(8)

and

$$y[k] = C_C h_d[k] + \boldsymbol{\rho} + v_d[k] \tag{9}$$

where  $A_d$  and  $B_d$  are functions of  $\beta_I$  and  $\beta_C$ . Using the state transition matrix and considering the causality of the system, we can write the system equation as

$$y[k] = F[k]h_d[0] + D[k]u + \rho + v_d[k]$$
(10)

where  $F[k] = C_C A_d^k$ ,  $D[k] = C_C \begin{bmatrix} A_d^{k-1} B_d A_d^{k-2} B_d \dots \bigcup_{N-kL} \end{bmatrix}$ ,  $\boldsymbol{\rho} = \begin{bmatrix} \rho \rho \dots \rho \end{bmatrix}_{M\times 1}^T$ , and  $\boldsymbol{u} = \begin{bmatrix} u_d[0] \ u_d[1] \dots u_d[k-1] \ u_d[M-1] \end{bmatrix}^T$ .  $\boldsymbol{u}$  and  $\boldsymbol{\rho}$  represent the entire input over the duration of the study and the basal secretion rate of GH, respectively. Considering the initial condition  $h_1(0) = 0$  and  $y(0) = h_2(0) = y_{t_0}$ , we can let  $h_d[0] = \begin{bmatrix} 0 \ y_{t_0} \end{bmatrix}^T$ . Then, let  $\boldsymbol{y} = \begin{bmatrix} y[1] \ y[2] \dots \ y[M] \end{bmatrix}_{M\times 1}^T$ , where  $\boldsymbol{y}$  represents all of the observed data points. Furthermore, we let  $\boldsymbol{F}_{\boldsymbol{\beta}} = \begin{bmatrix} F[0] \ F[1] \dots \ F[M-1] \end{bmatrix}_{M\times 2}^T$ ,  $\boldsymbol{D}_{\boldsymbol{\beta}} = \begin{bmatrix} D[0] \ D[1] \dots \ D[M-1] \end{bmatrix}_{M\times N}^T$ , and  $\boldsymbol{v} = \begin{bmatrix} v[1] \ v[2] \dots \ v[M] \end{bmatrix}_{M\times 1}^T$ .

$$\boldsymbol{y} = \boldsymbol{F}_{\boldsymbol{\beta}} h_d[0] + \boldsymbol{D}_{\boldsymbol{\beta}} \boldsymbol{u} + \boldsymbol{\rho} + \boldsymbol{v}.$$
(11)

#### 2.5 Estimation

#### 2.5.1 Optimization Problem Formulation

We cast the system from (11) as the following least-squares optimization problem

minimize 
$$\frac{1}{2} \| \boldsymbol{y} - \boldsymbol{F}_{\boldsymbol{\beta}} h_d[0] - \boldsymbol{D}_{\boldsymbol{\beta}} \boldsymbol{u} - \boldsymbol{\rho} \|_2^2.$$
 (12)

However, a least-squares solution for an under-determined system could yield an incorrect estimation as any given hormone assay can be erroneous. Moreover, the optimization problem is nonconvex with respect to the parameters  $\beta_I$ , and  $\beta_C$  [9]. Some of these potential solutions may be outside of physiologically bounds, necessitating the implementation of GH specific constraints. We apply problem constraints based on the observed minimal and maximal values of model parameters and the timing and amplitude of GH secretory events from similar GH studies.

#### 2.5.2 Selecting Physiologically Plausible Constraints

In modeling GH secretion over a 24-hour period, Berg et al. [34] reported an average of 11 secretory events for men and 13 secretory events for women. Previous studies have also demonstrated that the frequency of secretory events increases at night [6, 34]. However, Klerman et al. [20] reported a maximum of three secretory events per sleep episode in 12 female participants. These discrepant findings for GH parameters may be due to differences in GH immunoassay platforms [4], different study populations [39], or other unknown factors. We use these experimental values from previous studies to guide the application of constraints, ensuring that the estimated number of secretory pulses is within physiologically plausible bounds. We select a constraint of 11 possible secretory events during a sleep episode, significantly more than the maximum of three secretory events observed by Klerman et al. [20]. Applying such a generous constraint allows our algorithm to estimate the number of secretory events within a broad range of values. As a result, we mitigate the underestimation of secretory events that could arise due to known or unknown differences between this study and previous GH studies. We assume that  $\boldsymbol{u}$  contains at most 11 positive elements out of 490 possibilities ( $0 \le ||\boldsymbol{u}||_0 \le 11, \boldsymbol{u} \ge 0$ ). we impose a sparsity constraint on u, to limit the number of predicted pulses. Additionally, we extend the bounds on  $\beta_I$  and  $\beta_C$ , provided by [20], from  $8.333 \times 10^{-4}$  and  $0.1333 \ min^{-1}$  to  $8.333 \times 10^{-4}$  and  $1 \ min^{-1}$ , because preliminary analyses, bounding  $\beta_I$  and  $\beta_C$  between  $8.333 \times 10^{-4}$  and  $1 \text{ min}^{-1}$ , yielded estimates of  $\beta_I$  and  $\beta_C$  always within bounds, which are appropriate.

We solve this optimization problem by reformulating (12), with model constraints as follows:

$$\begin{array}{ll} \underset{\boldsymbol{\beta},\boldsymbol{u}}{\text{minimize}} & J_{\lambda}(\boldsymbol{\beta},\boldsymbol{u}) = \frac{1}{2} \|\boldsymbol{y} - \boldsymbol{F}_{\boldsymbol{\beta}} h_{d}[0] - \boldsymbol{D}_{\boldsymbol{\beta}} \boldsymbol{u} - \boldsymbol{\rho}\|_{2}^{2} + \lambda \|\boldsymbol{u}\|_{p}^{p} \\ \text{subject to} & C\boldsymbol{\beta} \leq b, \\ & \boldsymbol{u} \geq 0, \\ & 0 \leq \|\boldsymbol{u}\|_{0} \leq 11 \end{array}$$

$$(13)$$

where  $\boldsymbol{\beta} = [\beta_I \ \beta_C \ \rho], \ \boldsymbol{C} = \begin{bmatrix} 1 & 0 & -1 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 & -1 \end{bmatrix}^T$ , and  $\boldsymbol{b} = \begin{bmatrix} 1 & 1 & -8.333 \times 10^{-4} & -8.333 \times 10^{-4} & 0 \end{bmatrix}^T$ .  $\lambda$  represents the regularization parameter, facilitating a balance between the sparsity of the input and the residual error in the model-estimated level of GH, such that significant pulses are captured, and noise is filtered out. The sparsity of  $\boldsymbol{u}$  increases with  $\lambda$ . Furthermore, the term  $\lambda \|\boldsymbol{u}\|_p^p$  with  $0 , from (13), encourages sparsity and curbs over-fitting in the solution of <math>\boldsymbol{u}$ . The previously mentioned term from (13) allows us to perform sparse recovery within a range of sparsity levels. We apply an iterative coordinate descent approach until the model parameters converge

$$\boldsymbol{u}^{(k+1)} = \underset{\boldsymbol{u}}{\operatorname{arg\,min}} \quad J_{\lambda}(\boldsymbol{\beta}^{(k)}, \boldsymbol{u}),$$
subject to  $\boldsymbol{u} \geq \boldsymbol{0}, \ 0 \leq \|\boldsymbol{u}\|_{0} \leq 11$ 

$$(14)$$

and

$$\boldsymbol{\beta}^{(k+1)} = \underset{\boldsymbol{\beta}}{\operatorname{arg\,min}} \quad J_{\lambda}(\boldsymbol{\beta}, \boldsymbol{u}^{(k+1)}),$$
subject to  $\boldsymbol{C}\boldsymbol{\beta} \leq \boldsymbol{b}$ 
(15)

#### 2.5.3 FOCUSS+ Algorithm

We solve the optimization problem in (13), using the FOCUSS+ algorithm proposed by Murray in [25], such that  $\boldsymbol{u}$  is nonnegative and has a maximum sparsity of n(n =11). This algorithm adopts a heuristic approach for updating  $\lambda$ . This algorithm adopts a heuristic approach for updating  $\lambda$ , which balances the sparsity of  $\boldsymbol{u}$  against the residual error  $\|\boldsymbol{y}_{\boldsymbol{\beta}} - \boldsymbol{D}_{\boldsymbol{\beta}}\boldsymbol{u}\|_2$ , where  $\boldsymbol{y}_{\boldsymbol{\beta}} = \boldsymbol{y} - \boldsymbol{F}_{\boldsymbol{\beta}}h_d[0] - \boldsymbol{\rho}$ . The FOCUSS+ algorithm works as follows, for r = 1, 2, 3, ..., 30:

- 1.  $P_{u}^{(r)} = \text{diag}(|u^{(r)}|^{2-p})$
- 2.  $\lambda^{(r)} = (1 \frac{\|\boldsymbol{y}_{\boldsymbol{\beta}} \boldsymbol{D}_{\boldsymbol{\beta}}\boldsymbol{u}^{(r)}}{\|\boldsymbol{y}_{\boldsymbol{\beta}}\|_{2}})\lambda_{max}, \lambda > 0$ 3.  $\boldsymbol{u}^{(r+1)} = \boldsymbol{P}_{\boldsymbol{u}}^{(r)}\boldsymbol{D}_{\boldsymbol{\beta}}^{\boldsymbol{T}}(\boldsymbol{D}_{\boldsymbol{\beta}}\boldsymbol{P}_{\boldsymbol{u}}^{(r)}\boldsymbol{D}_{\boldsymbol{\beta}}^{\boldsymbol{T}} + \lambda^{(r)}\boldsymbol{I})^{-1}\boldsymbol{y}_{\boldsymbol{\beta}}$ 4.  $\boldsymbol{u}^{(r+1)} \leq 0 \quad \forall \boldsymbol{u}^{(r+1)} = 0$

4. 
$$u_i^{(r+1)} \le 0 \to u_i^{(r+1)} = 0$$

- 5. After completing more than half of the total iterations, if  $\|\boldsymbol{u}^{(r+1)}\|_0 > n$ , select the largest n values from  $\boldsymbol{u}^{(r+1)}$  and set the rest to zero
- 6. Iterate

#### 2.5.4Generalized Cross-Validation for Tuning the Sparsity Level

Independently, FOCUSS+ yields estimated values for u, and we estimate  $\beta$  using the interior point method, iteratively solving equations (14) and (15). FOCUSS+ estimates  $\boldsymbol{u}$ with 11 secretory events . However,  $\beta$  and u should be updated with a  $\lambda$  that balances the residual error and sparsity of the model. For this, we implement the Generalized Cross-Validation (GCV) technique for the selection of a regularization parameter [13]. The GCV function is defined as the following

$$G(\lambda) = \frac{L \| (\boldsymbol{I} - \boldsymbol{H}_{\lambda}) \boldsymbol{y}_{\beta} \|}{(\operatorname{trace}(\boldsymbol{I} - \boldsymbol{H}_{\lambda}))^2}$$
(16)

where L is the number of data points and  $H_{\lambda}$  is the influence matrix. For the FOCUSS+ algorithm, we define  $\boldsymbol{H}_{\lambda} = \boldsymbol{P}_{\boldsymbol{u}}^{(r)} \boldsymbol{D}_{\boldsymbol{\beta}}^{T} (\boldsymbol{D}_{\boldsymbol{\beta}} \boldsymbol{P}_{\boldsymbol{u}}^{(r)} \boldsymbol{D}_{\boldsymbol{\beta}}^{T} + \lambda^{(r)} \boldsymbol{I})^{-1}.$ 

#### 2.5.5**GCV-FOCUSS**+ Algorithm

The GCV-FOCUSS+ algorithm works as follows, for r = 1, 2, 3, ...:

1. 
$$P_{\boldsymbol{u}}^{(r)} = \operatorname{diag}(|\boldsymbol{u}^{(r)}|^{2-p})$$
  
2.  $\boldsymbol{u}^{(r+1)} = P_{\boldsymbol{u}}^{(r)} \boldsymbol{D}_{\boldsymbol{\beta}}^{T} (\boldsymbol{D}_{\boldsymbol{\beta}} \boldsymbol{P}_{\boldsymbol{u}}^{(r)} \boldsymbol{D}_{\boldsymbol{\beta}}^{T} + \lambda^{(r)} \boldsymbol{I})^{-1} \boldsymbol{y}_{\boldsymbol{\beta}}$   
3.  $\boldsymbol{u}_{\boldsymbol{i}}^{(r+1)} \leq 0 \rightarrow \boldsymbol{u}_{\boldsymbol{i}}^{(r+1)} = 0$   
4.  $\lambda^{(r+1)} = \min_{\boldsymbol{\lambda}} G(\boldsymbol{\lambda})$   
 $0 < \boldsymbol{\lambda} < 0.01$ 

5. Iterate until convergence

#### 2.5.6 Summary of Proposed Deconvolution Algorithm

Using the GCV method in tandem with FOCUSS+, we find  $\lambda$  at each iteration, such that noise is filtered out in the estimation of  $\boldsymbol{u}$  and iterate between solving (14) and (15) until convergence. We propose the following algorithm for the deconvolution of GH data:

Algorithm 1 Deconvolution Algorithm

- 1: Initialize  $\tilde{\beta}^0$  by sampling two uniform random variables r and s on  $[8.333 \times 10^{-4}, 1]$  and let  $\tilde{\beta}^0 = [r, s, 0]^T$
- 2: for l = 1, 2, 3, ..., 30 do
- 3: Set  $\tilde{\boldsymbol{\beta}}$  equal to  $\tilde{\boldsymbol{\beta}}^{l-1}$ ; using FOCUSS+, solve for  $\tilde{\boldsymbol{u}}^{l}$  by initializing the optimization problem in (14) at vector of all ones
- 4: Set  $\tilde{\boldsymbol{u}}$  equal to  $\tilde{\boldsymbol{u}}^{l}$ ; using the interior point method, solve for  $\tilde{\boldsymbol{\beta}}^{l}$  by initializing the optimization problem in (15) at  $\tilde{\boldsymbol{\beta}}^{l-1}$
- 5: end for
- 6: Initialize  $\hat{\beta}^0$  and  $\hat{u}^0$  by setting them equal to the  $\tilde{\beta}^l, \tilde{u}^l$ , and  $\rho^l$  that minimize  $J_{\lambda}(\beta, u)$ in (13), and let m = 1
- 7: while until convergence do
- 8: Set  $\hat{\boldsymbol{\beta}}$  equal to  $\hat{\boldsymbol{\beta}}^{m-1}$ ; using GCV-FOCUSS+, solve for  $\hat{\boldsymbol{u}}^m$  by initializing the optimization problem in (14) at  $\hat{\boldsymbol{u}}^{m-1}$
- 9: Set  $\hat{\boldsymbol{u}}$  equal to  $\hat{\boldsymbol{u}}^m$ ; using the interior point method, solve for  $\hat{\boldsymbol{\beta}}^m$  by initializing the optimization problem in (15) at  $\tilde{\boldsymbol{\beta}}^{m-1}$
- 10: end while
- 11: Set the estimated model parameters  $\beta$  and input u to the  $\beta$  and u of the 64 potential solutions that minimize  $J_{\lambda}(\beta, u)$  in (13)

We account for the nonconvexity of this optimization problem by performing multiple and different initializations of model parameters at the beginning of the algorithm. Step 1 initializes  $\beta$  at random values within a physiologically plausible range. Steps 2-5 use FOCUSS+ for sparse recovery and interior point method for finding algorithm initial conditions. Step 6 finds a good initial condition for the coordinate descent portion of the algorithm. Steps 7-10 apply a coordinate descent approach, to estimate the timing and amplitude of secretory events and model parameters until said unknowns converge. We incorporate sparse recovery in our coordinate descent approach via GCV–FOCUSS+. GCV–FOCUSS+ applies generalized cross-validation to find the regularization parameter that balances between capturing sparsity and noise. Finally, the model parameters that minimize the cost function in (13), among all initializations, are selected in step 11.

We ran the proposed algorithm, with GH-specific constraints, for 64 initializations for each eight-hour measurement of serum GH concentration, for both datasets (Tables 3 and 4). In our implementation of GCV-FOCUSS+ we let p = 0.5 as in [9]. Data analysis and estimation were performed in MATLAB R2020a.

Using the model for GH secretion detailed in equations (1) and (2), we also simulate 18 (i.e., one per participant) eight-hour GH time series with the model parameters from Tables 3 and 4 and the GH pulses from Figures 1 - 18. Then, we add zero mean Gaussian noise, using a range of signal to noise ratios (SNR) from 5 to 50 dB, at intervals of 5 dB, to the simulated GH time series, using the observation model (3). Finally, we evaluate the performance of our algorithm in estimating model parameters and recovering hormone pulses at these noise levels. Each of these simulated data are sampled every 10 minutes.

#### 2.6 Handling Missing Data

If there are missing values in the GH time series data, then subsequent analyses must be designed to be suitable for both our proposed algorithm and the missingness of the data used. In our estimation algorithm, we apply a least squares approach, modelling  $v_i$  as a Gaussian random variable, where  $v_i = y_i - F_{\beta_i} h_d[0] - D_{\beta_i} u_i$  and  $i = \{1, 2, 3, ..., M\}$ . We can represent the probability density function of  $v_i$  as  $P_1(v_i|\sigma^2)$  where  $P_1(v_i|\sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}}e^{\frac{-(v_i)^2}{2\sigma^2}}$ . Assuming the missing GH data are arbitrarily distributed, we then represent the probability density function of missing values as  $P_2(x)$  with unknown parameters denoted x. If the probability density function of a missing response,  $P_2(x)$ , is unrelated to the either the actual value missing from the data or the set of observed responses, then that response is said to be Missing Completely At Random (MCAR) [26]. Furthermore, if the set of missing responses is MCAR, then the likelihood function of  $P_1$  and  $P_2$  can be represented as  $P_1(v_i|\sigma^2) \bullet P_2(x)$ . We take the negative log of the likelihood function of  $P_1$  and  $P_2$ , resulting in

$$-\log(P_1(v_i|\sigma^2)) - \log(P_2(x)) = \frac{1}{2\sigma^2} \|y_i - F_{\beta_i} h_d[0] - D_{\beta_i} u_i\|_2^2 - \log(P_2(x)).$$
(17)

We can see in (17) that the Gaussian distribution of measurement error is independent from the uniform distribution of missing values. The distribution of missing values does not depend on observed data and as such the missing data is considered MCAR.

We perform listwise deletion, as opposed to imputation, because (i) the temporal resolution of our GH data does not lend itself to imputation, (ii) listwise deletion will yield an unbiased estimate of mean response trends, because the missingness of GH data is MCAR [26], and (iii) our proposed algorithm accounts for missing sample data. Additionally, methods of imputation like linear interpolation tend to produce biased estimates of parameters [1].

We perform listwise deletion by reformulating the optimization problem in (12) as

minimize 
$$\frac{1}{2} \sum_{i \in \{1,2,\dots,M\} \setminus (\mathbf{S})}^{M} (y_i - F_{\beta_i} h_d[0] - d_{\beta_i} u_i)^2$$
 (18)

where S represents the set of indices in which sample data is missing. Listwise deletion introduces no bias in the approximation of model parameters or of the timing and amplitude of secretory events. Therefore, maximizing the fit of available data via our estimation algorithm also improves the estimation of missing data, where  $y_j = F_{\beta_j} h_d[0] + D_{\beta_j} u_j$  and  $j \in S$ .

# 3 Results

#### 3.1 Experimental Results

Table 3: Estimated infusion, clearance and basal secretion rates, number of secretory events and the squares of multiple correlation coefficients  $(R^2)$  for the fits of the observed GH data from Dataset 1.

Participant	$\beta_I(min^{-1})$	$\beta_C(min^{-1})$	$\rho(\frac{ng}{ml})$	N	$R^2$
1-1	0.17	0.03	0.06	7	0.95
1-2	0.12	0.09	0.19	8	0.93
1-3	0.12	0.05	0.04	4	0.96
1-4	0.16	0.11	0.10	11	0.87
1-5	0.19	0.10	0.10	7	0.93
1-6	0.04	0.03	0.00	8	0.99
1-7	0.16	0.11	0.48	10	0.88
1-8	0.05	0.04	0.00	6	0.96
1-9	0.14	0.27	0.48	8	0.96
1-10	0.15	0.14	0.39	5	0.88
1-11	0.06	0.04	0.23	5	0.91
1-12	0.06	0.04	0.00	6	0.93
1-13	0.14	0.03	1.96	7	0.96
1-14	0.05	0.03	0.00	11	0.92
Median	0.13	0.05	0.10	7	0.93

Table 4: Estimated infusion, clearance and basal secretion rates, number of secretory events and the squares of multiple correlation coefficients  $(R^2)$  for the fits of the observed GH data from Dataset 2.

Participant	$\beta_I(min^{-1})$	$\beta_C(min^{-1})$	$\rho(\frac{ng}{ml})$	N	$R^2$
2-1	0.09	0.05	0.07	5	0.91
2-2	0.05	0.04	0.00	5	0.92
2-3	0.06	0.04	0.07	6	0.96
2-4	0.17	0.06	0.62	11	0.93
Median	0.08	0.04	0.07	5.5	0.93

The observed and model-estimated GH levels and the timing and amplitude of hormonal secretory events in the participants from Dataset 1 and 2 are shown in Figures 1 - 14 and Figures 15 - 18; the associated model parameters for each participant, from each data set, are detailed in Tables 3 and 4, respectively. The median value for the square of the multiple correlation coefficient ( $R^2$ ) among all experimental datasets is 0.93, with only three datasets



Figure 1: Estimated deconvolution of experimental eight-hour GH levels of Participant 1 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 2: Estimated deconvolution of experimental eight-hour GH levels of Participant 2 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 3: Estimated deconvolution of experimental eight-hour GH levels of Participant 3 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 4: Estimated deconvolution of experimental eight-hour GH levels of Participant 4 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 5: Estimated deconvolution of experimental eight-hour GH levels of Participant 5 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 6: Estimated deconvolution of experimental eight-hour GH levels of Participant 6 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 7: Estimated deconvolution of experimental eight-hour GH levels of Participant 7 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 8: Estimated deconvolution of experimental eight-hour GH levels of Participant 8 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 9: Estimated deconvolution of experimental eight-hour GH levels of Participant 9 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 10: Estimated deconvolution of experimental eight-hour GH levels of Participant 10 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 11: Estimated deconvolution of experimental eight-hour GH levels of Participant 11 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 12: Estimated deconvolution of experimental eight-hour GH levels of Participant 12 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 13: Estimated deconvolution of experimental eight-hour GH levels of Participant 13 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 14: Estimated deconvolution of experimental eight-hour GH levels of Participant 14 from Dataset 1. The plot shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 3.



Figure 15: Estimated deconvolution of experimental eight-hour GH levels of Participant 1 from Dataset 2. Each panel shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 4.



Figure 16: Estimated deconvolution of experimental eight-hour GH levels of Participant 2 from Dataset 2. Each panel shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 4.



Figure 17: Estimated deconvolution of experimental eight-hour GH levels of Participant 3 from Dataset 2. Each panel shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 4.



Figure 18: Estimated deconvolution of experimental eight-hour GH levels of Participant 4 from Dataset 2. Each panel shows the observed eight-hour GH time series (red crosses), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 4.



Figure 19: Quantile-Quantile plot of the measurement error in the estimation of Participant 1-4's observed GH levels.

having an  $(R^2)$  below 0.90. The timing and amplitude of the hormonal pulses and model parameters vary greatly among participants. A straight line in quantile-quantile plots of the measurement error in the estimation of experimental GH levels demonstrates the Gaussian nature of the noise present in a participant's data; this is observed in the quantile-quantile plot of one of three participants with a low  $(R^2)$ , implying the probable role of Gaussian noise in producing a low  $(R^2)$  value (Figure 19). However, slight deviations from a straight line in the quantile-quantile plots of other participants with low  $(R^2)$  values, suggest a margin of improvement in our model. Larger deviations in the quantile-quantile plots of other participants, including those with satisfactory  $(R^2)$  values, can be attributed to the combination of the low sampling rate of the experimental GH data and the small rise time of a participant's serum GH level. This small rise time reflects high frequency components in the GH signal, making the estimation of rise times difficult with a low sampling frequency.

#### 3.2 Simulation Results

The estimated model parameters, number of recovered pulses, the square of the multiple correlation coefficient  $(R^2)$  and the absolute difference and percentage error in the estimation of model parameters for the fits of the simulated GH data, at a SNR of 20 dB are detailed in Tables 5 and 6. The percent errors in the estimation of  $\beta_I$  and  $\beta_C$  range from small values (0.06% and 0.29%) to high values (379% and 82.4%), at a SNR of 20 dB. In some cases, the noise added to the simulated data is comparable in amplitude to the small GH pulses, facilitating a noticeable divergence in pulsatile patterns between experimental and simulated GH time series. Due to the nonconvexity of this optimization problem, differences in pulsatile patterns impact the estimation of timing and amplitude of GH pulses and model parameters. The actual sparse input, the estimated input and the simulated and estimated GH data, at a SNR of 20 dB for the 14 participants from Datasets 1 and 2 are shown in Figures 20 - 33 and Figures 34 - 37, respectively. The estimated and simulated inputs are in good agreement, except at a higher noise level in which a few small amplitude pulses are ignored or noise is captured as a small pulse. For example, at a SNR of 20 dB there are ten such cases, but at 35 dB there are only four instances. The estimation of simulated inputs improves at lower noise levels, as indicated by Figure 38, which illustrates the average percent error in the estimation of  $l_0$ ,  $l_1$ , and  $l_2$  norms of u at different levels of noise. Similarly, Figure 39 demonstrates the average percent error in the estimation of GH infusion and clearance rates decreasing from 0 to 25 dB and then flattening out at around 20% error.



Figure 20: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 1 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 21: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 2 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 22: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 3 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 23: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 4 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 24: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 5 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 25: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 6 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 26: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 7 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 27: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 8 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 28: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 9 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 29: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 10 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 30: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 11 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 31: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 12 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 32: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 13 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 33: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 14 from Dataset 1 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses) generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the estimated pulse timing and amplitude (blue vertical lines). The estimated model parameters are provided in Table 5.



Figure 34: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 1 from Dataset 2 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses), generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines) and the ground truth pulse timing and amplitude (forest green vertical lines). The estimated model parameters are provided in Table 6 in the main text.



Figure 35: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 2 from Dataset 2 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses), generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines) and the ground truth pulse timing and amplitude (forest green vertical lines). The estimated model parameters are provided in Table 6 in the main text.



Figure 36: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 3 from Dataset 2 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses), generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines) and the ground truth pulse timing and amplitude (forest green vertical lines). The estimated model parameters are provided in Table 6 in the main text.



Figure 37: Estimated deconvolution of simulated eight-hour GH levels associated with Participant 4 from Dataset 2 at a SNR of 20 dB. Each panel shows the simulated eight-hour GH time series (red crosses), generated from the "ground truth" pulse timing and amplitude (forest green vertical lines), the model-estimated GH levels (black curve), and the model-estimated pulse timing and amplitude (blue vertical lines) and the ground truth pulse timing and amplitude (forest green vertical lines). The estimated model parameters are provided in Table 6 in the main text.

Participant	$\beta_I(min^{-1})$	$\beta_C(min^{-1})$	$\rho(\frac{ng}{ml})$	N	$R^2$	$\frac{ \beta_I - \hat{\beta}_I }{\beta_I} (\%)$	$\frac{ \beta_C - \hat{\beta_C} }{\beta_C} (\%)$	$  ho - \hat{ ho} (rac{ng}{ml})$
1-1	0.17	0.03	0.00	7	0.996	0.29	12.3	0.06
1-2	0.22	0.06	0.12	8	0.995	74.8	35.6	0.06
1-3	0.12	0.05	0.06	5	0.991	6.98	2.61	0.02
1-4	0.16	0.09	0.07	10	0.896	2.72	15.8	0.03
1-5	0.19	0.09	0.07	11	0.980	0.30	5.88	0.02
1-6	0.04	0.03	0.08	8	0.999	2.81	0.06	0.08
1-7	0.15	0.11	0.46	9	0.987	8.00	4.16	0.02
1-8	0.05	0.03	0.00	6	0.998	1.56	9.15	0.00
1-9	0.26	0.15	0.46	10	0.994	82.4	44.3	0.02
1-10	0.20	0.11	0.28	9	0.999	32.0	24.8	0.11
1-11	0.11	0.03	0.08	6	0.986	72.8	28.6	0.14
1-12	0.05	0.04	0.00	6	0.993	5.71	8.36	0.00
1-13	0.12	0.03	1.24	10	0.997	13.9	2.85	0.71
1-14	0.05	0.03	0.00	11	0.999	1.97	2.21	0.00
Median	0.11	0.04	0.05	7.5	0.997	6.59	10.8	0.02

Table 5: Estimated infusion, clearance and basal secretion rates, number of secretory events and the squares of multiple correlation coefficients  $(R^2)$  for the fits of the simulated GH data from Dataset 1 at a SNR of 20 dB.

Table 6: Estimated infusion, clearance and basal secretion rates, number of secretory events and the squares of multiple correlation coefficients  $(R^2)$  for the fits of the simulated GH data from Dataset 2 at a SNR of 20 dB.

Participant	$\beta_I(min^{-1})$	$\beta_C(min^{-1})$	$\rho(\frac{ng}{ml})$	N	$R^2$	$\frac{ \beta_I - \hat{\beta_I} }{\beta_I} (\%)$	$\frac{ \beta_C - \hat{\beta_C} }{\beta_C} (\%)$	$  ho - \hat{ ho} (rac{ng}{ml})$
2-1	0.12	0.04	0.07	5	0.995	24.8	13.0	0.00
2-2	0.23	0.03	0.02	8	0.987	379	36.9	0.02
2-3	0.05	0.04	0.00	6	0.994	14.5	4.46	0.07
2-4	0.15	0.05	0.47	9	0.992	10.0	21.9	0.15
Median	0.08	0.04	0.01	7	0.998	13.4	12.4	0.06

### 4 Discussion

#### 4.1 Reporting GH Metrics

Our method successfully fit experimental and simulated GH data from 18 participants: 14 healthy adolescents and four adolescents with mild OSA who used a CPAP machine during sleep. From our analysis of these 18 experimental sleep episodes, we identified an average of seven hormonal secretory events per episode. This is greater than twice the average number of secretory events observed by Klerman et al. [20] and by Nindl et al. [28]



Figure 38: Average percent error in the estimation of GH infusion  $(\beta_I)$  and clearance  $(\beta_C)$  rates vs. SNR (dB)



Figure 39: Average Percent Error in the  $l_0-$ ,  $l_1-$  and  $l_2$ -Norms of  $\boldsymbol{u}$  vs. SNR (dB). The red circles correspond to the average percent error in the  $l_0$ -norms of  $\boldsymbol{u}$ , the green squares correspond to the average percent error in the  $l_1$ -norms of  $\boldsymbol{u}$  and the blue triangles correspond to the average percent error in the  $l_2$ -norms of  $\boldsymbol{u}$ .

and nearly half the number observed by Ho et al. [16] and Berg et al. [34] using data from healthy adults. Additionally, we found the average estimated GH infusion and clearance rates are 0.11  $min^{-1}$  and 0.07  $min^{-1}$ , respectively; Klerman et al. [20] observed average GH infusion and clearance rates of 0.02  $min^{-1}$  for both parameters. The variations of the model parameters and number of secretory events between studies is most likely due to the different ages of the study populations [39].

#### 4.2 Study Limitations

We hypothesize that the  $R^2 < 0.90$  in at least one of four participant's experimental datasets is due to the Gaussian noise present in those particular blood samples. The quantile-quantile plot displayed Figure 19 demonstrate the Gaussian nature of the noise present in the observed GH signal, making the estimation of model parameters and hormone pulses difficult for our sparse recovery algorithm. The CVs of the Elecsys GH immunoassay indicate that the GH data collected are likely both reproducible and robust. However, we do not have the standard deviations of noise related to the GH assay used in this experiment. As a result, we simulated GH data at ten different noise levels to evaluate the performance of our algorithm. If we had the noise levels for each GH assay performed, then we could simulate GH data with comparable noise levels to the experimental one.

#### 4.3 Potential Areas of Improvement

The algorithm produces accurate estimations of model parameters for noise levels less than 20 dB (Figure 39). At a SNR greater than or equal to 20 dB, our algorithm performed well on most simulated GH data, with less than 20% error on average in the estimation of model parameters. Nevertheless, the nonconvexity of the optimization problem and the existence of many local minima can cause our algorithm to converge to a solution other than the ground-truth and produce a large error in the estimation of model parameters. At a SNR of 20 dB, there is a single outlier of 379% error in the estimation of the GH infusion rate. While the GH infusion and clearance rates are constrained to physiologically plausible values, the lower bound is close to zero, yielding model-estimated parameters close to zero in some cases. Therefore, a small absolute error can lead to a large percentage error. For example, the absolute error, in this instance, is  $0.19 \ min^{-1}$ , producing a percentage error of 379%, as the ground-truth GH infusion rate is  $0.05 \ min^{-1}$ . There are several potential ways to improve the estimation of model parameters and the timing and amplitude of hormone pulses: (i) reducing the error introduced by the GH assay procedure itself and (ii) increasing the sampling rate of GH data, since the rise time of a GH pulse is shorter than its decay, meaning that our estimation algorithm has less data to estimate the GH infusion rate than the clearance rate. If a system for noninvasive and continuous sampling (such as exists for cortisol [29]) were available for GH, then GH detection with a higher sampling frequency might improve estimation.

## 5 Conclusion and Future Work

#### 5.1 Conclusion

In this study, we have demonstrated a robust method for the deconvolution of serum GH data to obtain physiologically important metrics by formulating an optimization problem to recover model parameters and GH pulses with physiologically plausible constraints.

We proposed a two-step coordinate descent approach, incorporating sparse recovery for GH secretory events and the interior point method for model parameters. We also implemented GCV to obtain regularization parameters, balancing the residual error against the sparsity of GH secretory events. Finally, we demonstrated the effectiveness of a previously used (on other pulsatile hormone data sets) sparse recovery framework for GH.

### 5.2 Future Work

Using these methods, we can, in future studies, examine the relationship between GH pulse onset and/or pulse amplitude with sleep stage or other physiological events and the effect of sleep disruption, other physiological events, or clinical or other interventions on GH secretory parameters in different ages and populations and in normal and pathophysiological states.

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