Survival models and Cox-regression

Bendix Carstensen Steno Diabetes Center Copenhagen,
Gentofte, Denmark
& Department of Biostatistics,
University of Copenhagen
b@bxc.dk
http://BendixCarstensen.com

IDEG 2017 training day, Abu Dhabi,
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Steno Diabetes Center Copenhagen

Rates and Survival

Bendix Carstensen
Senior Statistician, Steno Diabetes Center

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Survival data

Persons enter the study at some date.

Persons exit at a later date, either dead or alive.

Observation:
Actual time span to death ("event")
or
Some time alive ("at least this long")

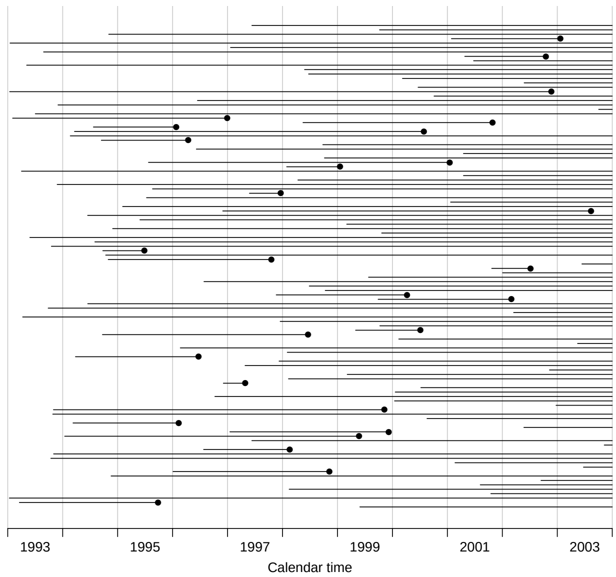
Examples of time-to-event measurements

- Time from diagnosis of cancer to death.
- Time from randomisation to death in a cancer clinical trial
- Time from HIV infection to AIDS.
- Time from marriage to 1st child birth.
- Time from marriage to divorce.
- Time to re-offending after being released from jail

Each line a person

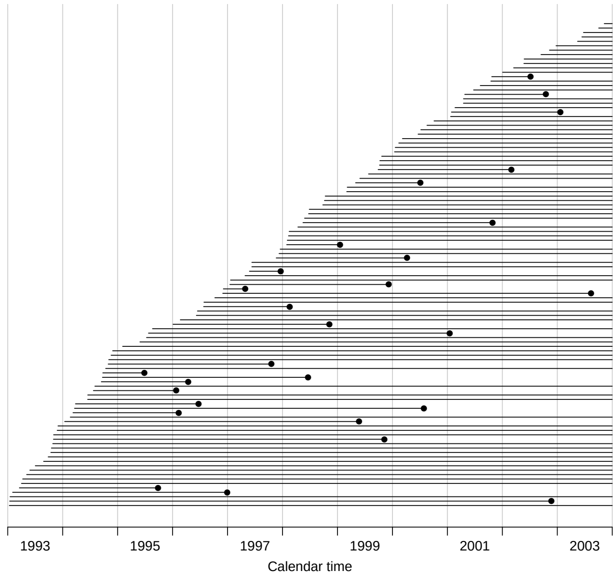
Each blob a death

Study ended at 31 Dec. 2003

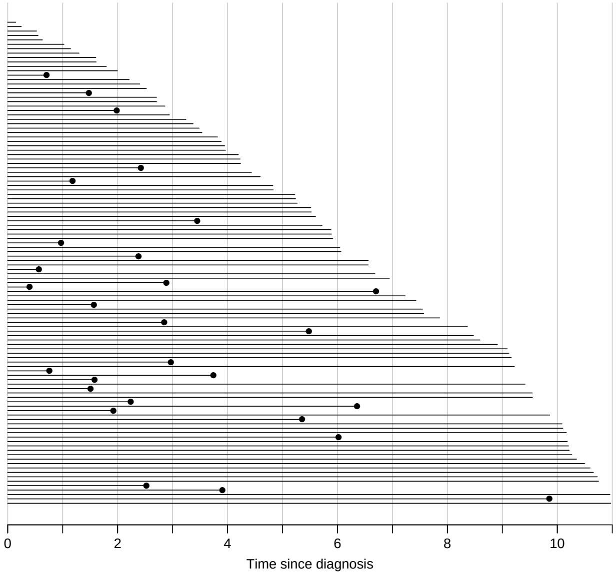


Ordered by date of entry

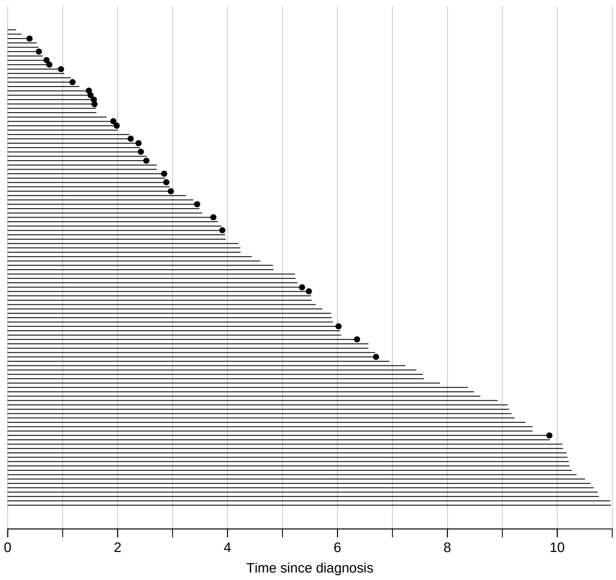
Most likely the order in your database.



Timescale changed to "Time since diagnosis".



Patients ordered by survival time.



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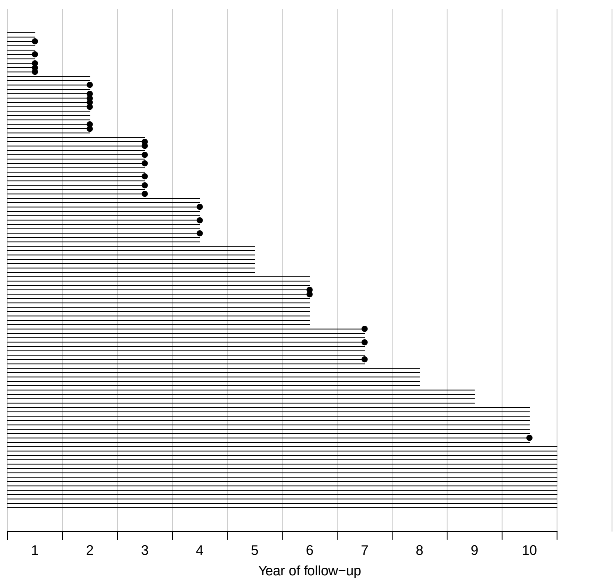
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Survival times grouped into bands of survival.



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Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
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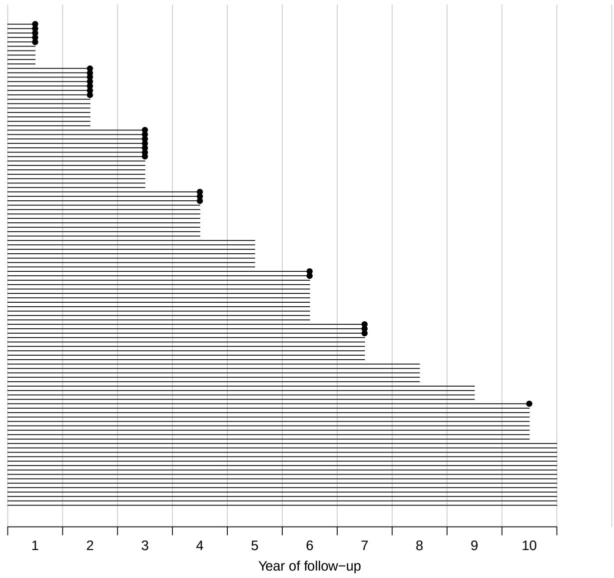
Patients ordered by survival status within each band.



Survival after Cervix cancer

	Stage I			Stage II		
Year	N	D	L	N	D	L
1	110	5	5	234	24	3
2	100	7	7	207	27	11
3	86	7	7	169	31	9
4	72	3	8	129	17	7
5	61	0	7	105	7	13
6	54	2	10	85	6	6
7	42	3	6	73	5	6
8	33	0	5	62	3	10
9	28	0	4	49	2	13
10	24	1	8	34	4	6

Estimated risk in year 1 for Stage I women is $5/107.5 = 0.0465$

Estimated 1 year survival is $1 - 0.0465 = 0.9535$

Life-table estimator.

Survival function

Persons enter at time 0:
Date of birth, date of randomization, date of diagnosis.

How long do they survive?
Survival time T — a stochastic variable.

Distribution is characterized by the survival function:

$$\begin{aligned} S(t) &= \mathrm{P}\{\text{survival at least till } t\} \\ &= \mathrm{P}\{T > t\} = 1 - \mathrm{P}\{T \leq t\} = 1 - F(t) \end{aligned}$$

$F(t)$ is the cumulative risk of death before time t.

Intensity / rate / hazard — same same

- The **intensity** or **hazard function**
- Probability of event in interval, reltive to interval length:

$$\lambda(t) = \mathrm{P}\left\{\text{event in } (t, t+h] \mid \text{alive at } t\right\}/h$$

- Characterizes the distribution of survival times as does f (density) or F (cumulative distibution).
- Theoretical counterpart of a(n empirical) **rate**.

Rate and survival

$$S(t) = \exp\left(-\int_0^t \lambda(s)\,\mathrm{d}s\right) \qquad \lambda(t) = \frac{S'(t)}{S(t)}$$

Survival is a *cumulative* measure, the rate is an *instantaneous* measure.

Note: A cumulative measure requires an origin!

. . . it is always survival **since** some timepoint.

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Observed survival and rate

- **Survival studies**:
  Observation of (right censored) survival time:

$$X = \min(T, Z), \quad \delta = 1\{X = T\}$$

  — sometimes conditional on $T > t_0$ (left truncation, delayed entry).
- **Epidemiological studies**:
  Observation of (components of) a rate:

$$D/Y$$

  D: no. events, Y no of person-years, in a prespecified time-frame.

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Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
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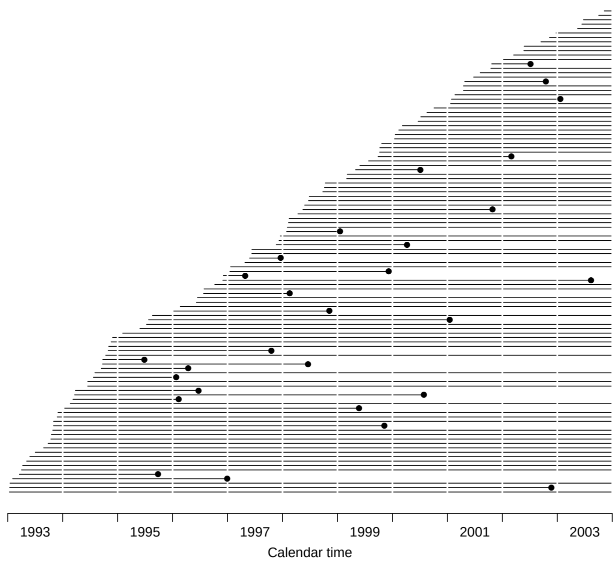
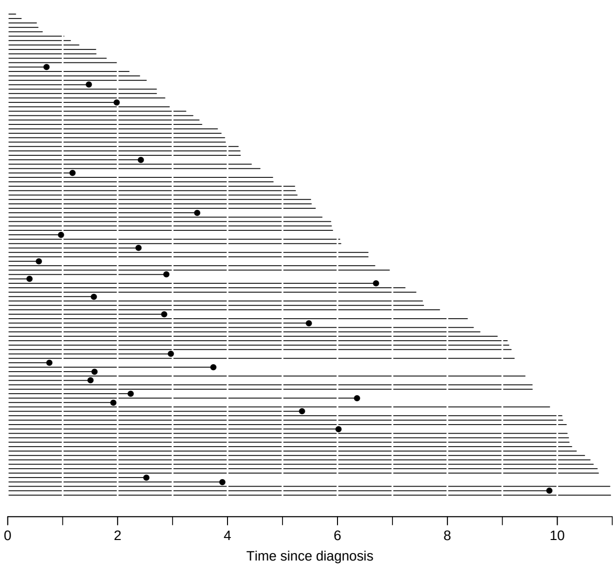
Empirical rates for individuals

- At the *individual* level we introduce the **empirical rate:** (d, y),
  — number of events ($d \in \{0, 1\}$) during y risk time.
- A person contributes several observations of (d, y), with associated covariate values.
- Empirical rates are **responses** in survival analysis.
- The timescale t is a **covariate** — varies within each individual:
  t: age, time since diagnosis, calendar time.
- Don't confuse with y — difference between two points on **any** timescale we may choose.

Empirical rates
by
calendar time.



Empirical rates
by
time since
diagnosis.



Statistical inference: Likelihood

Two things needed:

- **Data** — what did we actually observe
  Follow-up for each person:
  Entry time, exit time, exit status, covariates
- **Model** — how was data generated
  Rates as a function of time:
  Probability machinery that generated data

Likelihood is the probability of observing the data, assuming the model is correct.

Maximum likelihood estimation is choosing parameters of the model that makes the likelihood maximal.

Likelihood from one person

The likelihood from several empirical rates from one individual is a product of conditional probabilities:

$$\begin{aligned} \mathrm{P}\left\{\text{event at } t_4 | t_0\right\} &= \mathrm{P}\left\{\text{survive } (t_0, t_1) | \text{ alive at } t_0\right\} \times \\ &\quad \mathrm{P}\left\{\text{survive } (t_1, t_2) | \text{ alive at } t_1\right\} \times \\ &\quad \mathrm{P}\left\{\text{survive } (t_2, t_3) | \text{ alive at } t_2\right\} \times \\ &\quad \mathrm{P}\left\{\text{event at } t_4 | \text{ alive at } t_3\right\} \end{aligned}$$

Log-likelihood from one individual is a sum of terms.

Each term refers to one empirical rate (d, y)
— $y = t_i - t_{i-1}$ and mostly $d = 0$.

t_i is the timescale (covariate).

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Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
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Poisson likelihood

The log-likelihood contributions from follow-up of **one** individual:

$$d_t \log\big(\lambda(t)\big) - \lambda(t) y_t, \quad t = t_1, \dots, t_n$$

is also the log-likelihood from several independent Poisson observations with mean $\lambda(t) y_t$, i.e. log-mean $\log\big(\lambda(t)\big) + \log(y_t)$

Analysis of the rates, (λ) can be based on a Poisson model with log-link applied to empirical rates where:

- d is the response variable.
- $\log(\lambda)$ is modelled by covariates
- $\log(y)$ is the offset variable.

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Likelihood for follow-up of many persons

Adding empirical rates over the follow-up of persons:

$$D = \sum d \qquad Y = \sum y \quad \Rightarrow \quad D\log(\lambda) - \lambda Y$$

- Persons are assumed independent
- Contribution from the same person are **conditionally** independent, hence give separate contributions to the log-likelihood.
- Therefore equivalent to likelihood for independent Poisson variates
- No need to correct for dependent observations; the likelihood is a product.

Likelihood

Probability of the data and the parameter:

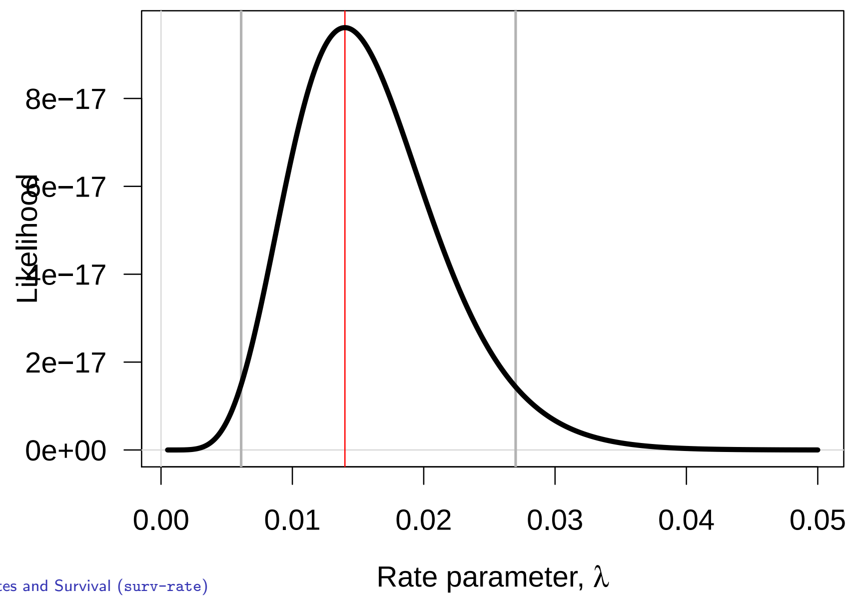
Assuming the rate (intensity) is constant, λ, the probability of observing 7 deaths in the course of 500 person-years:

$$\begin{aligned} \mathrm{P}\left\{D=7, Y=500|\lambda\right\} &= \lambda^D \mathrm{e}^{\lambda Y} \times K \\ &= \lambda^7 \mathrm{e}^{\lambda 500} \times K \\ &= L(\lambda|\text{data}) \end{aligned}$$

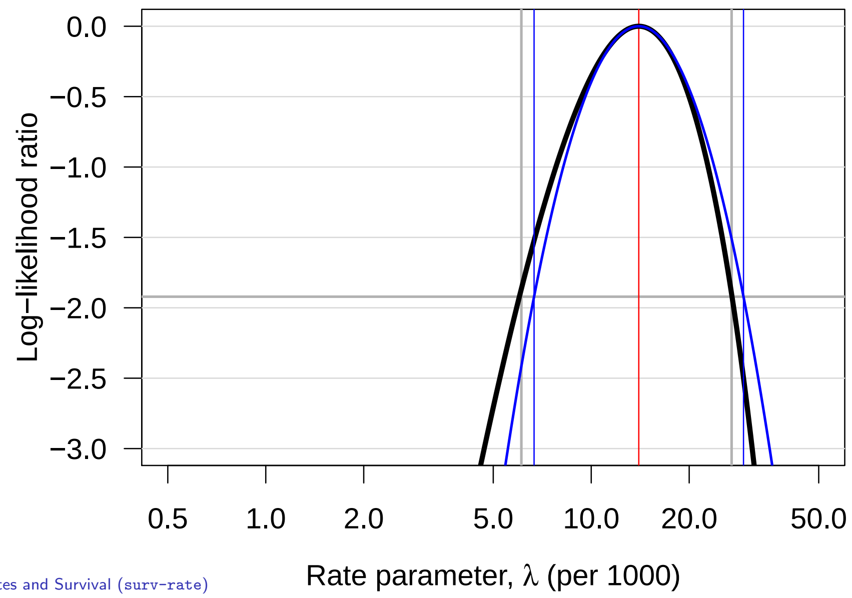
Best guess of λ is where this function is as large as possible.

Confidence interval is where it is not too far from the maximum

Likelihood function



Likelihood function



Example using R

Poisson likelihood, for one rate, based on 17 events in 843.7 PY:

```
library( Epi )
D <- 17 ; Y <- 843.7
m1 <- glm( D ~ 1, offset=log(Y/1000), family=poisson)
ci.exp( m1 )

             exp(Est.)     2.5%    97.5%
(Intercept)  20.14934 12.52605 32.41213
```

Poisson likelihood, two rates, or one rate and RR:

```
D <- c(17,28) ; Y <- c(843.7,632.3) ; gg <- factor(0:1)
m2 <- glm( D ~ gg, offset=log(Y/1000), family=poisson)
ci.exp( m2 )

             exp(Est.)      2.5%     97.5%
(Intercept) 20.149342 12.526051 32.412130
gg1          2.197728  1.202971  4.015068
```


Example using R

Poisson likelihood, two rates, or one rate and RR:

```
D <- c(17,28) ; Y <- c(843.7,632.3) ; gg <- factor(0:1)
m2 <- glm( D ~ gg, offset=log(Y/1000), family=poisson)
ci.exp( m2 )

             exp(Est.)      2.5%     97.5%
(Intercept) 20.149342 12.526051 32.412130
gg1          2.197728  1.202971  4.015068

m3 <- glm( D ~ gg - 1, offset=log(Y/1000), family=poisson)
ci.exp( m3 )

     exp(Est.)     2.5%    97.5%
gg0   20.14934 12.52605 32.41213
gg1   44.28278 30.57545 64.13525
```

Lifetable estimators

Bendix Carstensen
Senior Statistician, Steno Diabetes Center

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Survival analysis

- Response variable: Time to event, T
- Censoring time, Z
- We observe $(\min(T, Z), \delta = 1\{T < Z\})$.
- This gives time a special status, and mixes the response variable (risk)time with the covariate time(scale).
- Originates from clinical trials where everyone enters at time 0, and therefore $Y = T - 0 = T$

The life table method

The simplest analysis is by the "life-table method":

interval i	alive n_i	dead d_i	cens. l_i	p_i
1	77	5	2	$5/(77-2/2)=0.066$
2	70	7	4	$7/(70-4/2)=0.103$
3	59	8	1	$8/(59-1/2)=0.137$

$$p_i = \mathrm{P}\{\text{death in interval } i\} = d_i/(n_i - l_i/2)$$
$$S(t) = (1-p_1) \times \cdots \times (1-p_t)$$

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Bendix Carstensen
Rates and Survival
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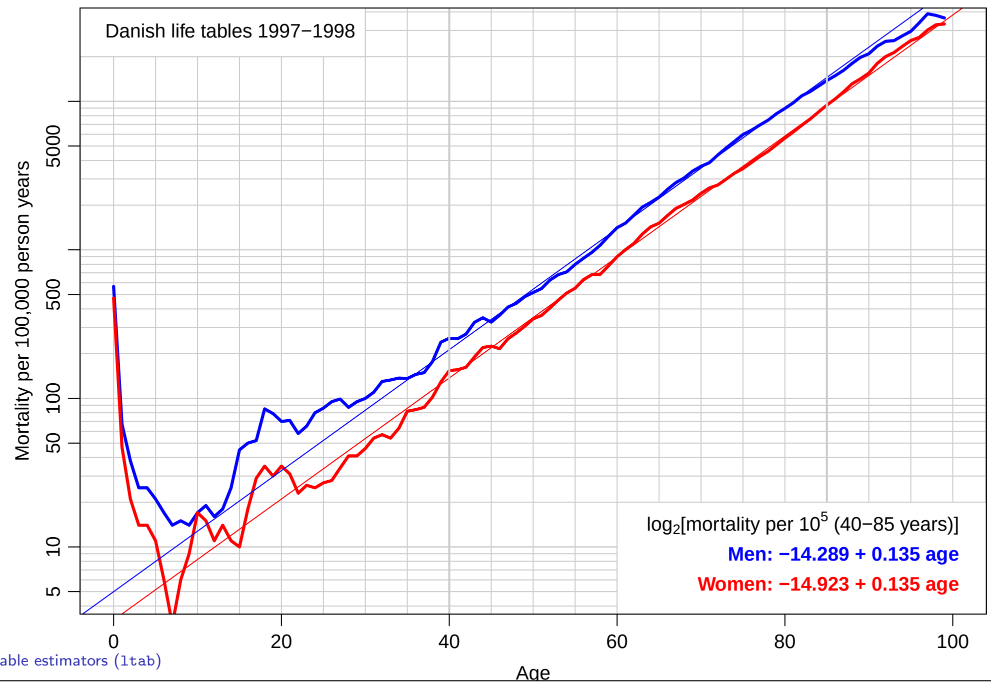
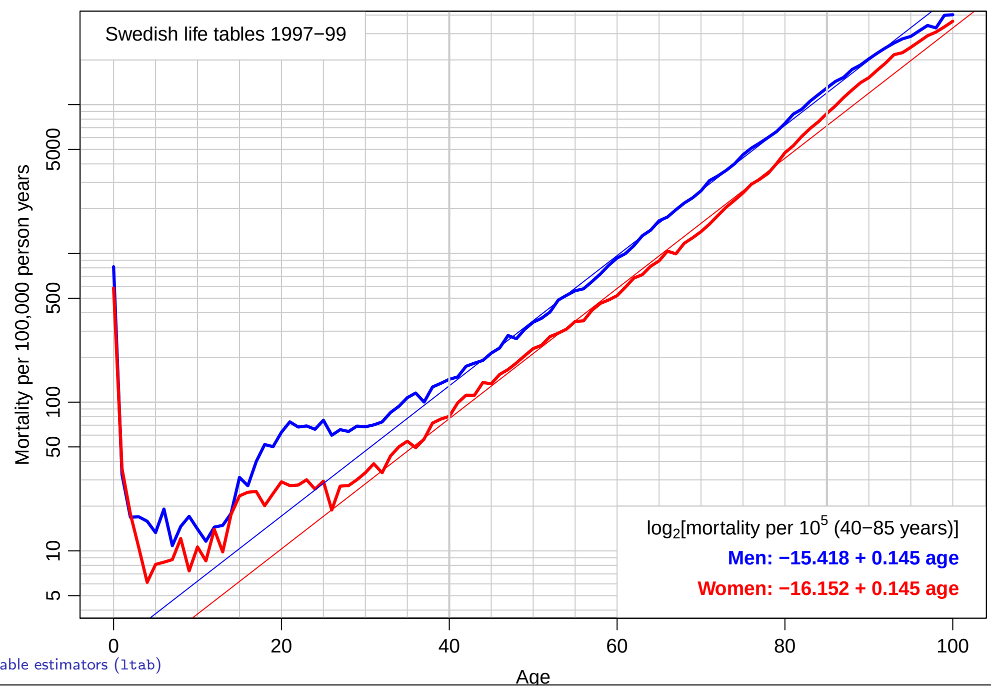
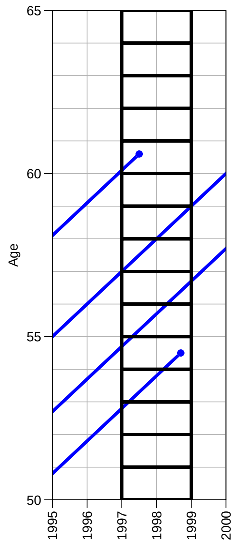
Population life table, DK 1997–98

	Men			Women		
a	$S(a)$	$\lambda(a)$	$\mathrm{E}[\ell_{\text{res}}(a)]$	$S(a)$	$\lambda(a)$	$\mathrm{E}[\ell_{\text{res}}(a)]$
0	1.00000	567	73.68	1.00000	474	78.65
1	0.99433	67	73.10	0.99526	47	78.02
2	0.99366	38	72.15	0.99479	21	77.06
3	0.99329	25	71.18	0.99458	14	76.08
4	0.99304	25	70.19	0.99444	14	75.09
5	0.99279	21	69.21	0.99430	11	74.10
6	0.99258	17	68.23	0.99419	6	73.11
7	0.99242	14	67.24	0.99413	3	72.11
8	0.99227	15	66.25	0.99410	6	71.11
9	0.99213	14	65.26	0.99404	9	70.12
10	0.99199	17	64.26	0.99395	17	69.12
11	0.99181	19	63.28	0.99378	15	68.14
12	0.99162	16	62.29	0.99363	11	67.15
13	0.99147	18	61.30	0.99352	14	66.15
14	0.99129	25	60.31	0.99338	11	65.16
15	0.99104	45	59.32	0.99327	10	64.17
16	0.99059	50	58.35	0.99317	18	63.18
17	0.99009	52	57.38	0.99299	29	62.19
18	0.98957	85	56.41	0.99270	35	61.21
19	0.98873	79	55.46	0.99235	30	60.23
20	0.98795	70	54.50	0.99205	35	59.24
21	0.98726	71	53.54	0.99170	31	58.27





Observations for the lifetable



Life table is based on person-years and deaths accumulated in a short period.

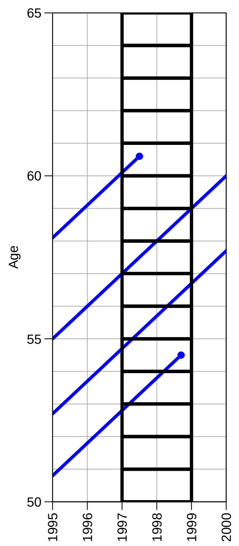
Age-specific rates — cross-sectional!

Survival function:

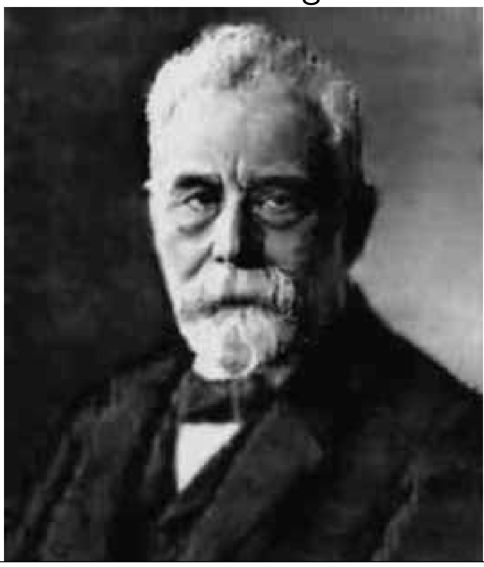
$$S(t) = \mathrm{e}^{-\int_0^t \lambda(a)\,\mathrm{d}a} = \mathrm{e}^{-\sum_0^t \lambda(a)}$$

— assumes stability of rates to be interpretable for actual persons.

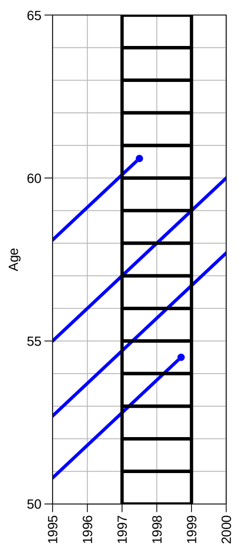
Observations for the lifetable



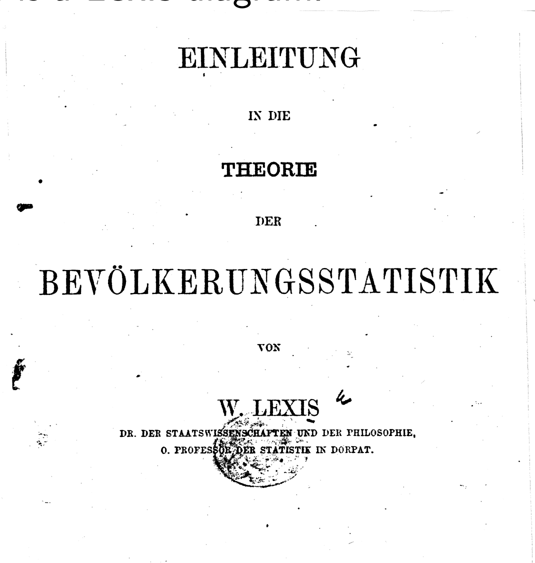
This is a **Lexis** diagram.



Observations for the lifetable



This is a **Lexis** diagram.



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VON

W. LEXIS

DR. DER STAATSWISSENSCHAFTEN UND DER PHILOSOPHIE,
O. PROFESSOR DER STATISTIK IN DORPAT.

Life table approach

- The **population** experience:
  - D: Deaths (events).
  - Y: Person-years (risk time).
- The classical lifetable analysis compiles these for prespecified intervals of age, and computes age-specific mortality **rates**.
- Data are collected crossectionally, but interpreted longitudinally.
- The **rates** are the basic building bocks — used for construction of:
  - RRs
  - cumulative measures (survival and risk)

Kaplan-Meier estimators

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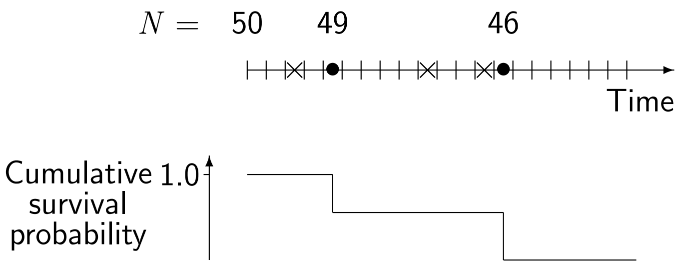
The Kaplan-Meier Method

- The most common method of estimating the survival function.
- A non-parametric method.
- Divides time into small intervals where the intervals are defined by the unique times of failure (death).
- Based on conditional probabilities as we are interested in the probability a subject surviving the next time interval given that they have survived so far.

Kaplan–Meier method illustrated

($\bullet$ = failure and $\times$ = censored):



- Steps caused by multiplying by $(1 - 1/49)$ and $(1 - 1/46)$ respectively
- Late entry can also be dealt with

Using R: Surv()

```
library( survival )
data( lung )
head( lung, 3 )

  inst time status age sex ph.ecog ph.karno pat.karno meal.cal wt.loss
1    3  306      2  74   1       1       90       100     1175      NA
2    3  455      2  68   1       0       90        90     1225      15
3    3 1010      1  56   1       0       90        90       NA      15

with( lung, Surv( time, status==2 ) )[1:10]

 [1]  306   455  1010+  210   883  1022+  310   361   218   166

( s.km <- survfit( Surv( time, status==2 ) ~ 1 , data=lung ) )

Call: survfit(formula = Surv(time, status == 2) ~ 1, data = lung)

      n  events  median 0.95LCL 0.95UCL
    228     165     310     285     363

plot( s.km )
abline( v=310, h=0.5, col="red" )
```

Survival models and Cox-regression
Bendix Carstensen
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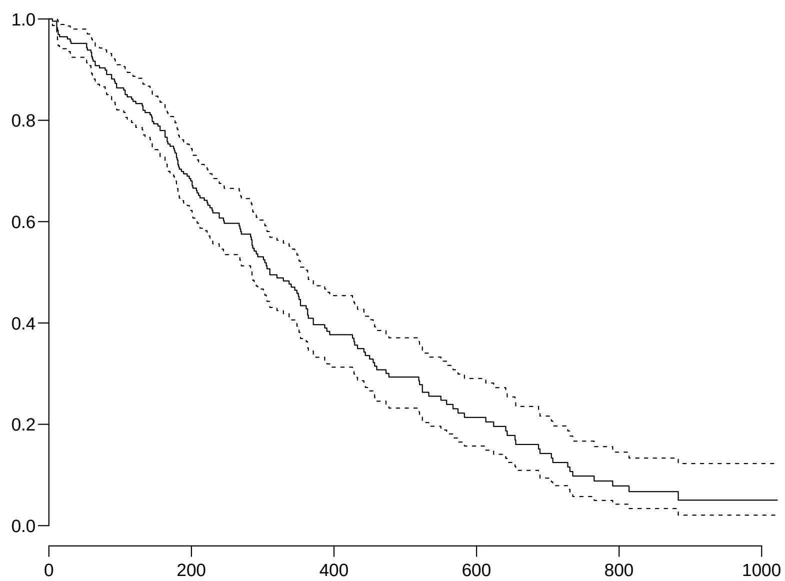

Survival models and Cox-regression
Bendix Carstensen
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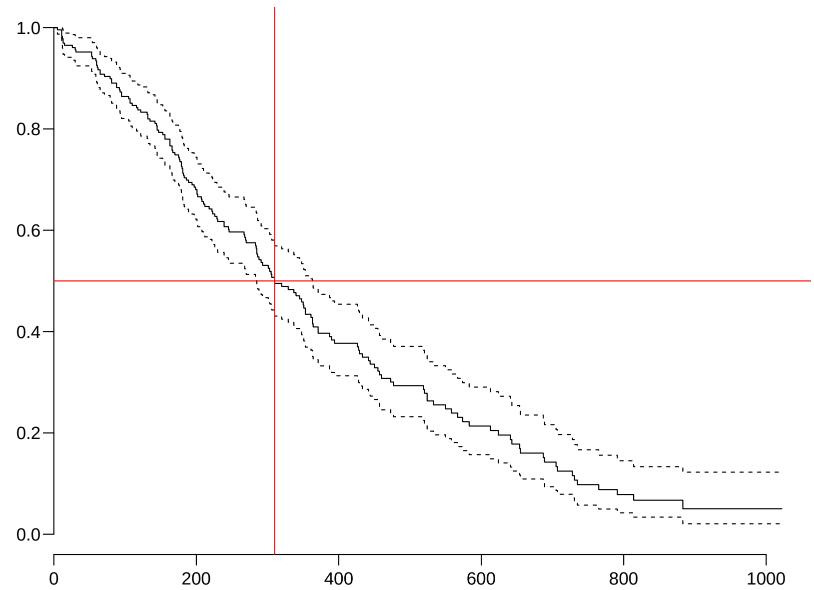
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates



The Cox-model

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The proportional hazards model

$$\lambda(t,x) = \lambda_0(t) \times \exp(x'\beta)$$

The partial log-likelihood for the regression parameters (βs):

$$\ell(\beta) = \sum_{\text{death times}} \log \left(\frac{e^{x_{\text{death}}\beta}}{\sum_{i \in \mathcal{R}_t} e^{x_i \beta}} \right)$$

- This is David Cox's invention.
- Extremely efficient from a computational point of view.
- The baseline hazard $\lambda_0(t)$ is bypassed (profiled out).

Proportional Hazards model

- The baseline hazard rate, $\lambda_0(t)$, is the hazard rate when all the covariates are 0.
- The form of the above equation means that covariates act **multiplicatively** on the baseline hazard rate.
- Time is a covariate (albeit modeled special).
- The baseline hazard is a function of time and thus varies with time.
- No assumption about the shape of the underlying hazard function.
- — but you will never see the shape...

Interpreting Regression Coefficients

- If x_j is binary $\exp(\beta_j)$ is the estimated hazard ratio for subjects corresponding to $x_j = 1$ compared to those where $x_j = 0$.
- If x_j is continuous $\exp(\beta_j)$ is the estimated increase/decrease in the hazard rate for a unit change in x_j.
- With more than one covariate interpretation is similar, i.e. $\exp(\beta_j)$ is the hazard ratio for subjects who **only** differ with respect to covariate x_j.

Survival models and Cox-regression
Bendix Carstensen
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Fitting a Cox- model in R

```
library( survival )
data(bladder)
bladder <- subset( bladder, enum<2 )
head( bladder)
```

```
   id rx number size stop event enum
1   1  1      1    3    1     0    1
5   2  1      2    1    4     0    1
9   3  1      1    1    7     0    1
13  4  1      5    1   10     0    1
17  5  1      4    1    6     1    1
21  6  1      1    1   14     0    1
```


Survival models and Cox-regression
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Fitting a Cox-model in R

```
c0 <- coxph( Surv(stop,event) ~ number + size, data=bladder )
c0
```

```
Call:
coxph(formula = Surv(stop, event) ~ number + size, data = bladder)

         coef exp(coef) se(coef)    z      p
number 0.2049    1.2274   0.0704 2.91 0.0036
size   0.0613    1.0633   0.1033 0.59 0.5525

Likelihood ratio test=7.04  on 2 df, p=0.0296
n= 85, number of events= 47
```

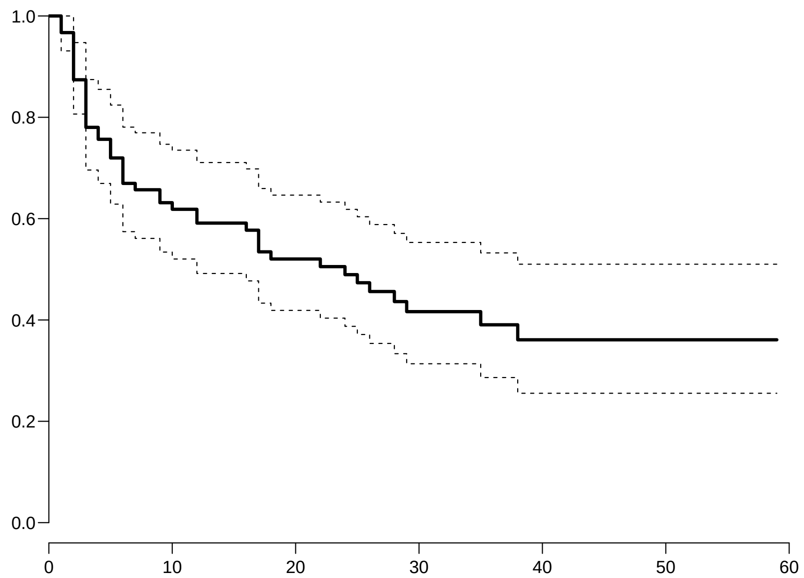

Plotting the base survival in R

```
plot( survfit(c0) )
lines( survfit(c0), conf.int=F, lwd=3 )
```

The `plot.coxph` plots the survival curve for a person with an average covariate value

— which is **not** the average survival for the population considered. . .

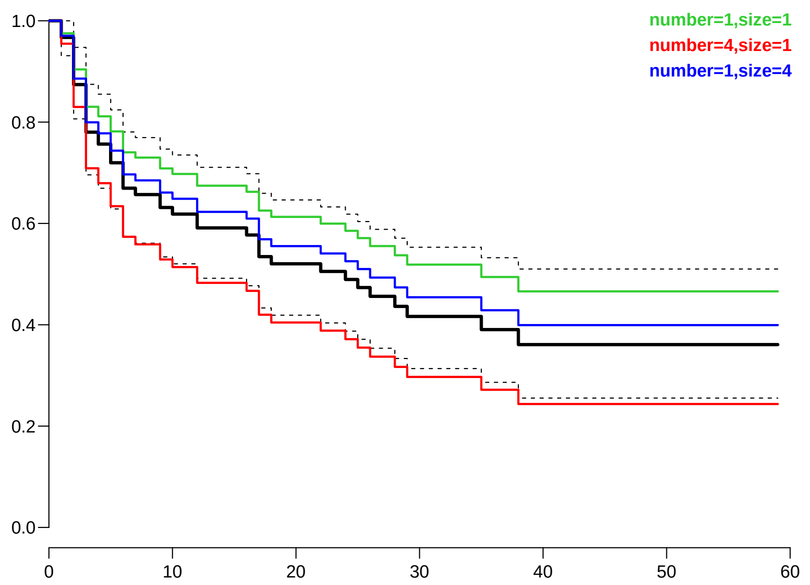
— and not necessarily meaningful



Plotting the base survival in R

You can plot the survival curve for specific values of the covariates, using the `newdata=` argument:

```
plot( survfit(c0) )
lines( survfit(c0), conf.int=F, lwd=3 )
lines( survfit(c0, newdata=data.frame(number=1,size=1)),
       lwd=2, col="limegreen" )
text( par("usr")[2]*0.98, 1.00, "number=1,size=1",
      col="limegreen", font=2, adj=1 )
```

Who needs the Cox-model anyway?

Bendix Carstensen
Senior Statistician, Steno Diabetes Center

Survival models and Cox-regression
IDEG 2017 training day, Abu Dhabi,
11 December 2017

`http://BendixCarstensen/Epi/Courses/IDEG2017` `KMCox`

A look at the Cox model

$$\lambda(t, x) = \lambda_0(t) \times \exp(x'\beta)$$

A model for the rate as a function of t and x.

The covariate t has a special status:

- Computationally, because all individuals contribute to (some of) the range of t.
- ... the scale along which time is split (the risk sets)
- Conceptually t is just a covariate that varies within individual.
- Cox's approach profiles $\lambda_0(t)$ out from the model

The Cox-likelihood as profile likelihood

- One parameter per death time to describe the effect of time (i.e. the chosen timescale).

$$\log\big(\lambda(t, x_i)\big) = \log\big(\lambda_0(t)\big) + \beta_1 x_{1i} + \cdots + \beta_p x_{pi} = \alpha_t + \eta_i$$

- Profile likelihood:
  - Derive estimates of α_t as function of data and βs — assuming constant rate between death times
  - Insert in likelihood, now only a function of data and βs
  - Turns out to be Cox's partial likelihood

The Cox-likelihood: mechanics of computing

- The likelihood is computed by summing over risk-sets at each event time t:

$$\ell(\eta) = \sum_t \log\left(\frac{e^{\eta_{\text{death}}}}{\sum_{i \in \mathcal{R}_t} e^{\eta_i}}\right)$$

- this is essentially splitting follow-up time at event- (and censoring) times
- ... repeatedly in every cycle of the iteration
- ... simplified by not keeping track of risk time
- ... but only works along **one** time scale

$$\log\big(\lambda(t, x_i)\big) = \log\big(\lambda_0(t)\big) + \beta_1 x_{1i} + \cdots + \beta_p x_{pi} = \alpha_t + \eta_i$$

- Suppose the time scale has been divided into small intervals with at most one death in each:
- Empirical rates: (d_{it}, y_{it}) — each t has at most one $d_{it} = 0$.
- Assume w.l.o.g. the ys in the empirical rates all are 1.
- Log-likelihood contributions that contain information on a specific time-scale parameter α_t will be from:
    - the (only) empirical rate $(1, 1)$ with the death at time t.
    - all other empirical rates $(0, 1)$ from those at risk at time t.

Splitting the dataset a priori

- The Poisson approach needs a dataset of empirical rates (d, y) with suitably small values of y.
- — each individual contributes many empirical rates
- (one per risk-set contribution in Cox-modelling)
- From each empirical rate we get:
    - Poisson-response d
    - Risk time $y \to \log(y)$ as offset
    - Covariate value for the timescale (time since entry, current age, current date, ...)
    - other covariates

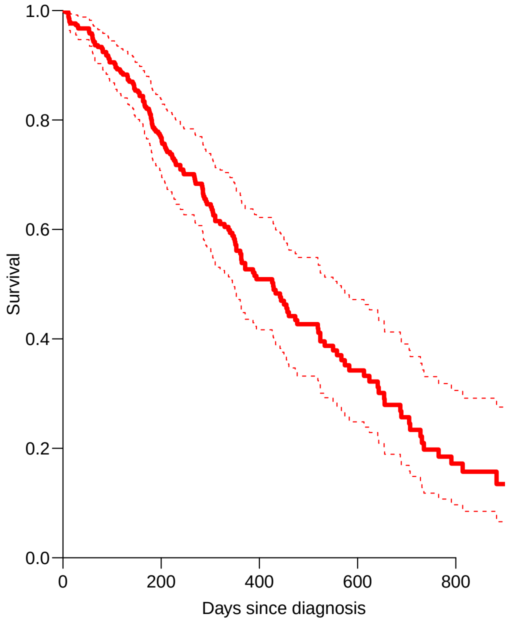
Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Example: Mayo Clinic lung cancer

- Survival after lung cancer
- Covariates:
    - Age at diagnosis
    - Sex
    - Time since diagnosis
- Cox model
- Split data:
    - Poisson model, time as factor
    - Poisson model, time as spline

Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Mayo Clinic lung cancer 60 year old woman



Example: Mayo Clinic lung cancer I

```
> library( survival )
> library( Epi )
> Lung <- Lexis( exit = list( tfe=time ),
+               exit.status = factor(status,labels=c("Alive","Dead")),
+               data = lung )

NOTE: entry.status has been set to "Alive" for all.
NOTE: entry is assumed to be 0 on the tfe timescale.
```


Example: Mayo Clinic lung cancer II

```
> mL.cox <- coxph( Surv( tfe, tfe+lex.dur, lex.Xst=="Dead" ) ~
+                  age + factor( sex ),
+                  method="breslow", eps=10^-8, iter.max=25, data=Lung )
> Lung.s <- splitLexis( Lung,
+                       breaks=c(0,sort(unique(Lung$time))),
+                       time.scale="tfe" )
> Lung.S <- splitLexis( Lung,
+                       breaks=c(0,sort(unique(Lung$time[Lung$lex.Xst=="Dead"]))),
+                       time.scale="tfe" )
> summary( Lung.s )

Transitions:
     To
From     Alive Dead  Records:  Events: Risk time:  Persons:
  Alive 19857  165     20022      165      69593       228

> summary( Lung.S )
```

Example: Mayo Clinic lung cancer III

```
Transitions:
     To
From     Alive Dead  Records:  Events: Risk time:  Persons:
  Alive 15916  165      16081      165      69593        228

> subset( Lung.s, lex.id==96 )[,1:11]

     lex.id tfe lex.dur lex.Cst lex.Xst inst time status age sex ph.ecog
9235     96   0       5   Alive   Alive   12   30      2  72   1       2
9236     96   5       6   Alive   Alive   12   30      2  72   1       2
9237     96  11       1   Alive   Alive   12   30      2  72   1       2
9238     96  12       1   Alive   Alive   12   30      2  72   1       2
9239     96  13       2   Alive   Alive   12   30      2  72   1       2
9240     96  15      11   Alive   Alive   12   30      2  72   1       2
9241     96  26       4   Alive    Dead   12   30      2  72   1       2

> nlevels( factor( Lung.s$tfe ) )

[1] 186
```


Example: Mayo Clinic lung cancer IV

```
> system.time(
+ mLs.pois.fc <- glm( lex.Xst=="Dead" ~ - 1 + factor( tfe ) +
+                                age + factor( sex ),
+                                offset = log(lex.dur),
+                     family=poisson, data=Lung.s, eps=10^-8, maxit=25 )
+              )

   user  system elapsed
 10.642  19.996   8.894

> length( coef(mLs.pois.fc) )

[1] 188

> system.time(
+ mLS.pois.fc <- glm( lex.Xst=="Dead" ~ - 1 + factor( tfe ) +
+                                age + factor( sex ),
+                                offset = log(lex.dur),
+                     family=poisson, data=Lung.S, eps=10^-8, maxit=25 )
+              )
```


Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Example: Mayo Clinic lung cancer V

```
   user  system elapsed
  3.859   7.426   3.068

> length( coef(mLS.pois.fc) )

[1] 142

> t.kn <- c(0,25,100,500,1000)
> dim( Ns(Lung.s$tfe,knots=t.kn) )

[1] 20022     4

> system.time(
+ mLs.pois.sp <- glm( lex.Xst=="Dead" ~ Ns( tfe, knots=t.kn ) +
+                                age + factor( sex ),
+                     offset = log(lex.dur),
+                     family=poisson, data=Lung.s, eps=10^-8, maxit=25 )
+              )
```

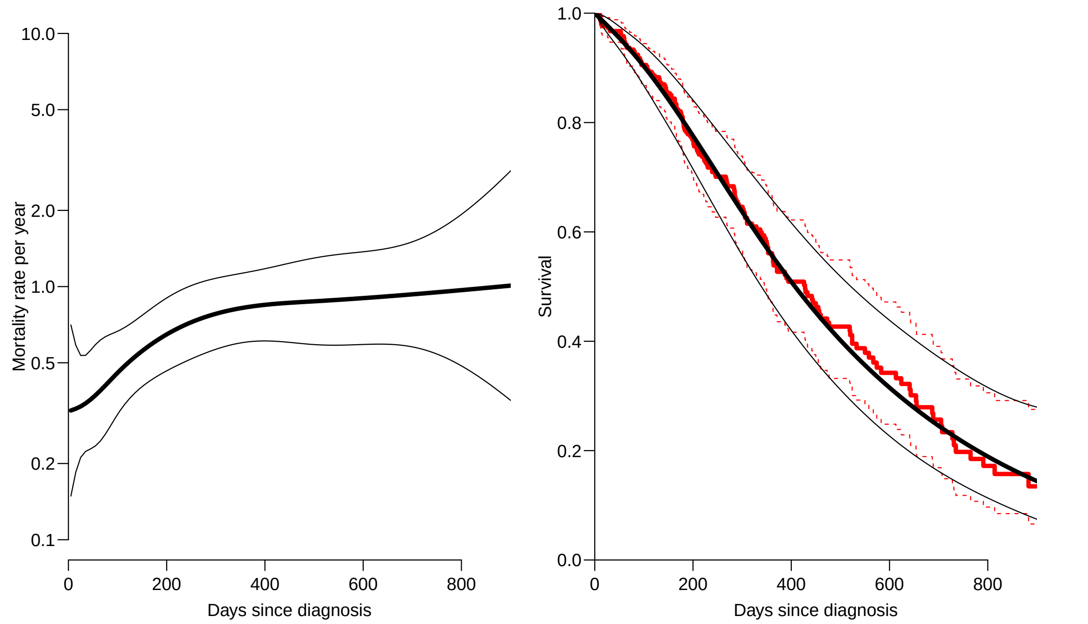

Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

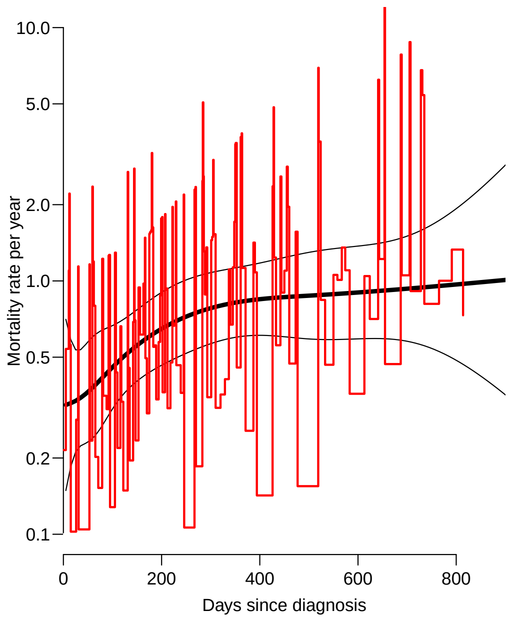
Example: Mayo Clinic lung cancer VI

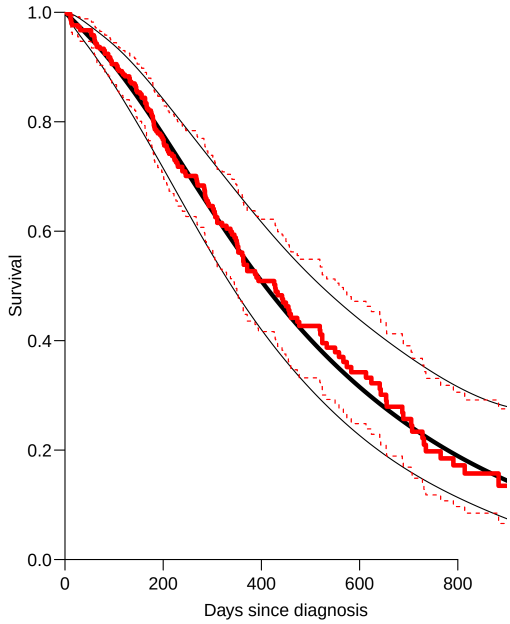
```
   user  system elapsed
  0.413   0.642   0.341

> ests <-
+ rbind( ci.exp(mL.cox),
+        ci.exp(mLs.pois.fc,subset=c("age","sex")),
+        ci.exp(mLS.pois.fc,subset=c("age","sex")),
+        ci.exp(mLs.pois.sp,subset=c("age","sex")) )
> cmp <- cbind( ests[c(1,3,5,7)  ,],
+               ests[c(1,3,5,7)+1,] )
> rownames( cmp ) <- c("Cox","Poisson-factor","Poisson-factor (D)","Poisson-spline")
> colnames( cmp )[c(1,4)] <- c("age","sex")

> round( cmp, 7 )
```


Example: Mayo Clinic lung cancer VII

```
                        age     2.5%    97.5%       sex      2.5%     97.5%
Cox                1.017158 0.9989388 1.035710 0.5989574 0.4313720 0.8316487
Poisson-factor     1.017158 0.9989388 1.035710 0.5989574 0.4313720 0.8316487
Poisson-factor (D) 1.017332 0.9991211 1.035874 0.5984794 0.4310150 0.8310094
Poisson-spline     1.016189 0.9980329 1.034676 0.5998287 0.4319932 0.8328707
```





Deriving the survival function

```
> mLs.pois.sp <- glm( lex.Xst=="Dead" ~ Ns( tfe, knots=t.kn ) +
+                          age + factor( sex ),
+                     offset = log(lex.dur),
+                     family=poisson, data=Lung.s, eps=10^-8, maxit=25 )
```

```
> CM <- cbind( 1, Ns( seq(10,1000,10)-5, knots=t.kn ), 60, 1 )
> lambda <- ci.exp( mLs.pois.sp, ctr.mat=CM )
> Lambda <- ci.cum( mLs.pois.sp, ctr.mat=CM, intl=10 )[,-4]
> survP  <- exp(-rbind(0,Lambda))
```

Code and output for the entire example avaiable in
`http://bendixcarstensen.com/AdvCoh/WNtCMa/`

What the Cox-model really is

Taking the life-table approach *ad absurdum* by:

- dividing time very finely and
- modeling one covariate, the time-scale, with one parameter per distinct value.
- the **model** for the time scale is really with exchangeable time-intervals.
- $\Rightarrow$ difficult to access the baseline hazard (which looks terrible)
- $\Rightarrow$ uninitiated tempted to show survival curves where irrelevant

Models of this world

- Replace the α_ts by a parametric function $f(t)$ with a limited number of parameters, for example:
  - Piecewise constant
  - Splines (linear, quadratic or cubic)
  - Fractional polynomials
- the two latter brings model into "this world":
  - smoothly varying rates
  - parametric closed form representation of baseline hazard
  - finite no. of parameters
- Makes it really easy to use rates directly in calculations of
  - expected residual life time
  - state occupancy probabilities in multistate models
  - ...

Multiple time scales and continuous rates

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http://BendixCarstensen/Epi/Courses/IDEG2017 crv-mod

Testis cancer

Testis cancer in Denmark:

```
> options( show.signif.stars=FALSE )
> library( Epi )
> data( testisDK )
> str( testisDK )

'data.frame': 4860 obs. of  4 variables:
 $ A: num  0 1 2 3 4 5 6 7 8 9 ...
 $ P: num  1943 1943 1943 1943 1943 ...
 $ D: num  1 1 0 1 0 0 0 0 0 0 ...
 $ Y: num  39650 36943 34588 33267 32614 ...

> head( testisDK )

  A    P D        Y
1 0 1943 1 39649.50
2 1 1943 1 36942.83
3 2 1943 0 34588.33
4 3 1943 1 33267.00
5 4 1943 0 32614.00
6 5 1943 0 32020.33
```

Cases, PY and rates

```
> stat.table( list(A=floor(A/10)*10,
+                  P=floor(P/10)*10),
+             list( D=sum(D),
+                   Y=sum(Y/1000),
+                rate=ratio(D,Y,10^5) ),
+             margins=TRUE, data=testisDK )

 ------------------------------------------------------------------------
        --------------------------------P--------------------------------
 A            1940     1950     1960     1970     1980     1990    Total
 ------------------------------------------------------------------------
 0           10.00     7.00    16.00    18.00     9.00    10.00    70.00
           2604.66  4037.31  3884.97  3820.88  3070.87  2165.54 19584.22
              0.38     0.17     0.41     0.47     0.29     0.46     0.36

 10          13.00    27.00    37.00    72.00    97.00    75.00   321.00
           2135.73  3505.19  4004.13  3906.08  3847.40  2260.97 19659.48
              0.61     0.77     0.92     1.84     2.52     3.32     1.63

 20         124.00   221.00   280.00   535.00   724.00   557.00  2441.00
           2225.55  2923.22  3401.65  4028.57  3941.18  2824.58 19344.74
```


Linear effects in glm

How do rates depend on age?

```
> ml <- glm( D ~ A, offset=log(Y), family=poisson, data=testisDK )
> round( ci.lin( ml ), 4 )

            Estimate StdErr         z P    2.5%   97.5%
(Intercept)  -9.7755 0.0207 -472.3164 0 -9.8160 -9.7349
A             0.0055 0.0005   11.3926 0  0.0045  0.0064

> round( ci.exp( ml ), 4 )

            exp(Est.)   2.5%  97.5%
(Intercept)    0.0001 0.0001 0.0001
A              1.0055 1.0046 1.0064
```

Linear increase of log-rates by age

Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Linear effects in glm

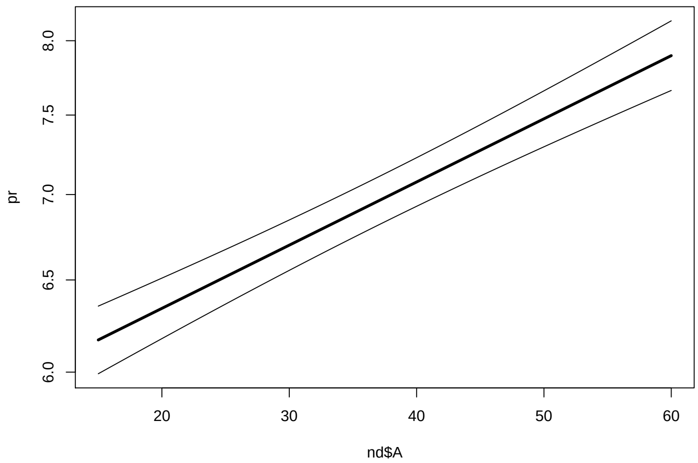
```
> nd <- data.frame( A=15:60, Y=10^5 )
> pr <- ci.pred( ml, newdata=nd )
> head( pr )

  Estimate     2.5%    97.5%
1 6.170105 5.991630 6.353896
2 6.204034 6.028525 6.384652
3 6.238149 6.065547 6.415662
4 6.272452 6.102689 6.446937
5 6.306943 6.139944 6.478485
6 6.341624 6.177301 6.510319

> matplot( nd$A, pr,
+          type="l", lty=1, lwd=c(3,1,1), col="black", log="y" )
```


Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Linear effects in glm

```
> round( ci.lin( ml ), 4 )

              Estimate StdErr         z P    2.5%   97.5%
(Intercept)  -9.7755 0.0207 -472.3164 0 -9.8160 -9.7349
A             0.0055 0.0005   11.3926 0  0.0045  0.0064

> Cl <- cbind( 1, nd$A )
> head( Cl )

     [,1] [,2]
[1,]    1   15
[2,]    1   16
[3,]    1   17
[4,]    1   18
[5,]    1   19
[6,]    1   20

> matplot( nd$A, ci.exp( ml, ctr.mat=Cl ),
+          type="l", lty=1, lwd=c(3,1,1), col="black", log="y" )
```

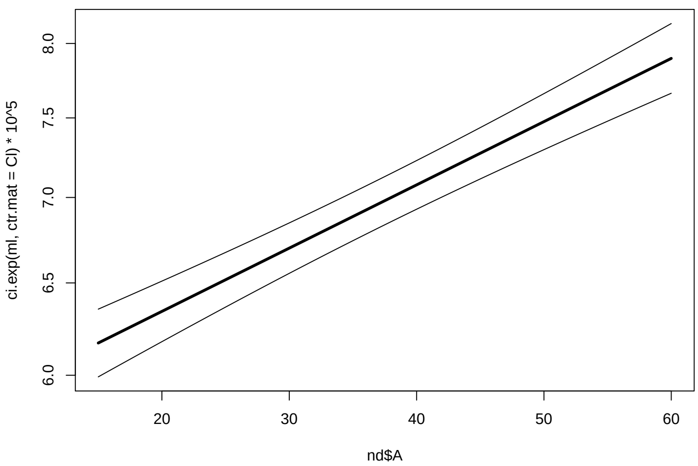

Linear effects in glm




```
> matplot( nd$A, pr,
+          type="l", lty=1, lwd=c(3,1,1), col="black", log="y" )
```

Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Linear effects in glm




```
> matplot( nd$A, ci.exp( ml, ctr.mat=Cl )*10^5,
+          type="l", lty=1, lwd=c(3,1,1), col="black", log="y" )
```

Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Quadratic effects in glm

How do rates depend on age?

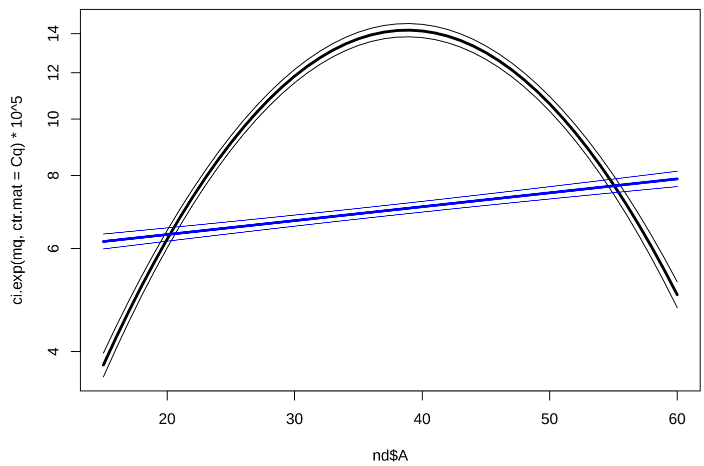
```
> mq <- glm( D ~ A + I(A^2),
+             offset=log(Y), family=poisson, data=testisDK )
> round( ci.lin( mq ), 4 )

             Estimate StdErr         z P     2.5%    97.5%
(Intercept) -12.3656 0.0596 -207.3611 0 -12.4825 -12.2487
A             0.1806 0.0033   54.8290 0   0.1741   0.1871
I(A^2)       -0.0023 0.0000  -53.7006 0  -0.0024  -0.0022

> round( ci.exp( mq ), 4 )

            exp(Est.)   2.5%  97.5%
(Intercept)    0.0000 0.0000 0.0000
A              1.1979 1.1902 1.2057
I(A^2)         0.9977 0.9976 0.9978
```


Quadratic effect in glm

```
> round( ci.lin( mq ), 4 )

             Estimate StdErr         z P     2.5%    97.5%
(Intercept) -12.3656 0.0596 -207.3611 0 -12.4825 -12.2487
A             0.1806 0.0033   54.8290 0   0.1741   0.1871
I(A^2)       -0.0023 0.0000  -53.7006 0  -0.0024  -0.0022

> Cq <- cbind( 1, 15:60, (15:60)^2 )
> head( Cq, 4 )

     [,1] [,2] [,3]
[1,]    1   15  225
[2,]    1   16  256
[3,]    1   17  289
[4,]    1   18  324

> matplot( nd$A, ci.exp( mq, ctr.mat=Cq )*10^5,
+          type="l", lty=1, lwd=c(3,1,1), col="black", log="y" )
```


Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Quadratic effect in glm



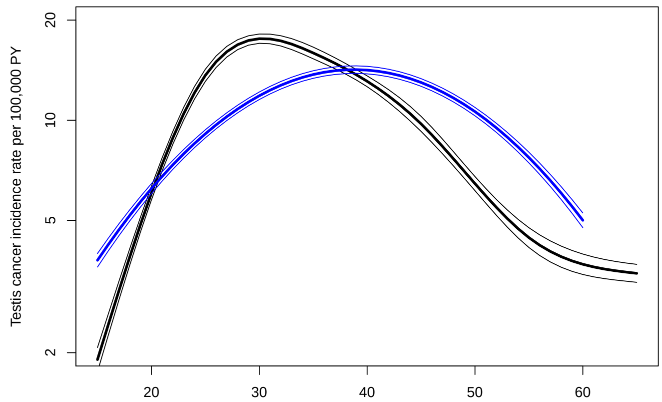

```
> matplot( nd$A, ci.exp( mq, ctr.mat=Cq )*10^5,
+          type="l", lty=1, lwd=c(3,1,1), col="black", log="y" )
> matlines( nd$A, ci.exp( ml, ctr.mat=Cl )*10^5,
+           type="l", lty=1, lwd=c(3,1,1), col="blue" )
```


Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

Spline effects in glm

```
> library( splines )
> ms <- glm( D ~ Ns(A,knots=seq(15,65,10)),
+                offset=log(Y), family=poisson, data=testisDK )
> round( ci.exp( ms ), 3 )
                                  exp(Est.)   2.5%  97.5%
(Intercept)                           0.000  0.000  0.000
Ns(A, knots = seq(15, 65, 10))1       8.548  7.650  9.551
Ns(A, knots = seq(15, 65, 10))2       5.706  4.998  6.514
Ns(A, knots = seq(15, 65, 10))3       1.002  0.890  1.128
Ns(A, knots = seq(15, 65, 10))4      14.402 11.896 17.436
Ns(A, knots = seq(15, 65, 10))5       0.466  0.429  0.505

> aa <- 15:65
> As <- Ns( aa, knots=seq(15,65,10) )
> head( As )

                1 2           3          4           5
[1,] 0.0000000000 0  0.00000000 0.00000000  0.00000000
[2,] 0.0001666667 0 -0.02527011 0.07581034 -0.05054022
[3,] 0.0013333333 0 -0.05003313 0.15009940 -0.10006626
[4,] 0.0045000000 0 -0.07378197 0.22134590 -0.14756393
```


Spline effects in glm

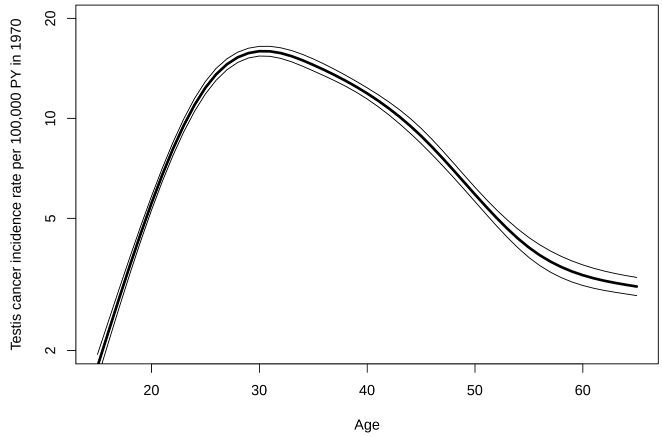



```
> matplot( aa, ci.exp( ms, ctr.mat=cbind(1,As) )*10^5,
+          log="y", xlab="Age", ylab="Testis cancer incidence rate per 100,000 PY",
+          type="l", lty=1, lwd=c(3,1,1), col="black", ylim=c(2,20) )
> matlines( nd$A, ci.exp( mq, ctr.mat=Cq )*10^5,
+           type="l", lty=1, lwd=c(3,1,1), col="blue" )
```


Adding a linear period effect

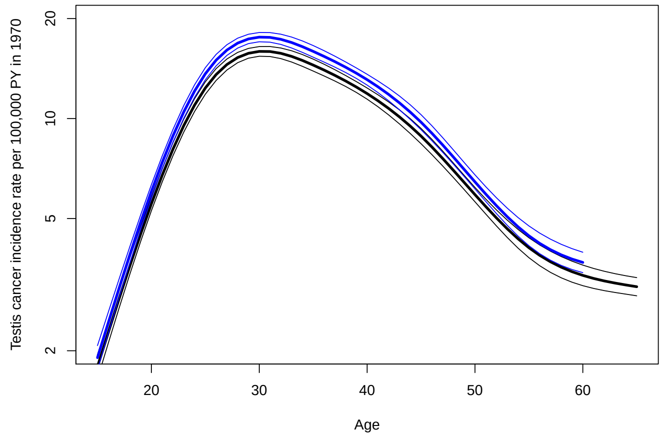
```
> msp <- glm( D ~ Ns(A,knots=seq(15,65,10)) + P,
+                 offset=log(Y), family=poisson, data=testisDK )
> round( ci.lin( msp ), 3 )
                                  Estimate StdErr       z     P    2.5%   97.5%
(Intercept)                        -58.105  1.444 -40.229 0.000 -60.935 -55.274
Ns(A, knots = seq(15, 65, 10))1      2.120  0.057  37.444 0.000   2.009   2.231
Ns(A, knots = seq(15, 65, 10))2      1.700  0.068  25.157 0.000   1.567   1.832
Ns(A, knots = seq(15, 65, 10))3      0.007  0.060   0.110 0.913  -0.112   0.125
Ns(A, knots = seq(15, 65, 10))4      2.596  0.097  26.631 0.000   2.405   2.787
Ns(A, knots = seq(15, 65, 10))5     -0.780  0.042 -18.748 0.000  -0.861  -0.698
P                                    0.024  0.001  32.761 0.000   0.023   0.025

> Ca <- cbind( 1, Ns( aa, knots=seq(15,65,10) ), 1970 )
> head( Ca )

                  1 2           3          4           5
[1,] 1 0.0000000000 0  0.00000000 0.00000000  0.00000000 1970
[2,] 1 0.0001666667 0 -0.02527011 0.07581034 -0.05054022 1970
[3,] 1 0.0013333333 0 -0.05003313 0.15009940 -0.10006626 1970
[4,] 1 0.0045000000 0 -0.07378197 0.22134590 -0.14756393 1970
[5,] 1 0.0106666667 0 -0.09600952 0.28802857 -0.19201905 1970
```

Adding a linear period effect




```
> matplot( aa, ci.exp( msp, ctr.mat=Ca )*10^5,
+          log="y", xlab="Age",
+          ylab="Testis cancer incidence rate per 100,000 PY in 1970",
+          type="l", lty=1, lwd=c(3,1,1), col="black", ylim=c(2,20) )
```


Adding a linear period effect

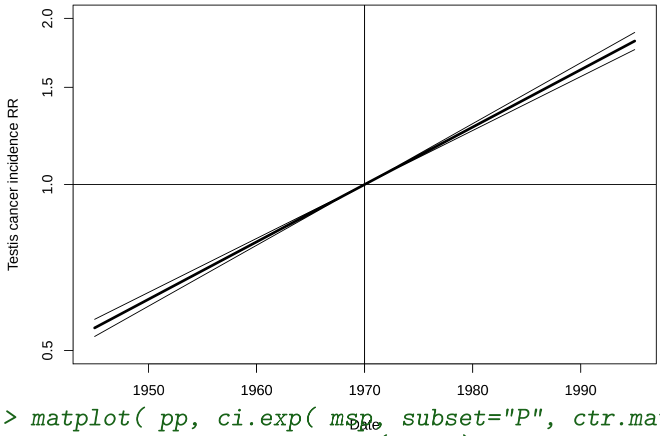



```
> matplot( aa, ci.exp( msp, ctr.mat=Ca )*10^5,
+          log="y", xlab="Age",
+          ylab="Testis cancer incidence rate per 100,000 PY in 1970",
+          type="l", lty=1, lwd=c(3,1,1), col="black", ylim=c(2,20) )
> matlines( nd$A, ci.pred( ms, newdata=nd ),
+          type="l", lty=1, lwd=c(3,1,1), col="blue" )
```


The period effect

```
> round( ci.lin( msp ), 3 )

                               Estimate StdErr       z     P    2.5%   97.5%
(Intercept)                     -58.105  1.444 -40.229 0.000 -60.935 -55.274
Ns(A, knots = seq(15, 65, 10))1   2.120  0.057  37.444 0.000   2.009   2.231
Ns(A, knots = seq(15, 65, 10))2   1.700  0.068  25.157 0.000   1.567   1.832
Ns(A, knots = seq(15, 65, 10))3   0.007  0.060   0.110 0.913  -0.112   0.125
Ns(A, knots = seq(15, 65, 10))4   2.596  0.097  26.631 0.000   2.405   2.787
Ns(A, knots = seq(15, 65, 10))5  -0.780  0.042 -18.748 0.000  -0.861  -0.698
P                                 0.024  0.001  32.761 0.000   0.023   0.025

> pp <- seq(1945,1995,0.2)
> Cp <- cbind( pp ) - 1970
> head( Cp )

        pp
[1,] -25.0
[2,] -24.8
[3,] -24.6
[4,] -24.4
[5,] -24.2
[6,] -24.0
```

Period effect



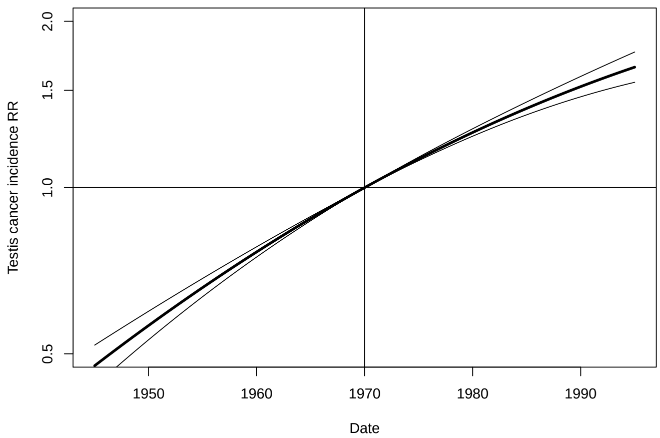

```
> matplot( pp, ci.exp( msp, subset="P", ctr.mat=Cp ),
+          log="y", ylim=c(0.5,2), xlab="Date",
+          ylab="Testis cancer incidence RR",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> abline( h=1, v=1970 )
```


A quadratic period effect

```
> mspq <- glm( D ~ Ns(A,knots=seq(15,65,10)) + P + I(P^2),
+                  offset=log(Y), family=poisson, data=testisDK )
> round( ci.exp( mspq ), 3 )

                              exp(Est.)   2.5%  97.5%
(Intercept)                       0.000  0.000  0.000
Ns(A, knots = seq(15, 65, 10))1   8.356  7.478  9.337
Ns(A, knots = seq(15, 65, 10))2   5.513  4.829  6.295
Ns(A, knots = seq(15, 65, 10))3   1.006  0.894  1.133
Ns(A, knots = seq(15, 65, 10))4  13.439 11.101 16.269
Ns(A, knots = seq(15, 65, 10))5   0.458  0.422  0.497
P                                 2.189  1.457  3.291
I(P^2)                            1.000  1.000  1.000

> Cq <- cbind( pp-1970, pp^2-1970^2 )
> head( Cq )

      [,1]      [,2]
[1,] -25.0 -97875.00
[2,] -24.8 -97096.96
[3,] -24.6 -96318.84
[4,] -24.4 -95540.64
```


Survival models and Cox-regression
Bendix Carstensen
Rates and Survival
Lifetable estimators
Kaplan-Meier estimators
The Cox-model
Who needs the Cox-model anyway?
Multiple time scales and continuous rates

A quadratic period effect




```
> matplot( pp, ci.exp( mspq, subset="P", ctr.mat=Cq ),
+          log="y", ylim=c(0.5,2), xlab="Date",
+          ylab="Testis cancer incidence RR",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> abline( h=1, v=1970 )
```


Survival models and Cox-regression
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A spline period effect

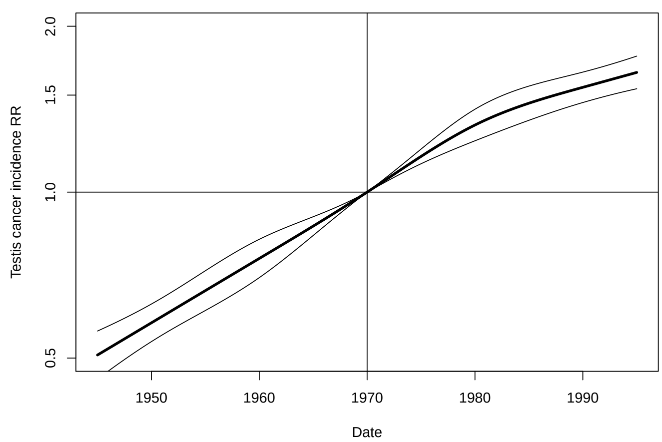
Because we have the age-effect with the rate dimension, the period effect is a RR

```
> msps <- glm( D ~ Ns(A,knots=seq(15,65,10)) +
+                  Ns(P,knots=seq(1950,1990,10),ref=1970),
+                  offset=log(Y), family=poisson, data=testisDK )
> round( ci.exp( msps ), 3 )

                                         exp(Est.)   2.5%  97.5%
(Intercept)                                  0.000  0.000  0.000
Ns(A, knots = seq(15, 65, 10))1              8.327  7.452  9.305
Ns(A, knots = seq(15, 65, 10))2              5.528  4.842  6.312
Ns(A, knots = seq(15, 65, 10))3              1.007  0.894  1.133
Ns(A, knots = seq(15, 65, 10))4             13.447 11.107 16.279
Ns(A, knots = seq(15, 65, 10))5              0.458  0.422  0.497
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)1     1.711  1.526  1.918
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)2     2.190  2.028  2.364
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)3     3.222  2.835  3.661
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)4     2.299  2.149  2.459
```


A spline period effect

```
> Cp <- Ns( pp, knots=seq(1950,1990,10),ref=1970)
> head( Cp, 4 )

             1             2          3         4
[1,] -0.6666667  0.0142689462 -0.5428068 0.3618712
[2,] -0.6666667  0.0091980207 -0.5275941 0.3517294
[3,] -0.6666667  0.0041270951 -0.5123813 0.3415875
[4,] -0.6666667 -0.0009438304 -0.4971685 0.3314457

> ci.exp( msps, subset="P" )

                                         exp(Est.)     2.5%    97.5%
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)1  1.710808 1.525946 1.918065
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)2  2.189650 2.027898 2.364303
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)3  3.221563 2.835171 3.660614
Ns(P, knots = seq(1950, 1990, 10), ref = 1970)4  2.298946 2.149148 2.459186

> matplot( pp, ci.exp( msps, subset="P", ctr.mat=Cp ),
+          log="y", ylim=c(0.5,2), xlab="Date",
+          ylab="Testis cancer incidence RR",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
```


Period effect

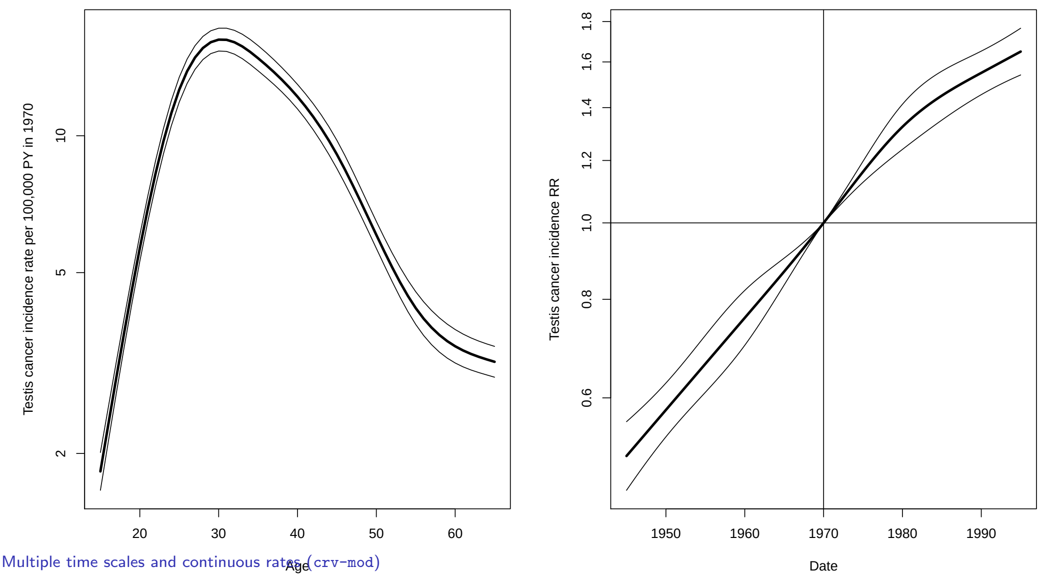



```
> matplot( pp, ci.exp( msps, subset="P", ctr.mat=Cp ),
+          log="y", ylim=c(0.5,2), xlab="Date",
+          ylab="Testis cancer incidence RR",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> abline( h=1, v=1970 )
```

Period effect

```
> par( mfrow=c(1,2) )
> matplot( aa, ci.pred( msps, newdata=data.frame(A=aa,P=1970,Y=10^5) ),
+          log="y", xlab="Age",
+          ylab="Testis cancer incidence rate per 100,000 PY in 1970",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> matplot( pp, ci.exp( msps, subset="P", ctr.mat=Cp ),
+          log="y", xlab="Date", ylab="Testis cancer incidence RR",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> abline( h=1, v=1970 )
```

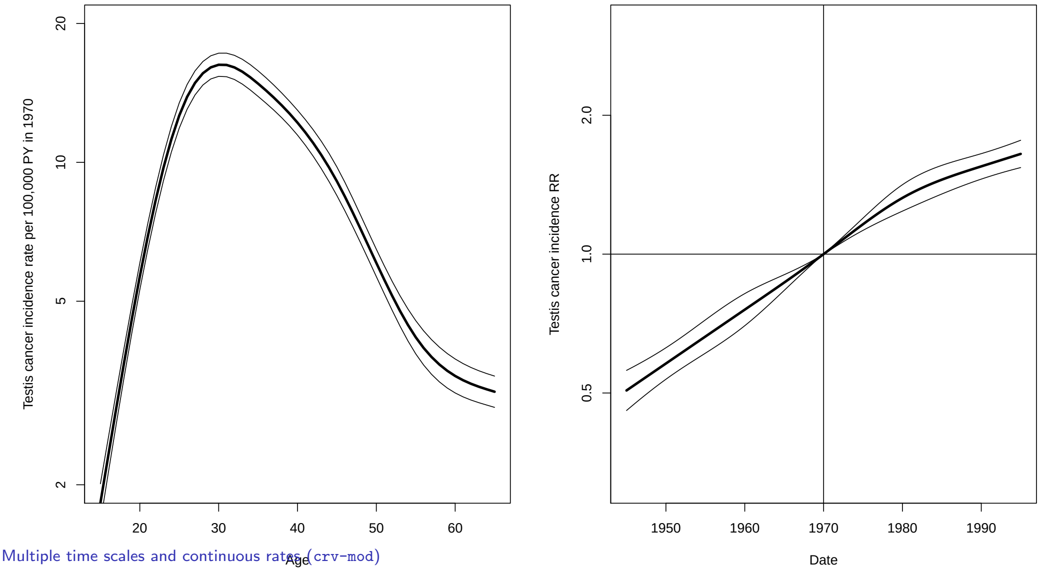

Age and period effect



Period effect

```
> par( mfrow=c(1,2) )
> matplot( aa, ci.pred( msps, newdata=data.frame(A=aa,P=1970,Y=10^5) ),
+          log="y", xlab="Age",
+          ylim=c(2,20), xlim=c(15,65),
+          ylab="Testis cancer incidence rate per 100,000 PY in 1970",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> matplot( pp, ci.exp( msps, subset="P", ctr.mat=Cp ),
+          log="y", xlab="Date",
+          ylim=c(2,20)/sqrt(2*20), xlim=c(15,65)+1930,
+          ylab="Testis cancer incidence RR",
+          type="l", lty=1, lwd=c(3,1,1), col="black" )
> abline( h=1, v=1970 )
```

Age and period effect



Age and period effect with `ci.exp`

- In rate models there is always one term with the **rate** dimension — usually **age**
- But it must refer to a specific **reference** value for **all other** variables (`P`).
- **All** parameters must be used in computing rates, at some reference value(s).
- For the “other” variables, report the RR **relative** to the reference point.
- Only parameters relevant for the variable (`P`) used.
- Contrast matrix is a **difference** between (splines at) the prediction points and the reference point.