Mortality and morbidity among T1D DN patients

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Chapter 1 Analysis of T1 patients' follow-up

> library(Epi)
> library(splines)

Initially we load the T1D patients from the datasets with the follow-up:

> load(file="./data/Base-Lexis.Rda")
> L1 <- subset(L1, dm.type=="type1")
> L7 <- subset(L7, dm.type=="type1")</pre>

We can make a Lexis diagram of the follow-up with DN duration and age as timescales:

```
> ypi <- 7
> yl <- c(15,90)
> x1 <- c(0,40)
> pdf( "./graph/DN1-tfn-Lexis.pdf",
         height=1+diff(yl)/ypi,
         width=1+diff(x1)/ypi )
> par( mai=c(3,3,1,1)/4, omi=c(0,0,0,0),
+ mgp=c(3,1,0)/1.6, las=1 )
> plsymb <- c(NA,16) [1+(substr(L7$lex.Xst,1,4)=="Dead")]
> plot( L7,
         time.scale=c("tfn","age"), xlab="DN duration", ylab="Age",
+
         col=clr[L7$lex.Cst],
+ xaxs="i", yaxs="i", xaxt="n", yaxt="n", xlim=xl, ylim=yl,
+ grid=seq(10,90,5), lty.grid=1 )
> axis( side=1, at=0:5*5, labels=rep("",6) )
> axis( side=1, at=0:5*10 )
> axis( side=2, at=0:20*5, labels=rep("",21) )
> axis( side=2, at=0:20*10 )
> points( L7, pch=plsymb, cex=0.7, col=clr[L7$lex.Cst] )
> dev.off()
  null device
              1
> xl <- c(0,15)+1998
> pdf( "./graph/DN1-per-Lexis.pdf",
+
         height=1+diff(yl)/ypi,
+
         width=1+diff(xl)/ypi )
> par( mai=c(3,3,1,1)/4, omi=c(0,0,0,0),
+ mgp=c(3,1,0)/1.6, las=1 )
> plsymb <- c(NA,16) [1+(substr(L7$lex.Xst,1,4)=="Dead")]
> plot( L7,
+
         time.scale=c("per","age"), xlab="Date of FU", ylab="Age",
         col=clr[L7$lex.Cst],
+
         xaxs="i", yaxs="i", xaxt="n", yaxt="n", xlim=xl, ylim=yl,
grid=seq(10,90,5), lty.grid=1 )
+
+
> axis( side=1, at=0:5*5+2000, labels=rep("",6) )
```

```
> axis( side=1, at=0:5*10+2000 )
> axis( side=2, at=0:20*5, labels=rep("",21) )
> axis( side=2, at=0:20*10 )
> points( L7, pch=plsymb, cex=0.7, col=clr[L7$lex.Cst] )
> dev.off()
  null device
              1
> xl <- c(0,30)
> X7 <- subset( L7, !is.na(tfCVD) )</pre>
> pdf( "./graph/DN1-cvd-Lexis.pdf",
         height=1+diff(yl)/ypi,
         width=1+diff(xl)/ypi )
> par( mai=c(3,3,1,1)/4, omi=c(0,0,0,0),
+
       mgp=c(3,1,0)/1.6, las=1 )
> plsymb <- c(NA,16)[1+(substr(X7$lex.Xst,1,4)=="Dead")]</pre>
>
  plot( X7,
         time.scale=c("tfCVD","age"), xlab="CVD duration", ylab="Age",
         col=clr[X7$lex.Cst],
+
+ xaxs="i", yaxs="i", xaxt="n", yaxt="n", xlim=xl, ylim=yl,
+ grid=seq(10,90,5), lty.grid=1)
> axis( side=1, at=0:5*5, labels=rep("",6) )
> axis( side=1, at=0:5*10 )
> axis( side=2, at=0:20*5, labels=rep("",21) )
> axis( side=2, at=0:20*10 )
> points( X7, pch=plsymb, cex=0.7, col=clr[X7$lex.Cst] )
> dev.off()
  null device
              1
```

We also make a plot of the actual transitions between states for T1D patients:

```
> bp <- list( x = c( 10, 40, 43, 19, 90, 90, 90, 90 ),
+ y = c( 95, 65, 35, 5, 95, 65, 35, 5 ) )
> boxes( L7, boxpos=bp, cex=1.2, lwd=3, wmult=1.1, hmult=1.3,
+ show.BE="nz", BE.pre=c(""," ",""),
+ scale.R=100, digits.R=1, DR.sep=c(" (",")"),
+ col.bg=clx, col.txt=rep(c("white","black"),each=4),
+ col.border=c(clx[1:4],rep("black",4)),
+ col.arr=c(par("fg"),clr[c(2,1,4)])[c(1:3,2,3,4,1,4)],
+ pos.arr=c(0.4,0.6)[c(1,2,1,1,1,1,2,1)] )
```

1.1 Analysis of rates

In order to analyze the transition rates we split the follow-up in small pieces of 2 month duration along the timescale time since DN, called tfn:

```
> S7 <- splitLexis( L7, breaks=seq(0,100,1/6), time.scale="tfn" )</pre>
> summary( S7 )
  Transitions:
      To
               DN CVD ESRD+CVD ESRD Dead(DN) Dead(CVD) Dead(ESRD+CVD)
  From
   DN
             14949
                    70
                             0
                                 92 34
                                                      0
                                                                      0
    CVD
                0 4976
                              56
                                   0
                                            0
                                                      42
                                                                      0
                0 0
0 0
    ESRD+CVD
                            1458
                                  0
                                            0
                                                     0
                                                                     45
                             35 1544
    ESRD
                                           0
                                                      0
                                                                      0
             14949 5046
                                            34
                                                                     45
    Sum
                           1549 1636
                                                      42
  Transitions:
      То
            Dead(ESRD) Records: Events: Risk time: Persons:
  From
```

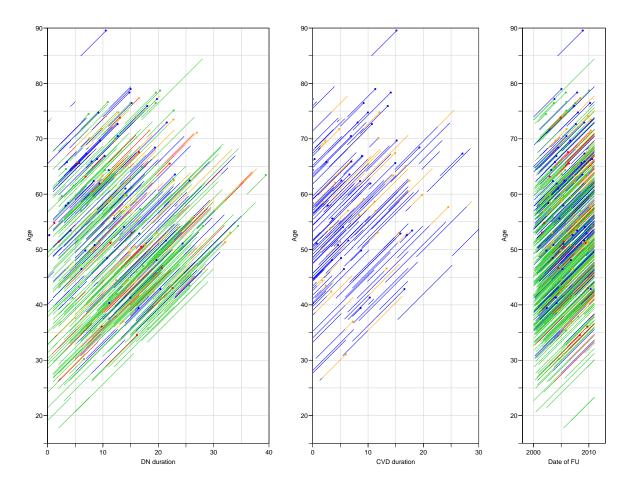


Figure 1.1: Lexis diagrams for the follow-up of T1 patients by DN duration, CVD duration and calendar time versus age. DN state is green, CVD blue, ESRD after CVD orange and ESRD without CVD red. Dots indicate deaths.

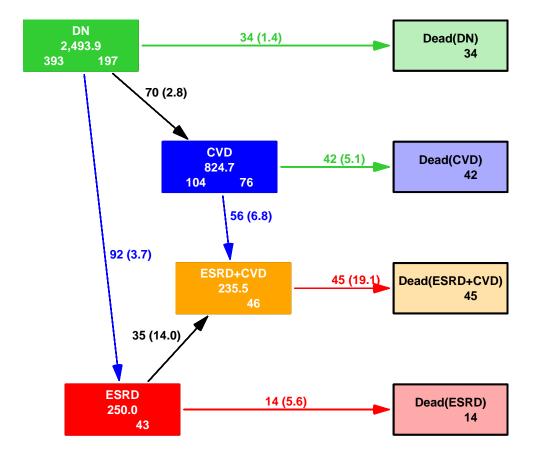


Figure 1.2: States and transitions between them in the analysis set-up for T1D patients. Numbers in the boxes are the person-years, and the number of persons starting, respectively ending in each state. The numbers on the arrows are the number of transitions (rate per 100 PY).

Note that some persons start their follow-up in the CVD state; these patients also suffer from DN.

DN CVD ESRD+CVD ESRD Sum > addmargins(with				1	0 0 0 4 4	5 1 1 23	145 074 503 593 315		196 98 45 49 388		2493 824 235 249 3804	.70 .53 .96		39 17 9 9 49	4 1 2					
>	aadm	argı	ns(W	1 <i>th</i> (L/,t	apie	(tab	1e(1	ex.ı	a))))									
	1 302	2 137	-	Sum 497																
>	addm	argi	ns(w	ith(S7,t	able	e(tab	le(l	ex.i	d))))									
	1 3 23 1	2 2 24 7	3 1 25 2	4 3 26 6	6 5 27 7	7 4 28 5	8 3 29 6	9 9 30 2	10 4 31 10	11 6 32 2	12 2 33 4	14 4 34 6	15 5 35 14	16 3 36 10	17 4 37 5	18 2 38 4	19 6 39 2	20 6 40 4	21 4 41 3	22 4 42 9
	43 5	44 4	45 2	46 5	47 8	48 2	49 5	50 3	51 2	52 5	53 5	54 7	55 2	56 5	57 9	58 7	59 14	60 11	61 16	62 21
	63 25	64 41	65 30	66 50	67 22	2 68 2	Sum 497	3	2	5	5	1	2	5	9	1	14	11	10	21

We want to position the knots for the splines so that the number of events is the same between each pair of knots. We do this the same way for all transitions after inspection:

```
> nk <- 4
> ( n.kn <- with( subset( S7, substr(lex.Xst,1,4)=="Dead" ),</pre>
+
                  quantile( tfn+lex.dur, probs=(1:nk-0.5)/nk ) ) )
                        62.5%
      12.5%
                37.5%
                                     87.5%
   6.512834 11.613963 15.953799 22.643395
> ( a.kn <- with( subset( S7, substr(lex.Xst,1,4)=="Dead" ),</pre>
                  quantile( age+lex.dur, probs=(1:nk-0.5)/nk ) ) )
              37.5%
     12.5%
                        62.5%
                                 87.5%
  43.39493 53.93977 63.35524 74.02259
> ( d.kn <- with( subset( S7, substr(lex.Xst,1,4)=="Dead" ),</pre>
+
                  quantile( dur+lex.dur, probs=(1:nk-0.5)/nk ) ) )
     12.5%
              37.5%
                        62.5%
                                 87.5%
  21.22519 31.26626 39.30459 49.35164
```

Since we are interested in modelling the transitions in figure 1.2, we make a stacked dataset and use this as the basis for modelling:

```
> St7 <- stack( S7 )
> dim( St7 )
  [1] 60272
               40
> xtabs( cbind(lex.dur,lex.Fail) ~ lex.Tr, data=St7 )
  lex.Tr
                               lex.dur lex.Fail
    DN->CVD
                              2493.8563
                                         70.0000
    DN->ESRD
                              2493.8563
                                          92.0000
    DN->Dead(DN)
                              2493.8563
                                          34.0000
    CVD->ESRD+CVD
                              824.7036
                                          56.0000
    CVD->Dead(CVD)
                               824.7036
                                          42.0000
    ESRD+CVD->Dead(ESRD+CVD) 235.5291
                                          45.0000
    ESRD->ESRD+CVD
                               249.9576
                                          35.0000
    ESRD->Dead(ESRD)
                              249.9576
                                          14.0000
```

We are not (initially) interested in the first and last three of these transitions, so we subset to the relevant 4 transitions; we specifically want to look at mortality rates and rates of ESRD from the states DN and CVD. We just check that all is as expected:

T1D DN mortality

> St4\$lex.Tr <- 1	St7, lex.Tr %in% I factor(St4\$lex.Tr ble(lex.Xst, lex.I)))							
lex.Tr DN->ESRD DN->Dead(DN) CVD->ESRD+CVD CVD->Dead(CVD)												
	lex.Fail FALSE	TRUE		TRUE	FALSE	TRUE		TRUE				
lex.Xst												
DN	14949	0	14949	0	0	0	0	0				
CVD	70	0	70	0	4976	0	4976	C				
ESRD+CVD	0	0	0	0	0	56	56	0				
ESRD	0	92	92	0	0	0	0	0				
Dead(DN)	34	0	0	34	0	0	0	0				
Dead(CVD)	0	0	0	0	42	0	0	42				
Dead(ESRD+CVD)	0	0	0	0	0	0	0	0				
Dead(ESRD)	0	0	0	0	0	0	0	(
> dim(St4)												

[1] 40438 40

1.1.1 Simple proportional hazards model

We now set up a simple model that just models the 4 different transitions using the same dependency on time since DN, diabetes duration, sex and current age. Note that this model assumes that all 4 types of rates are proportional along the three chosen timescales:

```
> m0 <- glm( lex.Fail ~ lex.Tr + sex +
                        Ns( tfn, kn=n.kn ) +
                        Ns( age, kn=a.kn ) +
Ns( dur, kn=d.kn ),
+
+
             offset=log(lex.dur), family=poisson,
+
             data = St4 )
> round( ci.exp( m0 ), 3 )
                       exp(Est.) 2.5% 97.5%
                           0.028 0.019 0.041
  (Intercept)
  lex.TrDN->Dead(DN)
                           0.370 0.249 0.548
                           1.627 1.155 2.291
  lex.TrCVD->ESRD+CVD
  lex.TrCVD->Dead(CVD)
                           1.220 0.839 1.774
                           1.258 0.943 1.679
  sexM
  Ns(tfn, kn = n.kn)1
                           0.922 0.563 1.509
  Ns(tfn, kn = n.kn)2
                           1.361 0.816 2.271
  Ns(tfn, kn = n.kn)3
                           1.110 0.741 1.663
  Ns(age, kn = a.kn)1
                           1.791 1.070 2.999
  Ns(age, kn = a.kn)2
                           2.689 1.694 4.270
                           2.742 1.759 4.275
  Ns(age, kn = a.kn)3
  Ns(dur, kn = d.kn)1
Ns(dur, kn = d.kn)2
                           0.592 0.352 0.996
                           0.685 0.399 1.175
                           0.615 0.393 0.962
  Ns(dur, kn = d.kn)3
> CM <- rbind(0,c(1,0,0),c(0,1,0),c(0,-1,1),c(-1,0,1))
levels(St4$lex.Tr)[c(1,1,1,3,2)], sep="" )
> colnames( CM ) <- levels(St4$lex.Tr)[-1]</pre>
> CM
                                   DN->Dead(DN) CVD->ESRD+CVD CVD->Dead(CVD)
  DN->ESRD
                                              0
                                                            0
                                                                            0
  DN->Dead(DN) vs. DN->ESRD
                                              1
                                                            0
                                                                            0
  CVD->ESRD+CVD vs. DN->ESRD
                                              0
                                                                            0
                                                            1
  CVD->Dead(CVD) vs. CVD->ESRD+CVD
                                              0
                                                           -1
                                                                            1
  CVD->Dead(CVD) vs. DN->Dead(DN)
                                              -1
                                                            0
                                                                            1
> round( ci.exp( m0, subset="lex.Tr" ), 2 )
                       exp(Est.) 2.5% 97.5%
  lex.TrDN->Dead(DN)
                            0.37 0.25 0.55
  lex.TrCVD->ESRD+CVD
                            1.63 1.15 2.29
  lex.TrCVD->Dead(CVD)
                            1.22 0.84 1.77
> round( ci.exp( m0, subset="lex.Tr", ctr.mat=CM ), 2 )
                                   exp(Est.) 2.5% 97.5%
  DN->ESRD
                                        1.00 1.00 1.00
  DN->Dead(DN) vs. DN->ESRD
                                        0.37 0.25
                                                  0.55
  CVD->ESRD+CVD vs. DN->ESRD
                                        1.63 1.15
                                                   2.29
  CVD->Dead(CVD) vs. CVD->ESRD+CVD
                                        0.75 0.50
                                                  1.12
  CVD->Dead(CVD) vs. DN->Dead(DN)
                                        3.30 2.08 5.23
```

This means that CVD influences the occurrence of ESRD by a factor of 1.6, whereas there is a 3.3-fold increase in the rate of death (prior to ESRD).

We can then test the proportionality of the rates on each of the three timescales:

```
> ma <- update( m0 , .~. + lex.Tr:Ns(age,kn=a.kn) )
> mna <- update( ma , .~. + lex.Tr:Ns(tfn,kn=n.kn) )
> mnad <- update( mna , .~. + lex.Tr:Ns(dur,kn=d.kn) )
> mad <- update( mnad, .~. - lex.Tr:Ns(tfn,kn=n.kn) )
> pr.test <- anova( m0, ma, mna, mnad, mad, ma, test="Chisq" )[-1,3:5]
> rownames( pr.test ) <- c("+i.age", "+i.tfn", "+i.dur", "-i.tfn", "-i.dur")
> round( pr.test, 3 )
```

	\mathtt{Df}	Deviance	Pr(>Chi)
+i.age	9	19.592	0.021
+i.tfn	9	12.453	0.189
+i.dur	9	7.146	0.622
-i.tfn	-9	-11.786	0.226
-i.dur	-9	-7.813	0.553

If anything, the rates are non-proportional along the age-scale, but hardly along any of the other time scales. However, these tests are somewhat unspecific as they test for proportionality of 4 different transitions simultaneously; it is of more interest to see if there is proportionality between pairs of these. More precisely, it is more relevant to test the state×timescale interaction for one set of transitions at at time. Specifically we want to test proportionality between *pairs* of rates:

- 1. Death and ESRD rates from the DN state (fromDN)
- 2. Death and ESRD rates from the CVD state (fromCVD)
- 3. Death rates from the DN and CVD states (toDeath)
- 4. ESRD rates from the DN and CVD states (toESRD)

However we would also like to see if these non-proportionalities are confounded by the clinical variables of interest.

Each of these sets of proportionality assumptions are testable by fitting the same set of models as above, but varying the outcome and the dataset:

```
> log1.5 <- function(x) log(x)/log(1.5)</pre>
                                     . <del>-</del> bmi
> mz <- update( m0, .
                                          + I(sys.bt/10)
+
                                          + I(-gfr/10)
+
                                          + log2(alb)
+
                                          + log1.5(pmax(ins.kg,0.03))
+
                                          + hmgb
                                          + hba1c
+
                                          + tchol
+
                                          + bmi
+
                                          + smoke )
           <- update( mz, data=subset(St4,lex.Tr %in% c("DN->Dead(DN)","DN->ESRD") ) )
> mx
> mx <- update( mz, data-subset(St4, lex.11 /, ln/, c( DN->Dead(DN) *, DN->ES
> ma <- update( mx , .~. + lex.Tr:Ns(age,kn=a.kn) )
> mna <- update( ma , .~. + lex.Tr:Ns(tfn,kn=n.kn) )
> mnad <- update( mna , .~. + lex.Tr:Ns(dur,kn=d.kn) )
> mad <- update( mnad, .~. - lex.Tr:Ns(tfn,kn=n.kn) )
> pr.fromDN <- anova( mx, ma, mna, mnad, mad, ma, test="Chisq" )[-1,3:5]
> rownames( pr.fromDN ) <- c("+i.age", "+i.tfn", "+i.dur", "-i.tfn", "-i.dur")</pre>
            <- update( mz, data=subset(St4,lex.Tr %in% c("CVD->Dead(CVD)","CVD->ESRD+CVD") ) )
> mx
> ma <- update( mx , .~. + lex.Tr:Ns(age,kn=a.kn) )
> mna <- update( ma , .~. + lex.Tr:Ns(tfn,kn=n.kn) )
> mnad <- update( mna , .~. + lex.Tr:Ns(dur,kn=d.kn) )
> mad <- update( mnad, .~. - lex.Tr:Ns(tfn,kn=n.kn) )</pre>
> pr.fromCVD <- anova( mx, ma, mna, mnad, mad, ma, test="Chisq" )[-1,3:5]
> rownames( pr.fromCVD ) <- c("+i.age", "+i.tfn", "+i.dur", "-i.tfn", "-i.dur")</pre>
> mx
           <- update( mz, data=subset(St4,lex.Tr %in% c("DN->Dead(DN)","CVD->Dead(CVD)") ) )
> ma
           <- update( mx , .~. + lex.Tr:Ns(age,kn=a.kn) )
```

```
> mna <- update( ma , .~. + lex.Tr:Ns(tfn,kn=n.kn) )</pre>
> mnad <- update( mna , .~. + lex.Tr:Ns(dur,kn=d.kn) )
> mad <- update( mnad, .~. - lex.Tr:Ns(tfn,kn=n.kn) )</pre>
> pr.toESRD <- anova( mx, ma, mna, mnad, mad, ma, test="Chisq" )[-1,3:5]
> rownames( pr.toESRD ) <- c("+i.age","+i.tfn","+i.dur","-i.tfn","-i.dur")</pre>
> prop <- cbind( pr.fromDN, pr.fromCVD, pr.toDeath, pr.toESRD )
> colnames( prop )[0:3*3+1] <- c("fromDN","fromCVD","toDeath","toESRD")</pre>
> round( prop[,1:6], 3 )
            fromDN Deviance Pr(>Chi) fromCVD Deviance.1 Pr(>Chi).1
   +i.age
                                                                             0.057
                  3
                       10.193
                                     0.017
                                                     3
                                                              7.521
   +i.tfn
                   3
                         1.218
                                     0.749
                                                     3
                                                              5.615
                                                                             0.132
                        1.072
                                     0.784
                                                              0.725
   +i.dur
                  3
                                                     3
                                                                             0.867
                        -1.234
                 -3
                                     0.745
                                                    -3
                                                             -6.022
   -i.tfn
                                                                             0.111
                 -3
                                                    -3
                       -1.055
                                     0.788
                                                             -0.318
   -i.dur
                                                                             0.957
> round( prop[,1:6+6], 3 )
            toDeath Deviance Pr(>Chi) toESRD Deviance.1 Pr(>Chi).1
   +i.age
                   3
                          1.567
                                      0.667
                                                     3
                                                              1.516
                                                                             0.679
                                                     3
   +i.tfn
                    3
                          4.030
                                      0.258
                                                              3.128
                                                                             0.372
   +i.dur
                   3
                         1.773
                                      0.621
                                                     3
                                                              3.420
                                                                             0.331
   -i.tfn
                  -3
                         -3.339
                                      0.342
                                                    -3
                                                             -2.381
                                                                             0.497
                   -3
                         -2.465
                                      0.482
                                                    -3
                                                                             0.244
   -i.dur
                                                             -4.167
```

From this it is pretty clear that rates of mortality and ESRD from DN, resp. CVD are not proportional along the age-scale. It seems that mortality rates as well as ESRD rates are reasonably proportional between patients with and without CVD

Thus the most appropriate model would be one with separate baseline intensities for rates of Death and ESRD, and CVD as a time-dependent covariate with proportional effects along the three time scales. So we model the rates of Death and ESRD separately but with the same set of covariates — it seems that rates *into* the same state (Dead, resp. ESRD) are proportional, whereas rates to *different* states are not necessarily so.

1.1.2 CVD effect

There is no particular reason to assume that the covariates have the same effects for all the transitions, so the *a priori* model is one with all interactions present. So we start out with a base model with separate baselines for ESRD and Death rates. This also means that it is only the contrasts *within* rates of death and *within* rates of ESRD that are of relevance:

```
> mD <- glm( lex.Fail ~ lex.Tr + sex +</pre>
                         Ns( age, kn=a.kn ) +
+
                         Ns( dur, kn=d.kn ) +
+
                        Ns( tfn, kn=n.kn ),
             offset = log(lex.dur),
+
+
             family = poisson,
               data = subset(St4,lex.Tr %in% c("DN->Dead(DN)","CVD->Dead(CVD)") ) )
+
> mE <- update( mD, data = subset(St4,lex.Tr %in% c("DN->ESRD","CVD->ESRD+CVD") ) )
 round( rbind( ci.exp( mD, subset="Tr" ),
>
                ci.exp( mE, subset="Tr" ) ), 3 )
                        exp(Est.) 2.5% 97.5%
  lex.TrCVD->Dead(CVD)
                            2.770 1.720 4.460
  lex.TrCVD->ESRD+CVD
                            1.776 1.255 2.512
```

So there is a strong effect of CVD occurrence on the rate of Death, and a somewhat weaker on the rate of ESRD, pretty much what we saw in the simple model with all proportional hazards.

In principle we could check whether covariates have the same effect on rates of Death and rates of ESRD, but it would not make much sense as they are distinct outcomes, so *a priori* decide to model these transitions separately.

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174 497

1.1.3**Covariate effects**

Hence we make separate models for the two transitions based on subsets of the split dataset, S7. But we will only use the part of the dataset that relates to the transitions we are looking at, so the part where lex.Cst %in% %c("DN", "CVD"):

```
old
                                new
        type
                                 DN
  1
    lex.Cst
                        DN
  2
                       CVD
                                CVD
    lex.Cst
  3
    lex.Cst
                  ESRD+CVD
                      ESRD
  4
    lex.Cst
  5
                  Dead(DN)
    lex.Cst
  6
    lex.Cst
                 Dead(CVD)
  7
     lex.Cst Dead(ESRD+CVD)
  8
    lex.Cst
                Dead(ESRD)
  9
    lex.Xst
                        DN
                                 DN
  10 lex.Xst
                       CVD
                                CVD
                  ESRD+CVD ESRD+CVD
  11 lex.Xst
  12 lex.Xst
                      ESRD
                               ESRD
  13 lex.Xst
                               Dead
                  Dead(DN)
  14 lex.Xst
                 Dead(CVD)
                               Dead
  15 lex.Xst Dead(ESRD+CVD)
                Dead(ESRD)
  16 lex.Xst
> summary( S7d )
  Transitions:
      То
               CVD ESRD+CVD ESRD Dead
                                      Records:
                                                Events: Risk time:
  From
           DN
                                                                   Persons:
    DN
       14949
               70
                         0
                             92
                                  34
                                         15145
                                                    196
                                                           2493.86
    CVD
            0 4976
                        56
                              0
                                  42
                                          5074
                                                     98
                                                            824.70
    Sum 14949 5046
                        56
                             92
                                  76
                                         20219
                                                    294
                                                           3318.56
```

We shall also address the mortality subsequent to ESRD, so we make a dataset for the analysis of these transitions too:

```
> S7e <- Relevel( subset( S7, lex.Cst %in% c("ESRD","ESRD+CVD") ),</pre>
                   list("Dead"=5:8), first=FALSE )
        type
                          old
                                    new
     lex.Cst
                          DN
  1
                          CVD
  2
     lex.Cst
  3
     lex.Cst
                    ESRD+CVD ESRD+CVD
  4
                         ESRD
                                  ESRD
     lex.Cst
  5
                    Dead(DN)
     lex.Cst
  6
     lex.Cst
                   Dead(CVD)
  7
     lex.Cst Dead(ESRD+CVD)
  8
     lex.Cst
                  Dead(ESRD)
  9
     lex.Xst
                          DN
  10 lex.Xst
                          CVD
                    ESRD+CVD
                              ESRD+CVD
  11 lex.Xst
  12 lex.Xst
                         ESRD
                                  ESRD
  13 lex.Xst
                    Dead(DN)
                   Dead(CVD)
  14 lex.Xst
  15 lex.Xst Dead(ESRD+CVD)
                                  Dead
  16 lex.Xst
                  Dead(ESRD)
                                  Dead
> summary( S7e )
  Transitions:
       То
              DN CVD ESRD+CVD ESRD Dead
                                           Records:
                                                      Events: Risk time:
                                                                            Persons:
  From
    ESRD+CVD
               0
                   0
                          1458
                                  0
                                      45
                                                1503
                                                           45
                                                                   235.53
                                                                                  91
               0
                            35 1544
                                                           49
                                                                                  92
    ESRD
                   0
                                       14
                                                1593
                                                                   249.96
    Sum
               0
                   0
                          1493 1544
                                       59
                                                3096
                                                           94
                                                                   485.49
                                                                                 148
```

The naming convention is having the first uppercase letter as B for models without covariates or E for models extended with covariates, followed by a lowercase d for deaths without ESRD, e for ESRD events and ed for deaths subsequent to ESRD:

```
> # Base model:
> Bd <- glm( lex.Xst=="Dead" ~ Ns( age, kn=a.kn ) +
                                     Ns( dur, kn=d.kn ) +
                                     Ns( tfn, kn=n.kn ) +
+
                                     I(lex.Cst=="CVD") + sex,
                 offset = log(lex.dur),
+
+
                 family = poisson,
                   data = S7d )
  # Extend model by adding covariates:
>
>
  Ed <- update( Bd, . ~ . + bmi +
                               + I(sys.bt/10)
+
                               + I(-gfr/10)
+
                               + log2(alb)
+
                               + log1.5(pmax(ins.kg,0.03))
+
                               + hmgb
                               + hba1c
+
+
                               + tchol
+
                               + bmi
                               + smoke )
> # Model for ESRD coccurrence
> Be <- update( Bd, substr(lex.Xst,1,4)=="ESRD" ~ . )</pre>
> Ee <- update( Ed, substr(lex.Xst,1,4)=="ESRD" ~</pre>
                                                            . )
> # Model for post-ESRD mortality
> Bed <- update( Bd, . ~ . - I(lex.Cst=="CVD") + I(lex.Cst=="ESRD+CVD"), data=S7e )
> Eed <- update( Ed, . ~ . - I(lex.Cst=="CVD") + I(lex.Cst=="ESRD+CVD"), data=S7e )</pre>
```

When looking at the results of the CVD-effects we should keep in mind that for most CVD patients the baseline values are measured *after* the CVD date as illustrated in figure 1.3.

```
> par( mar=c(3,3,1,1), mgp=c(3,1,0)/1.6 )
> with( L1,
        hist( docvd-donra,
+
              breaks=seq(-26,11,1), col="gray", main="",
+
              xlab="Time from entry to CVD (years)",
              ylim=c(0,20),xlim=c(-26,13) ) )
> abline( v=0, col="red" )
  text(-15, 12, paste("\nCVD: ",
>
                       sum(!is.na(L1$docvd) ),
+
                       "\nno CVD: "
+
                       sum( is.na(L1$docvd) ),
+
                       sep=""),
+
              ad_{j=c(1,1)})
```

The effects on the rates of death are now extracted; the first line is the isolated effect of CVD, only taking duration of DN, duration of diabetes and age (=duration of life) into account, the second line is the CVD effect controlled for all the other covariates. The subsequent lines are the effects of the covariates.

```
> dd <- rbind( ci.exp(Bd,subset="CVD")</pre>
               ci.exp(Ed, subset=-(1:10)) )
> round( dd, 3 )
                              exp(Est.) 2.5% 97.5%
                                   2.770 1.720 4.460
  I(lex.Cst == "CVD")TRUE
  I(lex.Cst == "CVD")TRUE
                                   2.578 1.554 4.277
  sexM
                                  1.078 0.604 1.925
  bmi
                                  0.942 0.863 1.028
  I(sys.bt/10)
                                   1.029 0.886 1.195
  I(-gfr/10)
                                   1.180 1.060 1.314
  log2(alb)
                                  0.974 0.851 1.115
```

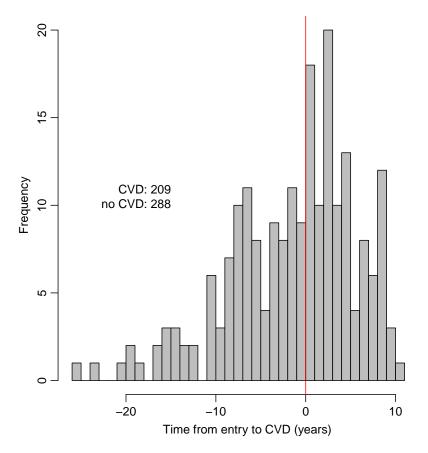


Figure 1.3: Histogram of time from entry (date of DN) to CVD; hence, negative numbers refer to patients with CVD prior to entry. Note that the numbers w/o CVD here is the total number in the database, also those 34 who have a recorded date of CVD after ESRD, and who thus do not appear in figure 1.2.

<pre>log1.5(pmax(ins.kg,</pre>	0.03))	0.904	0.785	1.042
hmgb		1.330	0.982	1.802
hba1c		1.077	0.895	1.297
tchol		0.903	0.717	1.136
smoke4-20+20+		2.240	1.302	3.852

It seems that only smoking (RR=2.2 (1.3–3.9)), presence of CVD (RR=2.6 (1.6–4.3)) and GFR (RR per 10: 1.2 (1.1–1.3)) influence the mortality significantly. There is a borderline significant effect of hemoglobin (RR per %: 1.3 (1.0–1.8)).

The same figures for the rates of ESRD and death subsequents to ESRD are:

```
> ee <- rbind( ci.exp(Be,subset="CVD")</pre>
                ci.exp(Ee,subset=-(1:10)) )
> round( ee, 3 )
                              exp(Est.)
                                         2.5% 97.5%
  I(lex.Cst == "CVD")TRUE
                                  1.776 1.255 2.512
  I(lex.Cst == "CVD")TRUE
                                   1.158 0.790 1.698
                                  1.826 1.217 2.741
  sexM
  bmi
                                  1.007 0.951 1.066
  I(sys.bt/10)
                                   1.170 1.041 1.315
  I(-gfr/10)
                                   1.232 1.138 1.333
  log2(alb)
                                  1.514 1.340 1.710
  log1.5(pmax(ins.kg, 0.03))
                                  0.991 0.885 1.110
  hmgb
                                   0.616 0.498 0.761
  hba1c
                                  1.178 1.033 1.344
  tchol
                                   1.054 0.892 1.245
                                   1.073 0.732 1.572
  smoke4-20+20+
> eed <- rbind( ci.exp(Bed,subset="CVD")</pre>
                ci.exp(Eed,subset=-(1:10)) )
> eed <- eed[c(1,nrow(eed),2:(nrow(eed)-1)),]</pre>
> round( eed, 3 )
                                exp(Est.) 2.5% 97.5%
  I(lex.Cst == "ESRD+CVD")TRUE
                                     3.622 1.916 6.847
  I(lex.Cst == "ESRD+CVD")TRUE
                                     2.945 1.463 5.928
  sexM
                                     0.679 0.311 1.481
                                     0.985 0.909 1.066
  bmi
  I(sys.bt/10)
                                     1.008 0.811 1.253
  I(-gfr/10)
                                     1.259 1.070 1.480
  log2(alb)
                                     0.939 0.739 1.193
  log1.5(pmax(ins.kg, 0.03))
                                     0.801 0.676 0.948
  hmgb
                                     0.905 0.586 1.399
                                     1.093 0.892 1.339
  hba1c
  tchol
                                     1.051 0.801 1.379
  smoke4-20+20+
                                     2.055 1.017 4.156
```

The pattern of effects on rates of ESRD is very different from the effects on the mortality rates; CVD is a much weaker risk factor, but GFR and albumin are, along with HBA_{1c} and blood pressure. Moreover, males have a higher ESRD rate than females. The pattern of risk is shown in forest plot in figures 1.4 and 1.5, the latter showing reasonably clearly that the risk factor pattern is pretty much the same for pre- and post-ESRD mortality, but different from that of ESRD occurrence (figure 1.4):

```
> new.names <- c("CVD-crude","Prior cardiovascular disease","Male vs. female",
+ "Body mass index (kg/m2)","Systolic blood pressure (10 mmHg)",
+ "GFR (10 ml/min/1.73 m2)",
+ "Albuminuria (per 100% incr.)","Insulin/kg (per 50% incr.)",
+ "Hemoglobin (mmol/1)","HbA1c (%)","Total cholesterol (mmol/1)","Smoker vs. non-smol
> data.frame( rownames( dd ), rownames( ee ), new.names )
rownames.dd. rownames.ee.
1 I(lex.Cst == "CVD")TRUE I(lex.Cst == "CVD")TRUE
```

```
2
        I(lex.Cst == "CVD")TRUE
                                     I(lex.Cst == "CVD")TRUE
  3
                            sexM
                                                         sexM
  4
                             bmi
                                                          bmi
  5
                    I(sys.bt/10)
                                                I(sys.bt/10)
                      I(-gfr/10)
  6
                                                   I(-gfr/10)
                       log2(alb)
  7
                                                    log2(alb)
     log1.5(pmax(ins.kg, 0.03)) log1.5(pmax(ins.kg, 0.03))
  8
                            hmgb
  9
                                                         hmgb
  10
                           hba1c
                                                        hba1c
  11
                           tchol
                                                        tchol
  12
                   smoke4-20+20+
                                               smoke4-20+20+
                              new.names
                              CVD-crude
  1
  2
          Prior cardiovascular disease
  3
                        Male vs. female
                Body mass index (kg/m2)
  4
  5
     Systolic blood pressure (10 mmHg)
  6
                GFR (10 ml/min/1.73 m2)
  7
          Albuminuria (per 100% incr.)
  8
             Insulin/kg (per 50% incr.)
  9
                    Hemoglobin (mmol/l)
  10
                              HbA1c (%)
  11
            Total cholesterol (mmol/l)
                  Smoker vs. non-smoker
  12
> data.frame( rownames( dd ), rownames( eed ), new.names )
                    rownames.dd.
                                                 rownames.eed.
        I(lex.Cst == "CVD")TRUE I(lex.Cst == "ESRD+CVD")TRUE
  1
  2
        I(lex.Cst == "CVD")TRUE I(lex.Cst == "ESRD+CVD")TRUE
  3
                            sexM
                                                           sexM
  4
                             bmi
                                                            bmi
  5
                    I(sys.bt/10)
                                                   I(sys.bt/10)
  6
                      I(-gfr/10)
                                                     I(-gfr/10)
                       log2(alb)
                                                     log2(alb)
  7
  8
     log1.5(pmax(ins.kg, 0.03))
                                   log1.5(pmax(ins.kg, 0.03))
  9
                            hmgb
                                                           hmgb
  10
                           hba1c
                                                          hba1c
  11
                           tchol
                                                          tchol
                   smoke4-20+20+
                                                 smoke4-20+20+
  12
                              new.names
  1
                              CVD-crude
  2
          Prior cardiovascular disease
  3
                        Male vs. female
                Body mass index (kg/m2)
  4
     Systolic blood pressure (10 mmHg)
  5
  6
                GFR (10 ml/min/1.73 m2)
  7
          Albuminuria (per 100% incr.)
  8
             Insulin/kg (per 50% incr.)
                    Hemoglobin (mmol/l)
  9
  10
                              HbA1c (%)
  11
            Total cholesterol (mmol/l)
                  Smoker vs. non-smoker
  12
> rownames( dd ) <- rownames( ee ) <- rownames( eed ) <- new.names</pre>
> par( mar=c(3,3,1,1), mgp=c(3,1,0)/1.6 )
> rownames( dd )[c(4,6,10)] <- ""</pre>
> plotEst( dd[-1,1:3], xlog=TRUE, vref=1, y=c(11:1), txtpos=c(11:1),
           lwd=3, cex=1.1, xlab="",
           xtic=c(0.4,0.6,1,2,4), xlim=c(0.4,4*16^2),
+
+
           grid=c(4:15/10,seq(2,4,0.5)),
           restore.par=FALSE )
 axis( side=2, at=c(9,7,3),
        labels=c( expression( "Body mass index (kg/"*m^2*")" ),
+
                   expression( "GFR (-10 ml/min/1.73"*m^2*")"),
+
                   expression( HbA[1][c]*"(%)" ) ),
+
        las=1, tick=FALSE )
> abline( v=c(4:15/10,seq(2,4,0.5))*16, col=gray(0.9) )
```

```
> abline( v=16 )
> axis( side=1, at=c(0.4,0.6,1,2,4)*16, labels=formatC(c(0.4,0.6,1,2,4),format="f",digits=1) )
> et <- pmax( ee, 0.4 )*16
> linesEst( et[-1,1:3], vref=1, y=11:1, lwd=3, cex=1.1)
> abline( v=c(4:15/10,seq(2,4,0.5))*16^2, col=gray(0.9) )
> abline( v=16^2 )
> axis( side=1, at=c(0.4,0.6,1,2,4)*16^2, labels=formatC(c(0.4,0.6,1,2,4),format="f",digits=1) )
> et <- pmax( eed, 0.4 )*(16^2)
> linesEst( et[-1,1:3], vref=1, y=11:1, lwd=3, cex=1.1)
> mtext( "RR of pre-ESRD death", side=1, line=par("mgp")[1], at=sqrt(10)*0.4 )
> mtext( "RR of ESRD", side=1, line=par("mgp")[1], at=sqrt(10)*0.4*16 )
> mtext( "RR of post-ESRD death", side=1, line=par("mgp")[1], at=sqrt(10)*0.4*16^2 )
```

We could also show the effects of the covariates on the same scale for comparability, using different colors:

```
> par( mar=c(5,3,1,1), mgp=c(3,1,0)/1.6 )
 >
           xtic=c(0.4,0.6,1,2,4), xlim=c(0.4,4),
+
           grid=c(4:15/10, seq(2,4,0.5)), col=clr[1],
           restore.par=FALSE )
+
>
 axis( side=2, at=c(9,7,3),
        labels=c( expression( "Body mass index (kg/"*m^2*")" ),
                  expression( "GFR (-10 ml/min/1.73"*m^2*")"),
                  expression( HbA[1][c]*"(%)" ) ),
        las=1, tick=FALSE )
+
> et <- pmax( ee, 0.4 )
                        y=11:1-0.15, lwd=3, cex=1.1, col=clr[2])
>
 linesEst( et[-1,1:3],
> et <- pmax( eed, 0.4 )
> linesEst( et[-1,1:3], v=11:1
                                    , lwd=3, cex=1.1, col=clr[4])
> mtext( "RR of pre-ESRD death", side=1, line=par("mgp")[1], at=sqrt(10)*0.4, col=clr[1])
 mtext( "RR of ESRD" , side=1, line=par("mgp")[1]+2, at=sqrt(10)*0.4, col=clr[2])
mtext( "RR of post-ESRD death", side=1, line=par("mgp")[1]+1, at=sqrt(10)*0.4, col=clr[4])
> mtext( "RR of ESRD"
>
```

From figures 1.4 and 1.5 it is clear that the major risk factors for death are CVD, GFR and smoking, whereas the significant risk factors for ESRD are blood pressure, GFR,

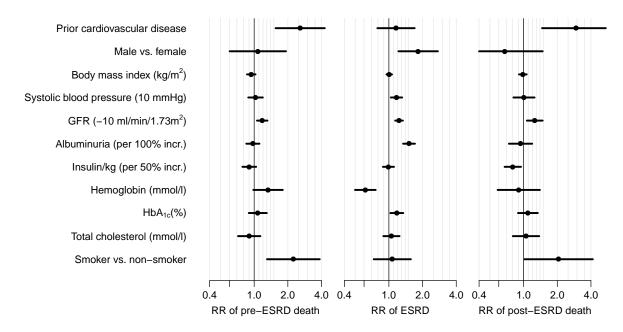


Figure 1.4: *RRs* associated with the different risk factors for the transitions from *DN* and *CVD*, to either death or *ESRD* or from *ESRD* to death (see figure 1.2).

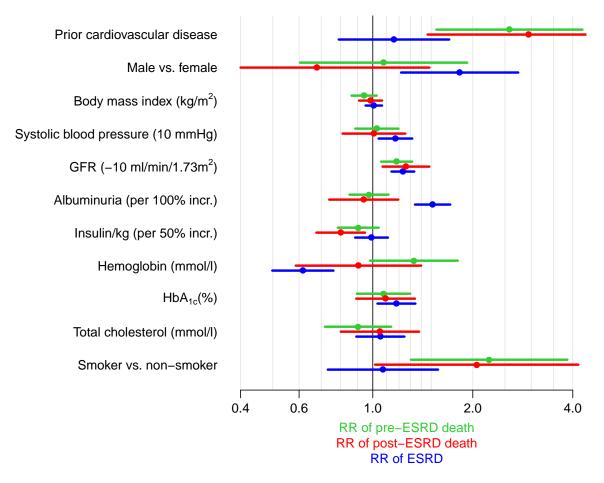


Figure 1.5: *RRs associated with the different risk factors for the transitions* from *DN and CVD*, to either death or ESRD or from ESRD to death (see figure 1.2).

albuminuria, HbA_{1c} and low hemoglobin.

1.1.4 Baseline effects

These RR estimates are all conditional on the baseline hazard which depends on time since entry (tfn), duration of diabetes (dur) and current age (age).

We want to show the mortality rates as a function of time since DN for times from 0 to 10 years. Since the mortality also depends on DM duration and current age, we need to take these into account too, so draw mortality curves for different combinations of age and duration at entry. Moreover, we will of course also need to fix the values of the other covariates, so we just get an overview of the distribution of the covariates as measured at baseline:

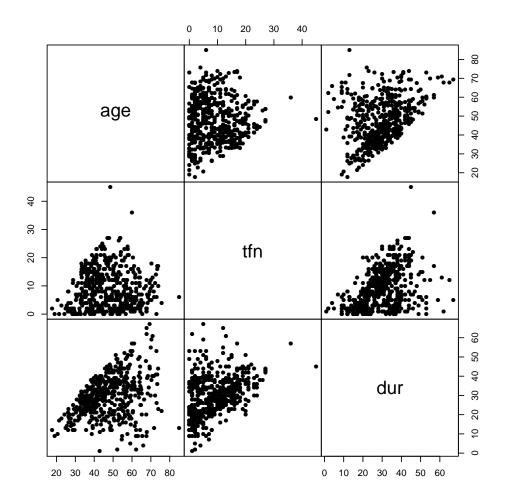


Figure 1.6: Pairs plot of the entry times on the 3 time-scales in the models.

```
> wh <- c("bmi","sys.bt","gfr","alb","ins.kg","hmgb","hba1c","tchol")
> mm <- t( apply( as.matrix(L1[,wh]),
+ 2,
+ quantile,
+ probs=0:4/4,
+ na.rm=TRUE ) )</pre>
```

We use the following rounded values (chosen close to the median) for the covariates when computing the rates, here shown together with the quantiles of the variables in the data:

```
> round( cbind( mm, c(21,150,70,500,0.7,8,9,5) ), 2 )
                   25%
                           50%
                                   75%
             0%
                                            100%
                         21.52
          13.78
                19.53
                                 23.68
                                           37.22
  bmi
                                                  21.0
  sys.bt 104.00 130.00 141.00
                                153.25
                                          220.00 150.0
  gfr
           7.00
                 45.00
                         69.00
                                 93.00
                                          178.00
                                                  70.0
           6.00 193.25 483.00 1087.75 10962.00 500.0
  alb
  ins.kg
           0.00
                  0.51
                          0.68
                                  0.93
                                           28.78
                                                   0.7
  hmgb
           4.50
                  7.40
                          8.10
                                  8.70
                                           12.00
                                                   8.0
           5.30
                  8.20
                          9.00
                                  9.90
                                           16.30
                                                   9.0
  hba1c
  tchol
           1.80
                  4.50
                          5.10
                                  5.90
                                            9.20
                                                   5.0
```

So we set up a prediction frame using these covariate values. The data frame pr1 will have one line per follow-up time, repeated over 4 ages and 3 DM durations at start.

```
> np <- 200
> pr.tnf <- c(seq(0,10,,np-1),NA)
> # ages at entry
> a1 <- c(25,35,45,55)
> na <- length(a1)</pre>
> # DM duration at entry
> d1 <- c(5,15,25)
> nd <- length(d1)</pre>
> # Common covariate values:
> pr0 <- data.frame( sex = factor( 1, levels=2:1, labels=c("F","M") ),</pre>
                       bmi = 21,
+
+
                       gfr = 70.0,
                    sys.bt = 150.0
+
                      alb = 500.0,
+
+
                    ins.kg = 0.7,
                     hmg\bar{b} = 8.0,
+
+
                    hba1c = 9.0,
+
                    tchol = 5.0,
+
                    smoke = factor(1,levels=1:2,labels=levels(S7d$smoke)),
+
                  lex.dur = 100,
+
                  lex.Cst = factor(1,levels=1:5,labels=levels(S7d$lex.Cst)),
                       tfn = rep(pr.tnf,na*nd) )
>
  pr1 <- data.frame( age = rep(a1,each=nd*np) + pr0$tfn,</pre>
                       ain = rep(a1,each=nd*np),
+
                       dur = rep(d1,na,each=np) + pr0$tfn,
+
+
                       din = rep(d1,na,each=np),
                       pr0 )
+
```

Note that we only need to give the values of the variables, the transformation of them is made in the model object. Also note that we set lex.dur, the risk time variable, to 100, which means that we get the rates in cases per 100 person-years or % per year, since the units used for lex.dur is years.

With this data frame in place we can now plot the mortality rates and the ESRD rates for these 3 types of T1 patients:

> get.rates <+ function(obj, nd)
+ {</pre>

```
+ ff <- predict.glm( obj, newdata = nd, se.fit=TRUE )
+ dfr <-
+ data.frame( tfn=nd$tfn, a=factor(nd$ain), d=factor(nd$din),
+ exp( cbind( ff$fit, ff$se.fit ) %*% ci.mat() ) )
+ names( dfr )[4:6] <- c("r","l","h")</pre>
+ dfr
+ }
> pr.Bd <- get.rates( Bd, pr1 )</pre>
> str( pr.Bd )
   'data.frame':
                               2400 obs. of 6 variables:
    $ tfn: num 0 0.0505 0.101 0.1515 0.202 ...
    $ a : Factor w/ 4 levels "25","35","45",..: 1 1 1 1 1 1 1 1 1 1 ...
$ d : Factor w/ 3 levels "5","15","25": 1 1 1 1 1 1 1 1 1 ...
    $ r : num 0.336 0.337 0.338 0.339 0.34 ...
    $ 1 : num 0.0476 0.0481 0.0485 0.0489 0.0494 ...
    $ h
          : num
                   2.37 2.36 2.35 2.35 2.34 ...
> pr.Be <- get.rates( Be, pr1 )</pre>
> pr.Ed <- get.rates( Bd, pr1 )</pre>
> pr.Ee <- get.rates( Ee, pr1 )</pre>
```

We can now plot the resulting estimates, using a convenience function as wrapper:

```
> plr <-
+ function( mr, er, tit, wh=1:3 )
+ {
+ matplot( mr$tfn, cbind(mr[,3+wh],er[,3+wh]), type="n",
                   log="y", xaxt="n", yaxt="n", ylab="", xlab="" )
+ for( ia in 1:na )
+
 for( id in 1:nd )
+
     with( subset(mr, a==levels(a)[ia] &
                      d==levels(d)[id] ),
+
           matlines( tfn, cbind(r,l,h)[,wh],
+
+
                     lty=(1:nd)[id], lwd=c(3,1,1),
                      col=gray((1:na/(na+1))[ia]) ) )
+
+ }
```

With this function in place it straight-forward to plot the estimates of Death and ESRD rates for T1 patients, both adjusted and not adjusted for the covariates of interest:

```
> par( mfrow=c(2,2), oma=c(0,2,2,0)+c(3,3,1,1), mar=c(0,0,0,0), las=1 )
> plr( pr.Bd, pr.Be, "" ) ; axis(side=2)
> plr( pr.Ed, pr.Ee, "" )
> plr( pr.Be, pr.Bd, "" ) ; axis(side=1) ; axis(side=2)
> plr( pr.Ee, pr.Ed, "" ) ; axis(side=1)
> mtext( "Time since DN", side=1, line=2, las=0, outer=TRUE )
> mtext( "Mortality rates (% per year)", side=2, line=3.5, at=0.75, las=0, outer=TRUE )
> mtext( "ESRD rates (% per year)", side=2, line=3.5, at=0.25, las=0, outer=TRUE )
> mtext( "Undajusted", side=3, line=1, at=0.25, las=0, outer=TRUE )
> mtext( "Adjusted to median", side=3, line=1, at=0.75, las=0, outer=TRUE )
> mtext( "T1", side=3, line=1, at=-0.1, adj=0, las=0, outer=TRUE )
> par( mfrow=c(2,2), oma=c(0,2,2,0)+c(3,3,1,1), mar=c(0,0,0,0), las=1 )
> plr( pr.Bd, pr.Be, "", wh=1 ) ; axis(side=2)
> pr( pr.Ed, pr.Be, , wn-1 ); axis(side=2)
> plr( pr.Ed, pr.Ee, "", wh=1 )
> plr( pr.Be, pr.Bd, "", wh=1 ); axis(side=1); axis(side=2)
> plr( pr.Ee, pr.Ed, "", wh=1 ); axis(side=1)
> plr( pr.Ee, pr.Ed, "", wh=1 ) ; axis(side=1)
> mtext( "Time since DN", side=1, line=2, las=0, outer=TRUE )
> mtext( "Mortality rates (% per year)", side=2, line=3.5, at=0.75, las=0, outer=TRUE )
> mtext( "ESRD rates (% per year)", side=2, line=3.5, at=0.25, las=0, outer=TRUE )
> mtext( "Undajusted", side=3, line=1, at=0.25, las=0, outer=TRUE )
> mtext( "Adjusted to median", side=3, line=1, at=0.75, las=0, outer=TRUE )
> mtext( "T1", side=3, line=1, at=-0.1, adj=0, las=0, outer=TRUE )
```

> save(Ed, Ee, a.kn, d.kn, n.kn, clr, clx, file="./data/T1E-models.Rda")

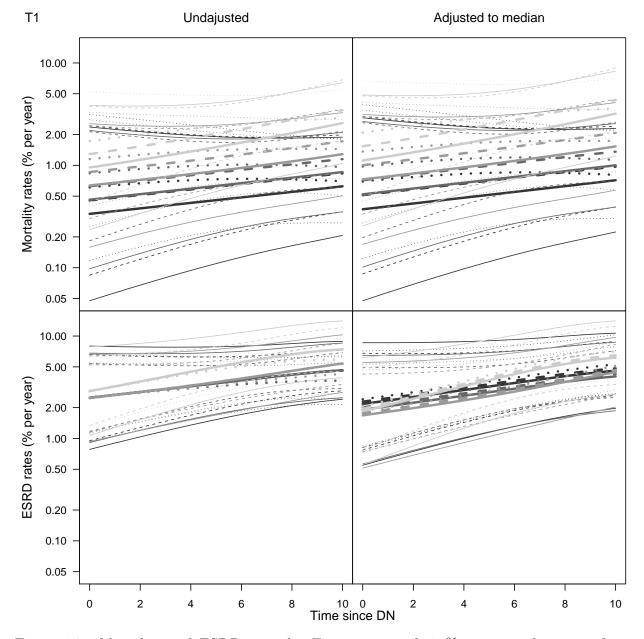


Figure 1.7: Mortality and ESRD rates for T1 patients with 95% c.i., as a function of time since entry into the study. Rates are for persons without CVD, for ages at entry 25, 35, 45, 55 (dark to light color), and duration of diabetes at entry 5, 15, 25 (full, dashed and dotted lines).

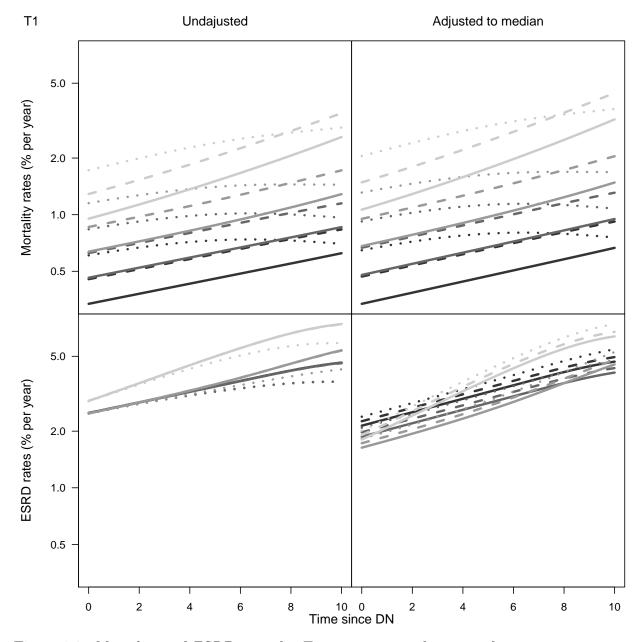


Figure 1.8: Mortality and ESRD rates for T1 patients, as a function of time since entry into the study. Rates are for persons without CVD, for ages at entry 25, 35, 45, 55 (dark to light color), and duration of diabetes at entry 5, 15, 25 (full, dashed and dotted lines). It is seen that age and diabetes duration at entry has a more pronounced effect on mortality rates than on ESRD rates. For both sets of rates it is also clear that rates do not increase so much by time for those with the longest diabetes duration (over 25 years), which is presumably a selection phenomenon.

1.1.5 Time trends

We would like to see if there are any time-trends in mortality, so we would introduce an effect of either current calendar time (follow-up date) or date of diagnosis of DN. However, tfn, time since diagnosis of DN is already in the model, so those two would have the same coefficient, hence including current calendar time, per, is sufficient:

```
> Bed <- update( Be, .
                          . + per )
> Bdd <- update( Bd, .
                          . + per
                                   )
> Eed <- update( Ee, . ~ . + per )</pre>
                        ~ . + per )
> Edd <- update( Ed,</pre>
> per.eff <- cbind(</pre>
             rbind( ci.exp( Bed, subset="per"
                     ci.exp( Bdd, subset="per" ) ),
+
             rbind( ci.exp( Eed, subset="per" ),
                     ci.exp( Edd, subset="per" ) ) )
> rownames( per.eff ) <- c( "ESRD", "Dead" )</pre>
> round( per.eff, 2 )
       exp(Est.) 2.5% 97.5% exp(Est.) 2.5% 97.5%
  ESRD
            1.03 0.98 1.09 1.20 1.13 1.28
             1.03 0.95 1.11
                                   1.08 0.98
  Dead
                                              1.18
```

The leftmost 3 columns of this are the annual increases in mortality/ESRD rates by calendar time when using a model with no covariates, showing basically no change in mortality but slight increase in ESRD by time, whereas the estimates in the rightmost shows a stronger increase in both mortality and in particular ESRD rates when controlling for the covariates.

This indicates that there is a change in covariates to the better, because the latter time-estimates are estimates for a *given* set of covariates. Hence, if the covariates are changing to the better, then mortality when measured *with* control for covariates should exhibit an increase relative to that measured *without*.

So we should *not* take the time trend into account when reporting the effect of covariates, that is that we should only look at the model *without* the time-trend in order to evaluate covariate effects, and a model without covariates if we really want to evaluate the time trends.

The conclusion is therefore that there seems to be small, non-significant increase in mortality and ESRD rates overall, but a substantial improvement in the distribution of risk factors over time.

```
> save( S7, file="./data/T1S7.Rda" )
```

1.2 Prediction of life course

We have so far fitted models for the mortality rates for patients without ESRD, incorporating CVD, these are in the models Ed for death as outcome and Ee for ESRD as outcome for type 1 patients. These models all contain CVD as a time-dependent variable, that is the transition rates are considered proportional (and we checked that).

If we want to model how different covariates influence the risk ever having ESRD and dying from the different states we must have a model for *all* transitions in he observed network.

```
> options( width=90 )
> library( Epi )
> library( splines )
> load( file="./data/T1S7.Rda" )
> load( file="./data/T1E-models.Rda" )
```

So far we only have models for 6 of the transitions, we also want models for the remaining two transitions, namely the occurrence of CVD among DN patients and ESRD patients, respectively.

For a start we model the CVD occurrence the same way as we modeled mortality and occurrence of ESRD:

```
> log1.5 <- function(x) log(x)/log(1.5)
> Ec <- update( Ed, (lex.Xst=="CVD") ~ . - I(lex.Cst=="CVD"),</pre>
                data = subset( S7, lex.Cst=="DN" ) )
> Ece <- update( Ed, (lex.Xst=="ESRD+CVD") ~ . - I(lex.Cst=="CVD"),</pre>
                 data = subset( S7, lex.Cst=="ESRD" ) )
> round( cbind( ci.exp( Ec ), ci.exp( Ece ) ), 3 )
                              exp(Est.)
                                         2.5% 97.5% exp(Est.)
                                                                2.5%
                                                                       97.5%
                                  0.003 0.000 0.247
                                                         0.105 0.000 161.278
  (Intercept)
  Ns(age, \bar{k}n = a.kn)1
                                  0.722 0.223 2.337
                                                         0.130 0.013
                                                                       1.334
  Ns(age, kn = a.kn)2
                                  1.000 0.312 3.207
                                                        14.865 2.384
                                                                      92.690
                                                        10.013 2.080
  Ns(age, kn = a.kn)3
                                  0.892 0.271 2.933
                                                                      48.206
  Ns(dur, kn = d.kn)1
                                  1.490 0.569 3.901
                                                        0.209 0.034
                                                                       1.303
  Ns(dur, kn = d.kn)2
                                  1.234 0.374 4.077
                                                         0.497 0.035
                                                                       7.039
                                                        0.233 0.044
  Ns(dur, kn = d.kn)3
                                 1.670 0.700 3.986
                                                                       1.238
  Ns(tfn, kn = n.kn)1
                                 0.445 0.164 1.208
                                                         0.822 0.169
                                                                       4.001
                                 0.495 0.191 1.286
                                                        0.740 0.113
  Ns(tfn, kn = n.kn)2
                                                                       4.848
                                  0.492 0.225 1.074
                                                         1.426 0.355
                                                                       5.722
  Ns(tfn, kn = n.kn)3
  sexM
                                  1.577 0.833 2.984
                                                         2.706 0.933
                                                                       7.848
                                  1.020 0.929 1.120
                                                         0.864 0.732
                                                                       1.019
  bmi
  I(sys.bt/10)
                                  1.132 0.941 1.363
                                                        1.221 0.931
                                                                       1.602
  I(-gfr/10)
                                  1.193 1.074 1.326
                                                        1.010 0.820
                                                                       1.243
                                                                       1.833
                                  0.811 0.700 0.940
                                                        1.222 0.815
  log2(alb)
                                                         1.151 0.845
  log1.5(pmax(ins.kg, 0.03))
                                  1.101 0.895 1.356
                                                                       1.568
                                  0.988 0.692 1.410
                                                         0.715 0.441
  hmgb
                                                                       1.161
  hba1c
                                  1.205 0.988 1.470
                                                         1.161 0.784
                                                                       1.720
  tchol
                                  1.243 0.975 1.583
                                                         0.859 0.573
                                                                       1.289
  smoke4-20+20+
                                  1.831 1.032 3.251
                                                         1.107 0.415
                                                                       2.953
```

Because of the overfitting of the model for mortality after ESRD (which has 59 events), we fit a simpler model with only 6 parameters, using only CVD, sex, DN duration, age and a quadratic in time since ESRD:

```
> En <- update( Ed, (substr(lex.Xst,1,4)=="Dead") ~ I(lex.Cst=="ESRD+CVD") +
                                                     sex +
+
                                                     tfn +
+
                                                     age +
+
                                                     pmin(tfESRD,tfCE,na.rm=TRUE) +
                                                   I(pmin(tfESRD,tfCE,na.rm=TRUE)^2),
+
                    data = subset( S7, substr(lex.Cst,1,4)=="ESRD" ) )
> ci.exp( En )
                                          exp(Est.)
                                                           2.5%
                                                                     97.5%
                                         0.03350861 0.007786894 0.1441944
  (Intercept)
  I(lex.Cst == "ESRD+CVD")TRUE
                                         3.44452981 1.827610681 6.4919656
  sexM
                                         0.58788892 0.331119880 1.0437712
  tfn
                                         0.96698189 0.932286002 1.0029690
                                         1.02751001 1.003547924 1.0520442
  age
  pmin(tfESRD, tfCE, na.rm = TRUE)
                                        0.93975450 0.641123062 1.3774867
  I(pmin(tfESRD, tfCE, na.rm = TRUE)^2) 1.00540419 0.950965133 1.0629597
```

Once we have these models we can set up a transition object for use in simulation of probabilities:

Tr <- list("DN" = list("Dead(DN)"</pre> > = Ed, "CVD" + = Ec, + "ESRD" = Ee), "CVD" = list("Dead(CVD)" = Ed, + "ESRD+CVD" = Ee), + "ESRD"= list("ESRD+CVD" + = Ece,"Dead(ESRD)"= En) + "ESRD+CVD"= list("Dead(ESRD+CVD)"= En)) +

We can actually derive the induced transition matrix from this:

```
> st <- union( names(Tr), unlist(lapply( Tr, names )))</pre>
> dn <- list( from=st, to=st )</pre>
> tm <- array( NA, dim=sapply(dn,length), dimnames=dn )</pre>
> for( i in names(Tr) ) for( j in names(Tr[[i]]) ) tm[i,j] <- 1</pre>
>
 tm[c(1,2,4,3,5,6,8,7),c(1,2,4,3,5,6,8,7)]
                    to
                     DN CVD ESRD+CVD ESRD Dead(DN) Dead(CVD) Dead(ESRD+CVD) Dead(ESRD)
  from
    DN
                     NA
                          1
                                   NA
                                          1
                                                    1
                                                              NA
                                                                               NA
                                                                                           NA
    CVD
                     NA
                         NA
                                    1
                                         NA
                                                   NA
                                                               1
                                                                               NA
                                                                                           NA
    ESRD+CVD
                                   NA
                                         NA
                                                              NA
                     NA
                         NA
                                                   NA
                                                                                1
                                                                                           NA
    ESRD
                     NA
                         NA
                                    1
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                            1
    Dead(DN)
                     NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           NA
    Dead(CVD)
                     NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           NA
    Dead(ESRD+CVD) NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           NA
    Dead(ESRD)
                     NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               ΝA
                                                                                           NA
> tmat( S7 )
                     DN CVD ESRD+CVD ESRD Dead(DN) Dead(CVD) Dead(ESRD+CVD) Dead(ESRD)
    DN
                     NA
                         70
                                   NA
                                         92
                                                   34
                                                              NA
                                                                               NA
                                                                                           NA
    CVD
                                                              42
                                   56
                                         ΝA
                                                   NΑ
                                                                               NΑ
                                                                                           NΑ
                     NA
                         ΝA
    ESRD+CVD
                     NA
                         NA
                                   ΝA
                                         ΝA
                                                   ΝA
                                                              NΑ
                                                                               45
                                                                                           ΝA
    ESRD
                     NA
                         NA
                                   35
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           14
    Dead(DN)
                     NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           NA
    Dead(CVD)
                     NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           NA
    Dead(ESRD+CVD) NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NΑ
                                                                               NΑ
                                                                                           ΝA
    Dead(ESRD)
                     NA
                         NA
                                   NA
                                         NA
                                                   NA
                                                              NA
                                                                               NA
                                                                                           NA
```

We now set up an initial state data frame as input for simulation by simLexis. In order to get timescales and attributes right, specifically the time.scales and the time.since attributes, we must use subset since the "[" operator purges attributes when selecting columns:

```
> init <- subset( S7, FALSE ,</pre>
                       select=c(timeScales(S7),"lex.Cst",
                "sex","hba1c","sys.bt","tchol","alb",
                "smoke","bmi","gfr","hmgb","ins.kg") )
+
+
+
> str( init )
  Classes 'Lexis' and 'data.frame':
                                                        0 obs. of 19 variables:
               : num
    $ age
   $ per
               : num
   $ tfi
               : num
    $ tfn
               : num
    $ dur
               : num
    $ tfCVD
               : num
    $ tfESRD : num
    $ tfCE
               : num
    $ lex.Cst: Factor w/ 8 levels "DN","CVD","ESRD+CVD",...
               : Factor w/ 2 levels "F", "M":
    $
      sex
    $ hba1c
               : num
    $ sys.bt : num
```

```
$ tchol : num
   $ alb
             : num
   $ smoke : Factor w/ 2 levels "never+<3","4-20+20+":</pre>
    $ bmi
              : num
   $ gfr
              : num
   $ hmgb
             : num
   $ ins.kg : num
    - attr(*, "breaks")=List of 8
               : NULL
: NULL
     ..$ age
     ..$ per
     ..$ tfi
               : NULL
               : num 0 0.167 0.333 0.5 0.667 ...
     ..$ tfn
               : NULL
     ..$ dur
     ..$ tfCVD : NULL
     ..$ tfESRD: NULL
     ..$ tfCE : NULL
   - attr(*, "time.scales")= chr "age" "per" "tfi" "tfn" ...
- attr(*, "time.since")= chr "" "" "" ...
> cbind( attr(init, "time.scales"),
+ attr(init, "time.since") )
                   [,2]
""
         [,1]
   [1,] "age"
   [2,] "per"
                   .....
   [3,] "tfi"
                   .....
                   .....
   [4,] "tfn"
   [5,] "dur"
                   .....
   [6,] "tfCVD" "CVD"
   [7,] "tfESRD" "ESRD"
   [8,] "tfCE"
                   "ESRD+CVD"
```

Then we must devise values for all covariates that are to enter in the estimation of state probabilities. They are also shown in table 1.1.

Regulation	Fair	Poor
Sex	Man	Man
Age	45/55	45/55
Time since DN	5	5
Diabetes duration	25	25
Sex	Μ	Μ
HbA < 1c	7.5	9.0
Systolic blood pr.	130	150
Total cholesterol	4.5	5.5
Albumin	300	1000
Smoking	never, < 3	4-20, 20+
BMI	22	22
GFR	70	70
Hemoglobin	8	8
Insulin dose per kg	0.75	0.75

Table 1.1: Starting values for estimation of probabilities

22

22

22

22

22

22

22

```
> init[1:2, "sex"] <- rep(levels(init$sex)[2],2)</pre>
> init[1:2,"age"] <- c(45,45)
 init[1:2,"tfn"] <- rep(5,2)
>
  init[1:2,"dur"] <- c(25,25)
>
> init[1:2,"lex.Cst"]<- rep("DN",2)</pre>
> init[1:2, "hba1c"]
                        <-c(7.5,9)
> init[1:2,"sys.bt"] <- c(130,150)</pre>
> init[1:2, "system]
> init[1:2, "tchol"]
> init[1:2, "alb"]
> init[1:2, "smoke"]
                       <- c(4.5,5.5)
                        <- c(3,10)*100
                       <- levels(init$smoke)[c(1,2)]
> init[1:2, "bmi"]
                        <-c(22,22)
> init[1:2, "gfr"]
> init[1:2, "hmgb"]
                        <- 70
                        <- 8
  init[1:2,"ins.kg"] <- 0.75
>
> init$reg1 <- factor(c("Fair","Poor"))</pre>
> init
     age per tfi tfn dur tfCVD tfESRD tfCE lex.Cst sex hbalc sys.bt tchol
                                                                                     alb
                                                                                              smoke bmi
                                                 DN M 7.5 130 4.5 300 never+<3
                        25
                                                                                                      22
     45 NA NA
                    5
  1
                               NA
                                       NA
                                           NA
  2
    45 NA NA
                     5
                        25
                               NΑ
                                       NA
                                             NA
                                                      DN
                                                            М
                                                                 9.0
                                                                         150
                                                                                5.5 1000 4-20+20+
                                                                                                      22
    gfr hmgb ins.kg regl
  1
      70
            8
                 0.75 Fair
  2
     70
             8
                 0.75 Poor
```

A quick glance at figure 1.2 shows that a substantial part of the patients enter the study after CVD, and it is therefore of interest to see how these fare. Hence we make a duplicate version of the init data set where the persons are assumed to start in the CVD state. Based on the distribution of age at entry into the study we also do the claculation for a person aged 45, resp. 55. Thus we will simulate probabilities for $8 = 2^3$ different combinations:

- age: 45/55, DN dur: 5/15, DM dur: 25/35
- regulation: Fair/Poor
- state: DN/CVD

Note we do not have to specify CVD duration as this is not included in any of the models. DN duration will still exist as a time scale in the Lexis object but it will just be updated as NA during the iteration, and it has no effect since the variable is never used in any model for transitions subsequent to CVD.

```
> i.cvd <- transform( init, lex.Cst=factor("CVD",levels=levels(lex.Cst)) )</pre>
> i.old <- transform( init, age=age+10,</pre>
                               tfn=tfn+10,
                              dur=dur+10 )
>
 i.ocv <- transform( init,</pre>
                              age=age+10,
                              tfn=tfn+10,
                              dur=dur+10,
                              lex.Cst=factor("CVD",levels=levels(lex.Cst)) )
 init <- rbind( init, i.cvd, i.old, i.ocv )</pre>
>
  init$i.state <- init$lex.Cst</pre>
>
               <- init$age</pre>
>
 init$i.age
>
 init
    age per tfi tfn dur tfCVD tfESRD tfCE lex.Cst sex hbalc sys.bt tchol
                                                                                  alb
                                                                                          smoke bmi
     45
         NA
             NA
                   5
                       25
                                     NA
                                           NΑ
                                                   DN
                                                         М
                                                              7.5
                                                                      130
                                                                            4.5
                                                                                  300 never+<3
  1
                              NA
                   5
                       25
                                                              9.0
                                                                            5.5 1000 4-20+20+
  2
     45
         NA
              NA
                              ΝA
                                     ΝA
                                           ΝA
                                                    DN
                                                         М
                                                                      150
  3
                                                   CVD
                   5
                       25
                                           NA
                                                              7.5
     45
         NA
              NA
                              NA
                                     NA
                                                         М
                                                                      130
                                                                            4.5
                                                                                 300 never+<3
  4
     45
         NA
              NA
                   5
                       25
                              NA
                                     NA
                                           NA
                                                   CVD
                                                         М
                                                              9.0
                                                                      150
                                                                            5.5 1000 4-20+20+
  5
     55
          NA
              NA
                   15
                       35
                              NA
                                     NA
                                           NA
                                                    DN
                                                         М
                                                              7.5
                                                                      130
                                                                            4.5
                                                                                 300 never+<3
                       35
  6
                                                              9.0
     55
              NA
                  15
                                     NA
                                           NA
                                                   DN
                                                         М
                                                                      150
                                                                            5.5 1000 4-20+20+
         NA
                              NA
  7
     55
         NA
              NA
                  15
                       35
                              NA
                                     NA
                                           NA
                                                   CVD
                                                         М
                                                              7.5
                                                                      130
                                                                            4.5
                                                                                 300 never+<3
```

8	55	NA	NA	15	35	NA	NA	NA	(CVD	М	9.0	150	5.5	1000	4-20+20+	22
	gfr	hmgb	ins.	kg	regl	i.state	i.age										
1	70	8	0.	75	Fair	DN	45										
2	70	8	0.	75	Poor	DN	45										
3	70	8	0.	75	Fair	CVD	45										
4	70	8	0.	75	Poor	CVD	45										
5	70	8	0.	75	Fair	DN	55										
6	70	8	0.	75	Poor	DN	55										
7	70	8	0.	75	Fair	CVD	55										
8	70	8	0.	75	Poor	CVD	55										

Now we can simulate transitions through the defined model for a specified number of patients with these patterns of initial values. Since simulation of 10,000 patients in one go would be too much, we simulate in chunks of 500 replicates of each type of patient:

```
> NN <- 500
> system.time(
+ simL <- simLexis( Tr, init,
                     time.pts=seq(0,15.2,0.2), N=NN )
+
              )
     user
           system elapsed
    25.51
              2.41
                     28.27
> summary( simL )
  Transitions:
       То
  From
               DN
                   CVD ESRD+CVD ESRD Dead(DN) Dead(CVD) Dead(ESRD+CVD) Dead(ESRD)
                                                                                        Records:
    DN
                   428
                             0 723
                                            225
              624
                                                        0
                                                                        0
                                                                                    0
                                                                                            2000
    CVD
                0
                   772
                             996
                                    0
                                             0
                                                      660
                                                                         0
                                                                                    0
                                                                                            2428
    ESRD+CVD
                0
                     0
                             471
                                    0
                                              0
                                                        0
                                                                       868
                                                                                    0
                                                                                            1339
    ESRD
                                  230
                                             0
                                                                                             723
                0
                     0
                             343
                                                        0
                                                                                  150
                                                                        0
                                                                                            6490
    Sum
              624 1200
                            1810
                                  953
                                            225
                                                      660
                                                                       868
                                                                                  150
  Transitions:
       То
  From
               Events: Risk time:
                                    Persons:
    DN
                  1376
                         17852.83
                                        2000
    CVD
                  1656
                         20636.92
                                        2428
                          5248.99
    ESRD+CVD
                   868
                                        1339
    ESRD
                   493
                          3257.10
                                         723
    Sum
                  4393
                         46995.84
                                        4000
```

We can then simulate another 19 times to get a sample of 10,000 simulated patients for each of the 8 types of initial persons:

```
> system.time(
+ for( i in 1:19 )
+
    ſ
+
 simL <- rbind( simL, simLexis( Tr, init,</pre>
                                   time.pts=seq(0,15.2,0.2), N=NN,
+
                                   lex.id=i*(NN*nrow(init))+1:(NN*nrow(init)) ) )
+
 cat( "Iter ", i, "at", strftime(Sys.time(), "%Y-%m-%d, %H:%M:%S"), "\n" )
+
+
 flush.console()
     })
  Iter
       1 at 2014-01-01, 21:04:04
        2 at 2014-01-01, 21:04:31
  Iter
        3 at 2014-01-01, 21:04:57
  Iter
       4 at 2014-01-01, 21:05:24
  Iter
  Iter 5 at 2014-01-01, 21:05:50
  Iter
       6 at 2014-01-01, 21:06:17
  Iter
        7 at 2014-01-01, 21:06:44
       8 at 2014-01-01, 21:07:12
9 at 2014-01-01, 21:07:40
  Iter
  Iter
       10 at 2014-01-01, 21:08:08
  Iter
```

Iter 11 at 2014-01-01, 21:08:36 Iter 12 at 2014-01-01, 21:09:04 13 at 2014-01-01, 21:09:32 14 at 2014-01-01, 21:10:01 Iter Iter 15 at 2014-01-01, 21:10:31 Iter 16 at 2014-01-01, 21:11:00 Iter 17 at 2014-01-01, 21:11:29 Iter 18 at 2014-01-01, 21:11:58 Iter 19 at 2014-01-01, 21:12:28 Iter user system elapsed 523.10 5.60 529.48

We then save the simulated data for possible future use:

```
> save( simL, file="./data/simL1.Rda" )
> load( file="./data/simL1.Rda" )
```

We now have a data frame (a Lexis-object) with the lifecourse of 80,000 persons — 10,000 for each combination of variables, and thus with somewhat more records:

```
> dim( simL )
  [1] 129451
                  26
> summary( simL )
  Transitions:
       То
                      CVD ESRD+CVD ESRD Dead(DN) Dead(CVD) Dead(ESRD+CVD) Dead(ESRD)
                 DN
  From
    DN
              12780
                     8094
                                 0 14629
                                               4497
                                                             0
                                                                              0
                                                                                          0
    CVD
                  0 15382
                              19740
                                         0
                                                  0
                                                         12972
                                                                              0
                                                                                          0
                                                                         16916
                                                                                         0
    ESRD+CVD
                        0
                               9812
                                         0
                                                   0
                                                             0
                  0
                                     4515
                                                                                       3126
    ESRD
                  0
                         0
                               6988
                                                   0
                                                             0
                                                                              0
    Sum
              12780 23476
                              36540 19144
                                               4497
                                                         12972
                                                                         16916
                                                                                       3126
  Transitions:
       То
  From
               Records:
                         Events: Risk time:
                                               Persons:
    DN
                  40000
                            27220
                                   362432.22
                                                   40000
    CVD
                            32712
                                   410801.93
                  48094
                                                   48094
    ESRD+CVD
                  26728
                            16916
                                   106142.72
                                                   26728
    ESRD
                  14629
                            10114
                                    65389.53
                                                   14629
                 129451
                            86962
                                                   80000
                                   944766.39
    Sum
> with( simL, ftable(regl,i.age,i.state) )
                               CVD ESRD+CVD ESRD Dead(DN) Dead(CVD) Dead(ESRD+CVD) Dead(ESRD)
              i.state
                         DN
  regl i.age
  Fair 45
                       14401 12091
                                           0
                                                 0
                                                           0
                                                                      0
                                                                                       0
                                                                                                  0
       55
                       15096 13150
                                           0
                                                 0
                                                           0
                                                                      0
                                                                                      0
                                                                                                  0
                                           0
                                                  0
                                                           0
                                                                      0
                                                                                                  0
  Poor 45
                       21011 15101
                                                                                       0
       55
                       22220 16381
                                           0
                                                  0
                                                           0
                                                                      0
                                                                                       0
                                                                                                  0
```

Once we have the simulated Lexis objects we can compute the state occupancy probabilities. We want to show these in different displays, so it is most convenient to collect the estimated fractions in a large array, suitably indexing the dimensions of the array:

```
> times <- seq(0,15.2,0.1)
> perm <- c(1:4,8:5)
 levels( simL$lex.Cst )[perm]
>
                                                           "ESRD"
  [1] "DN"
                        "CVD"
                                          "ESRD+CVD"
                                                                             "Dead(ESRD)"
  [6] "Dead(ESRD+CVD)" "Dead(CVD)"
                                          "Dead(DN)"
> pArr <- NArray( list( i.age = c(45,55),
                         regl = c("Fair", "Poor"),
+
                       i.state = c("DN","CVD"),
+
+
                         times = times,
                         state = levels( simL$lex.Cst )[perm] ) )
> dimnames( pArr )[-4]
```

```
$i.age
  [1] "45" "55"
  $regl
  [1] "Fair" "Poor"
  $i.state
  [1] "DN" "CVD"
  $state
  [1] "DN"
                        "CVD"
                                         "ESRD+CVD"
                                                          "ESRD"
                                                                            "Dead(ESRD)"
  [6] "Dead(ESRD+CVD)" "Dead(CVD)"
                                         "Dead(DN)"
> for( ia in dimnames(pArr)$i.age )
+ for( ir in dimnames(pArr)$regl )
+ for( ii in dimnames(pArr)$i.state )
+ pArr[ia,ir,ii,,] <- pState( nState( subset( simL, i.age==as.numeric(ia) &
                                                      regl==ir &
+
                                                   i.state==ii ),
+
                                       at = times,
+
                                       from = as.numeric(ia),
                                       time.scale = "age" ),
+
                               perm = perm )
> save( pArr, file="./data/simP1.Rda" )
```

Now (re-)load the simulated survival curves (well, state occupancy probability curves):

```
> load( file="./data/simP1.Rda" )
> round( pArr[1,1,1,1:10,], 3 )
      state
  times
          DN
               CVD ESRD+CVD ESRD Dead(ESRD) Dead(ESRD+CVD) Dead(CVD) Dead(DN)
   0 1.000 1.000
                     1.000 1.000
                                       1.000
                                                     1.000
                                                               1.000
                                                                             1
   0.1 0.996 0.998
                      0.998 0.999
                                       0.999
                                                      0.999
                                                                0.999
                                                                             1
   0.2 0.993 0.997
                     0.997 0.999
                                      0.999
                                                     0.999
                                                               0.999
                                                                            1
                                       0.998
   0.3 0.989 0.996
                      0.996 0.998
                                                      0.998
                                                               0.998
                                                                            1
                                       0.997
                                                      0.997
   0.4 0.985 0.994
                      0.994 0.997
                                                                0.997
                                                                             1
                      0.992 0.997
   0.5 0.982 0.992
                                                     0.997
                                      0.997
                                                               0.997
                                                                             1
   0.6 0.979 0.991
                    0.991 0.996
                                      0.996
                                                     0.996
                                                               0.996
                                                                             1
   0.7 0.976 0.989
                    0.990 0.996
                                     0.996
                                                     0.996
                                                               0.996
                                                                             1
                      0.988 0.994
                                                      0.995
   0.8 0.973 0.988
                                       0.995
                                                               0.995
                                                                             1
    0.9 0.969 0.986
                      0.986 0.994
                                       0.994
                                                      0.994
                                                                0.994
                                                                             1
```

Once we have the tables with the simulated probabilities we can plot them, using the same colors as in the state diagram (figure 1.2).

```
> grps <- function(ia)</pre>
+ {
+ par( mfrow=c(2,2), mar=c(6,6,3,2)/2.5, mgp=c(3,1,0)/1.6, las=1, oma=c(2,2,0,0) )
+ il <- 0
+ for( ii in dimnames(pArr)$i.state )
+ for( ir in dimnames(pArr)$regl )
+
     xx <- pArr[ia,ir,ii,,]</pre>
     ai <- as.numeric( ia )
+
+
     class( xx ) <- c("pState","matrix")</pre>
     plot( xx, col=clx[c(1:4,8:5)], xlab="", ylab="",
+
     xlim = c(0,10), xaxt="n" )
abline( h=1:19/20, v=1:9, col=gray(0.6), lty="13" )
+
+
     lines( as.numeric(rownames(xx)), xx[,"ESRD"], lwd=3 )
+
     axis( side=1, at=0:10, labels=rep("",11) )
+
+
     axis( side=1, at=0:5*2, labels=seq(ai,ai+10,2) )
     axis( side=4, at=0:20/20, tcl=-0.3, labels=FALSE )
axis( side=4, at=0:10/10, tcl=-0.6, labels=FALSE )
+
+
+
     text( 0.5, 0.15,
             paste( ii, "\n", ir, " control of risk factors", sep="" ),
```

```
+ col="white", font=2, adj=c(0,0) )
+ box(col="white")
+ mtext(letters[il<-il+1],line=0.2,adj=0)
+ }
+ mtext( "Probability", side=2, line=0, outer=TRUE, las=0 )
+ mtext( "Age at follow-up", side=1, line=0, outer=TRUE )
+ }
> grps("45")
```

> grps("55")

Also, we want to see the numerical size of some of the cumulative risks at 5, 10 and 15 years after DN, specifically:

- cumulative risks of any ESRD (red and orange areas)
- cumulative risks of death (the survival curve))
- fraction of those acquiring ESRD that are dead (pale red and orange areas relative to total red and orange areas)

So we set up an array to hold these quantities for the 8 types of T1 patients that we are considering:

```
> times <- c(5,10,15)
  CumR <- NArray( c( dimnames( pArr )[1:3],</pre>
>
+
                       list( when = times,
                              what = c("cr-Death", "cr-ESRD", "pr-ESRDdead") ) ) )
+
> str( CumR )
   logi [1:2, 1:2, 1:2, 1:3, 1:3] NA NA NA NA NA NA ...
- attr(*, "dimnames")=List of 5
    ..$ i.age : chr [1:2] "45" "55"
               : chr [1:2] "Fair" "Poor"
    ..$ regl
    ..$ i.state: chr [1:2] "DN" "CVD"
    ..$ when : chr [1:3] "5" "10" "15"
               : chr [1:3] "cr-Death" "cr-ESRD" "pr-ESRDdead"
    ..$ what
```

> tms <- dimnames(CumR)\$when</pre>

— and then extract the quantities at these specified times:

```
> CumR[,,,,"cr-Death"] <- 1-pArr[,,,tms,"ESRD"]
> CumR[,,,,"cr-ESRD" ] <- pArr[,,,tms,"Dead(ESRD+CVD)"]-
+ pArr[,,,tms,"CVD"]
> CumR[,,,,"pr-ESRDdead" ] <- (pArr[,,,tms,"Dead(ESRD+CVD)"]-
+ pArr[,,,tms,"ESRD"])/
+ (pArr[,,,tms,"Dead(ESRD+CVD)"]-
+ pArr[,,,tms,"CVD" ])
```

Finally we can show the cumulative risks in two different lay-outs:

>	round(100*ftable(CumR, col.vars=3:4), 1)										
				i.state	DN			CVD			
				when	5	10	15	5	10	15	
	i.age	regl	what								
	45	Fair	cr-Death		4.4	11.2	19.3	10.7	22.8	35.3	
			cr-ESRD		5.8	13.2	20.5	6.3	13.6	20.6	
			pr-ESRDdead		16.1	30.8	43.1	33.9	51.3	62.9	
		Poor	cr-Death		12.8	31.7	50.4	24.2	48.1	66.9	

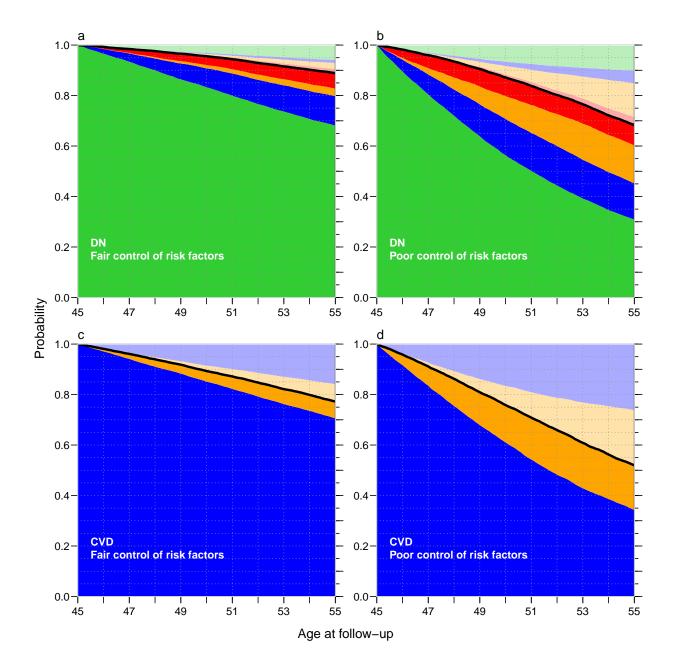


Figure 1.9: Estimated probabilities of being in different states for patients shown in table 1.1, for T1 patients enterin at age 45. Coloring as in figure 1.2. The black line is the survival curve, the (pale) states above the line are the death states.

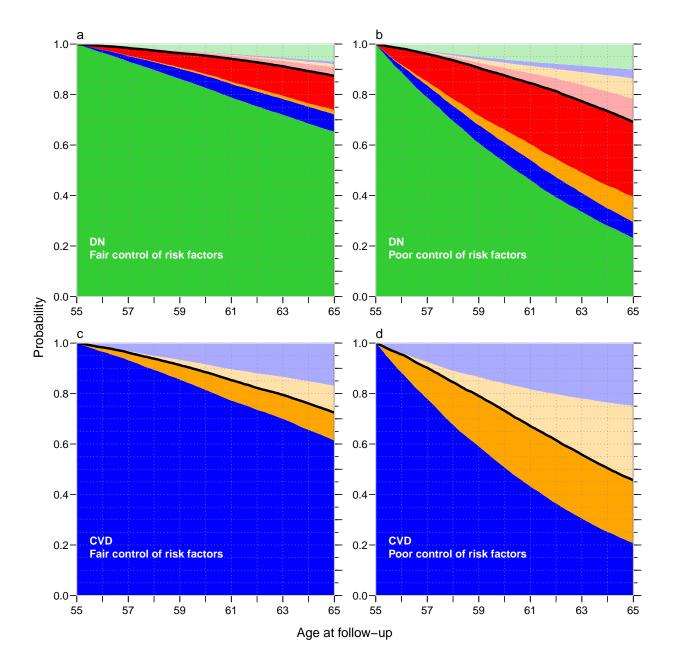


Figure 1.10: Estimated probabilities of being in different states for patients shown in table 1.1, for T1 patients enterin at age 55. Coloring as in figure 1.2. The black line is the survival curve, the (pale) states above the line are the death states.

55	Poor	cr-ESRD pr-ESRDdead cr-Death cr-ESRD pr-ESRDdead cr-Death cr-ESRD pr-ESRDdead	2 1 1 1 3 1	1.841.94.612.69.220.03.323.22.430.91.756.95.930.3	54.2 22.5 39 56.0 33.9 59 24.5 11.6 27 30.2 10.1 21 35.3 30.9 48 52.3 26.8 54 70.0 33.2 54 48.7 32.6 54	5.3 69.1 7.5 45.6 1.7 31.2 3.8 62.1 1.4 75.9 1.5 63.6		
	(100,			, (0,0)	/, _/			
		i.state	DN			CVD		
		what	cr-Death	CT-ESRD	pr-ESRDdead	cr-Death	CT-ESRD	pr-ESRDdead
i.age	<u> </u>			F 0	10.1	10 7	C D	22.0
45	Fair		4.4			10.7		33.9
		10 15	11.2			22.8		51.3
	Deere		19.3		43.1 21.8	35.3		62.9
	Poor		12.8			24.2		33.9
		10 15	31.7	39.7 54.2	41.9	48.1		55.3
55	Fair		50.4	54.2 9.2	56.0 13.3	66.9 11.6	50.5 10.1	69.1 30.9
55	ган		4.6	20.0	23.2			
		10	12.6			27.5	21.7	48.8
	Door	15 5	24.5 12.4	30.2 31.7		45.6 26.8	31.2 33.2	62.1 32.6
	Poor	10	30.9	56.9		20.0 54.4		54.3
		10	52.3	70.0	48.7	54.4 75.9	54.5 63.6	54.3 72.0
		10	52.5	70.0	40.1	15.9	03.0	72.0

Compilation log

R 3.0.2 Program: DN1.rnw Folder: c:\Bendix\Steno\GbAd Started: onsdag 01. januar 2014, 21:02:15 Writing to file DN1.tex Processing code chunks with options 1 : echo keep.source term hide (T1nef.rnw:5) echo keep.source term verbatim (Tinef.rnw:10) echo keep.source term verbatim (Tinef.rnw:17) : echo keep.source term verbatim (Tinef.rnw:114) echo keep.source term verbatim (Tinef.rnw:114) echo keep.source term verbatim (Tinef.rnw:123) 4 : 5 : 6 echo keep.source term verbatim (label = stack, Tinef.rnw:135) echo keep.source term verbatim (label = subset-stack, Tinef.rnw:144) echo keep.source term verbatim (label = m0, Tinef.rnw:158) 7 8 : 9 10 echo keep.source term verbatim (label = prop-tests, Tinef.rnw:181) echo keep.source term verbatim (Thef.rnw:210) echo keep.source term verbatim (label = m1-m2-cov, Tinef.rnw:281) echo keep.source term verbatim (label = base-separate, Tinef.rnw:308) 11 12 13 echo keep.source term verbatim (T1nef.rnw:315) echo keep.source term verbatim (T1nef.rnw:325) echo keep.source term verbatim (pabel = RR-comp-mort1, T1nef.rnw:382) echo keep.source term verbatim (label = RR-comp-mort1, T1nef.rnw:382) echo keep.source term verbatim (label = RR-comp-ESRD, T1nef.rnw:393) echo keep.source term verbatim eps pdf (label = xforest1, T1nef.rnw:411) echo keep.source term verbatim eps pdf (label = xforestcol1, T1nef.rnw:456) echo keep.source term verbatim (label = covariaate-medians, T1nef.rnw:450) echo keep.source term verbatim (label = used-values, T1nef.rnw:506) echo keep.source term verbatim (label = pred-frames, T1nef.rnw:523) echo keep.source term verbatim (label = get-rates, T1nef.rnw:560) echo keep.source term verbatim (label = plr-def, T1nef.rnw:579) echo keep.source term verbatim (label = plr-def, T1nef.rnw:597) echo keep.source term verbatim eps pdf (label = rates, T1nef.rnw:611) echo keep.source term verbatim (label = per-eff, T1nef.rnw:655) 14 : echo keep.source term verbatim (T1nef.rnw:315) 15 16 17 18 19 : 20 21 22 23 24 25 26 27 28 29 30 echo keep.source term verbatim (label = per-eff, T1nef.rnw:655) 31 32 (T1nef.rnw:690) (T1pred.rnw:15) echo keep.source term verbatim echo keep.source term verbatim 33 echo keep.source term verbatim (T1pred.rnw:20) 34 echo keep.source term verbatim (T1pred.rnw:30) 35 echo keep.source term verbatim echo keep.source term verbatim (T1pred.rnw:41) 36 (T1pred.rnw:53) 37 38 (T1pred.rnw:64) (T1pred.rnw:77) (T1pred.rnw:114) echo keep.source term verbatim echo keep.source term verbatim 39 echo keep.source term verbatim 40 echo keep.source term verbatim (T1pred.rnw:150) echo keep.source term verbatim (label = sim1st, T1pred.rnw:168) echo keep.source term verbatim (label = simrest, T1pred.rnw:178) 41 42 (T1pred.rnw:190) 43 echo keep.source term verbatim echo keep.source term verbatim (Tipred.rnw:197) echo keep.source term verbatim (label = Gen-Surv, Tipred.rnw:206) echo keep.source term verbatim (label = Get-surv, Tipred.rnw:230) 44 45 46 echo keep.source term verbatim (label - defpl, Tipred.rnw:237) echo keep.source term verbatim eps pdf (label = pr45, Tipred.rnw:266) echo keep.source term verbatim eps pdf (label = pr55, Tipred.rnw:269) echo keep.source term verbatim (Tipred.rnw:303) echo keep.source term verbatim (Tipred.rnw:313) 47 48 49 50 51

You can now run (pdf)latex on 'DN1.tex'

Program: DN1.rnw Folder: c:\Bendix\Steno\GbAd Ended: onsdag 01. januar 2014, 21:13:58 Elapsed: 00:11:43