

Cutting at multiple events: mcuLexis Multiple microvascular complications

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Bendix Carstensen Steno Diabetes Center, Gentofte, Denmark
& Department of Biostatistics, University of Copenhagen
<bcar0029@regionh.dk> <b@bxc.dk>
<http://BendixCarstensen.com>

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Chapter 1

Multiple splits

When you have multiple events of interest you would like handy way of setting up a cut Lexis objects where the sojourn time is subdivided according to the history of events.

The following is mostly R-code leading up to the definition of `mcutLexis`.

1.1 Microvascular complications data

```
> options( keep.source=TRUE, width=90 )
> library( Epi )
> sessionInfo()

R version 3.3.2 (2016-10-31)
Platform: x86_64-pc-linux-gnu (64-bit)
Running under: Ubuntu 14.04.5 LTS

locale:
[1] LC_CTYPE=en_US.UTF-8          LC_NUMERIC=C                  LC_TIME=en_DK.UTF-8
[4] LC_COLLATE=en_US.UTF-8        LC_MONETARY=en_US.UTF-8      LC_MESSAGES=en_US.UTF-8
[7] LC_PAPER=en_US.UTF-8         LC_NAME=C                   LC_ADDRESS=C
[10] LC_TELEPHONE=C             LC_MEASUREMENT=en_US.UTF-8   LC_IDENTIFICATION=C

attached base packages:
[1] utils      datasets    graphics   grDevices  stats       methods     base

other attached packages:
[1] Epi_2.9

loaded via a namespace (and not attached):
[1] cmprsk_2.2-7      MASS_7.3-45       Matrix_1.2-6      plyr_1.8.4
[5] parallel_3.3.2    survival_2.40-1   etm_0.6-2        Rcpp_0.12.5
[9] splines_3.3.2     grid_3.3.2       numDeriv_2014.2-1 lattice_0.20-33

> load( "../data/ndm.Rda" )
> lls()

  name mode class      dim           size(Kb)
1 ndm  list data.frame 4033 13            383.3

> head( ndm )

  newid   sex   doBth   doDM   doEnt   doRet   doNeph   doNeu   doX   doDth
1     1 Male 1962.249 1975.495 2002.181 2002.181 2002.181 2002.181 2011.218 2011.218
2     2 Male 1950.914 2007.183 2009.858      NA      NA      NA 2013.745      NA
3     3 Female 1945.324 2000.497 2002.728      NA      NA 2004.571 2008.500      NA
```

```

4      5 Female 1951.845 1981.496 2001.157 2001.157 2004.954 2011.999 2011.999
5      7 Female 1954.115 2007.155 2009.472       NA       NA       NA 2012.579       NA
6      8 Male 1961.732 1963.495 2002.865 2002.865 2005.450 2010.038 2013.088 2013.088
      doR      doK      doN
1 2002.962 2001.938 2002.622
2       NA       NA       NA
3       NA       NA 2004.970
4 2000.210 2001.337 2005.726
5       NA       NA       NA
6 2002.164 2005.933 2010.415

```

We make a Lexis object from entry to exit:

```

> LO <- Lexis( entry = list( age = doEnt-doBth,
+                           per = doEnt,
+                           dur = doEnt-doDM ),
+               exit = list( per = doX ),
+               exit.status = factor( !is.na(doDth) & abs(doDth-doX) < 1/1000,
+                                     labels=c("None", "Dead") ),
+               data = ndm )
NOTE: entry.status has been set to "None" for all.

```

Note that there are deaths occurring *after* doX , hence we need to only use deaths occurring at doX . Further note that by default the factor levels from a logical refer to (FALSE,TRUE) in that order, and since Lexis by default assigns all entry states (unless specified by `entry.status`) to the *first* level of the status factor the specification must be as “Death” and not as “Survival”.

In this example we use “None” to indicate that persons start without complications.

We want to use the dates of complications occurrence, doK , doN and doR , to cut the follow-up in epochs with different complications status.

1.2 Splitting at complications events

1.2.1 Naive approach

The following naive approach by just cutting at each complications date obviously does not work to get us what we want — namely getting all possible sequences of events as states, even if we use the argument `split`:

```

> LK <- cutLexis( LO, cut = LO$doK,
+                   time = "per",
+                   new.state = "K",
+                   pre = "None",
+                   split = TRUE )
> summary( LK )
Transitions:
  To
From  None      K Dead Dead(K)  Records:  Events: Risk time: Persons:
  None 1960 1422    75      0     3457     1497 16341.96      3457
      K      0 1735    0    252     1987     252 12218.69      1987
      Sum 1960 3157    75    252     5444     1749 28560.65      4022
> LKN <- cutLexis( LK, cut = LK$doN,
+                   time = "per",
+                   new.state = "N",

```

```

+
+                               pre = c("None", "K"),
+                               split = TRUE )
> summary( LKN )

Transitions:
  To
From   None    K    N Dead Dead(K) Dead(N) Dead(N) Records: Events: Risk time:
  None 1457  833  681  24      0        0        0     2995    1538  11439.07
    K    0    761  477  0       30        0        0     1268     507   5339.78
    N    0    0 2066  0       0       222      51     2339    273   11781.81
  Sum 1457 1594 3224  24      30      222      51     6602    2318  28560.65

Transitions:
  To
From   Persons:
  None    2995
    K     1268
    N     1750
  Sum    4022

> LN <- cutLexis( LO, cut = LO$doN,
+                   time = "per",
+                   new.state = "N",
+                   pre = "None",
+                   split = TRUE )
> summary( LN )

Transitions:
  To
From   None    N Dead Dead(N) Records: Events: Risk time: Persons:
  None 2218 1158  54      0     3430    1212  16778.84    3430
    N    0 1477  0     273    1750    273   11781.81    1750
  Sum 2218 2635  54     273    5180    1485  28560.65    4022

> LNK <- cutLexis( LN, cut = LN$doK,
+                     time = "per",
+                     new.state = "K",
+                     pre = c("None", "N"),
+                     split = TRUE )
> summary( LNK )

Transitions:
  To
From   None    N    K Dead Dead(N) Dead(N) Dead(N) Records: Events: Risk time:
  None 1457  681  833  24      0        0        0     2995    1538  11439.07
    N    0  503  589  0       51        0        0     1143     640   4902.89
    K    0    0 2212  0       0       222      30     2464    252   12218.69
  Sum 1457 1184 3634  24      51      222      30     6602    2430  28560.65

Transitions:
  To
From   Persons:
  None    2995
    N     1143
    K     1987
  Sum    4022

> summary( Relevel(LNK,c(1,3,2,4,7,6,5)) )

Transitions:
  To
From   None    K    N Dead Dead(K) Dead(N) Dead(N) Records: Events: Risk time:
  None 1457  833  681  24      0        0        0     2995    1538  11439.07

```

| | K | 0 | 2212 | 0 | 0 | 30 | 222 | 0 | 2464 | 252 | 12218.69 |
|-----|------|------|------|----|----|-----|-----|------|------|----------|----------|
| N | 0 | 589 | 503 | 0 | 0 | 0 | 0 | 51 | 1143 | 640 | 4902.89 |
| Sum | 1457 | 3634 | 1184 | 24 | 30 | 222 | 51 | 6602 | 2430 | 28560.65 | |

Transitions:

| To | From | Persons: |
|------|------|----------|
| None | None | 2995 |
| K | K | 1987 |
| N | N | 1143 |
| Sum | Sum | 4022 |

```

> with( L0, table( doN<doK, exclude=NULL ) )
FALSE  TRUE <NA>
 574   691  2757
> ii <- L0$lex.id[L0$doN<L0$doK]
> jj <- L0$lex.id[L0$doN>L0$doK]
> ( idx <- c( ii[!is.na(ii)][1],
+           jj[!is.na(jj)][1] ) )
[1] 12  1
> subset( L0, lex.id %in% idx )[c(2,4:7,12,17:20)]
      per lex.dur lex.Cst lex.Xst lex.id doEnt doDth doR doK doN
1 2002.181 9.037645    None   Dead     1 2002.181 2011.218 2002.962 2001.938 2002.622
12 2003.484 9.514031    None   None     12 2003.484        NA 2003.543 2004.223 2004.012
> subset( LK, lex.id %in% idx )[c(2,4:7,12,17:20)]
      per lex.dur lex.Cst lex.Xst lex.id doEnt doDth doR doK
4023 2002.181 9.0376454      K Dead(K)     1 2002.181 2011.218 2002.962 2001.938
12 2003.484 0.7388465    None      K     12 2003.484        NA 2003.543 2004.223
4034 2004.223 8.7751850      K      K     12 2003.484        NA 2003.543 2004.223
      doN
4023 2002.622
12 2004.012
4034 2004.012
> subset( LN, lex.id %in% idx )[c(2,4:7,12,17:20)]
      per lex.dur lex.Cst lex.Xst lex.id doEnt doDth doR doK
1 2002.181 0.4410307    None      N     1 2002.181 2011.218 2002.962 2001.938
4023 2002.622 8.5966147      N Dead(N)     1 2002.181 2011.218 2002.962 2001.938
12 2003.484 0.5280155    None      N     12 2003.484        NA 2003.543 2004.223
4034 2004.012 8.9860160      N      N     12 2003.484        NA 2003.543 2004.223
      doN
1 2002.622
4023 2002.622
12 2004.012
4034 2004.012
> subset( LKN, lex.id %in% idx )[c(2,4:7,12,17:20)]
      per lex.dur lex.Cst lex.Xst lex.id doEnt doDth doR doK
1 2002.181 0.4410307      K      N     1 2002.181 2011.218 2002.962 2001.938
5445 2002.622 8.5966147      N Dead(K)(N)     1 2002.181 2011.218 2002.962 2001.938
16 2003.484 0.5280155    None      N     12 2003.484        NA 2003.543 2004.223
5460 2004.012 0.2108309      N      N     12 2003.484        NA 2003.543 2004.223
5461 2004.223 8.7751850      N      N     12 2003.484        NA 2003.543 2004.223
      doN
1 2002.622
5445 2002.622
16 2004.012
5460 2004.012
5461 2004.012

```

```
> subset( LNK, lex.id %in% idx )[c(2,4:7,12,17:20)]
    per   lex.dur lex.Cst    lex.Xst lex.id    doEnt    doDth     doR     doK
5181 2002.181 0.4410307      K       K    1 2002.181 2011.218 2002.962 2001.938
5182 2002.622 8.5966147      K Dead(N)(K)    1 2002.181 2011.218 2002.962 2001.938
18   2003.484 0.5280155    None      N    12 2003.484      NA 2003.543 2004.223
19   2004.012 0.2108309      N       K    12 2003.484      NA 2003.543 2004.223
5199 2004.223 8.7751850      K       K    12 2003.484      NA 2003.543 2004.223
          doN
5181 2002.622
5182 2002.622
18   2004.012
19   2004.012
5199 2004.012
```

1.2.2 Restriction to a known ordering of events

But let us now do it in reverse order, where we split on the latest occurring event first:

```
> S3 <- subset( LO, doK < doN & doN < doR )
> summary( S3 )
Transitions:
  To
From  None Dead  Records:  Events: Risk time: Persons:
  None 104   24        128      24    1052.38        128

> LR <- cutLexis( S3, cut = S3$doR,
+                   time = "per",
+                   new.state = "R",
+                   pre = "None",
+                   split = TRUE )
> summary( LR )
Transitions:
  To
From  None   R Dead Dead(R)  Records:  Events: Risk time: Persons:
  None    4 113    1      0      118      114    293.31        118
  R      0 100    0      23      123      23    759.06        123
  Sum    4 213    1      23      241      137    1052.38        128

> LNR <- cutLexis( LR, cut = LR$doN,
+                     time = "per",
+                     new.state = "N",
+                     pre = "None",
+                     split = TRUE )
> summary( LNR )
Transitions:
  To
From  None   N R Dead Dead(R) R(N) Dead(R)(N) Dead(N)  Records:  Events: Risk time:
  None    2 79 0   0      0      0      0      0      81        79    114.83
  N      0 2 0   0      0    213      23      1      239      237    937.55
  Sum    2 81 0   0      0    213      23      1      320      316    1052.38

Transitions:
  To
From  Persons:
  None      81
  N        126
  Sum      128
```

```

> LKNR <- cutLexis( LNR, cut = LNR$doK,
+                     time = "per",
+                     new.state = "K",
+                     pre = "None",
+                     split = TRUE )
> summary( LKNR )

Transitions:
  To
From   None   K N R Dead Dead(R) R(N) Dead(R)(N) Dead(N) N(K) R(N)(K) Dead(R)(N)(K)
  None    0 36 0 0     0      0      0      0      0      0      0      0      0
    K      0  2 0 0     0      0      0      0      0      81     213     23
  Sum    0 38 0 0     0      0      0      0      0      81     213     23

Transitions:
  To
From   Dead(N)(K) Records: Events: Risk time: Persons:
  None        0         36       36    33.38      36
    K          1        320      318  1019.00     128
  Sum        1        356      354  1052.38     128

> table(tt <- table(LKNR$lex.id) )
  1  2  3  4
12 37 46 33

> idx <- names( tt[tt==4][1:2] )
> subset( LKNR, lex.id %in% idx )[,c(2,4:7,12,17,19,20,18)]
  per    lex.dur lex.Cst lex.Xst lex.id doEnt doDth doK doN
4  2002.627 0.03727905   None      K    11 2002.627 2008.045 2002.664 2003.585
324 2002.664 0.92086102           K    N(K)    11 2002.627 2008.045 2002.664 2003.585
325 2003.585 0.86771901           K    R(N)(K)   11 2002.627 2008.045 2002.664 2003.585
326 2004.453 2.31650917           K    R(N)(K)   11 2002.627 2008.045 2002.664 2003.585
12  2003.054 5.71250333   None      K     68 2003.054      NA 2008.767 2010.886
332 2008.767 2.11932055           K    N(K)    68 2003.054      NA 2008.767 2010.886
333 2010.886 1.59406825           K    R(N)(K)   68 2003.054      NA 2008.767 2010.886
334 2012.480 0.51798193           K    R(N)(K)   68 2003.054      NA 2008.767 2010.886
  doR
4  2004.453
324 2004.453
325 2004.453
326 2004.453
12  2012.480
332 2012.480
333 2012.480
334 2012.480

```

This is — sort of — ok if we make sure states appear in a well defined order, but the `split=` argument does not work properly; it does not update the `lex.Cst`. A clear bug in `cutLexis`.

1.2.3 Splitting explicitly for a known sequence of events

But here is a workaround, using hand-updating of states:

```

> LK <- cutLexis( S3, cut = S3$doK,
+                   time = "per",
+                   new.state = "K",
+                   pre = "None" )
> summary( LK )

```

```

Transitions:
  To
From  None   K Dead  Records:  Events: Risk time: Persons:
  None    0 36    0       36      36     33.38      36
  K      0 104   24      128     24    1019.00     128
  Sum    0 140   24      164     60    1052.38     128
> LKN <- cutLexis( LK, cut = LK$doN,
+                     time = "per",
+                     new.state = "K-N",
+                     pre = c("None", "K") )
> summary( LKN )
Transitions:
  To
From  None   K K-N Dead  Records:  Events: Risk time: Persons:
  None    0 36    0    0       36      36     33.38      36
  K      0 2     79   0       81      79     81.45      81
  K-N    0 0    102   24      126     24    937.55     126
  Sum    0 38   181   24      243     139    1052.38     128
> LKNR <- cutLexis( LKN, cut = LKN$doR,
+                     time = "per",
+                     new.state = "K-N-R",
+                     pre = c("None", "K", "K-N") )
> summary( LKNR )
Transitions:
  To
From  None   K K-N K-N-R Dead  Records:  Events: Risk time: Persons:
  None    0 36    0    0    0       36      36     33.38      36
  K      0 2     79   0    0    0       81      79     81.45      81
  K-N    0 0     2    113   1    116     114    178.49     116
  K-N-R   0 0     0    100   23   123     23    759.06     123
  Sum    0 38   81   213   24   356     252    1052.38     128
> table(tt <- table(LKNR$lex.id) )
  1  2  3  4
12 37 46 33
> idx <- names( tt[tt==4][1:2] )
> subset( LKNR, lex.id %in% idx )[,c(2,4:7,12,17,19,20,18)]
  per  lex.dur lex.Cst lex.Xst lex.id doEnt doDth doK doN
3  2002.627 0.03727905  None     K    11 2002.627 2008.045 2002.664 2003.585
4  2002.664 0.92086102     K     K-N    11 2002.627 2008.045 2002.664 2003.585
5  2003.585 0.86771901  K-N     K-N-R   11 2002.627 2008.045 2002.664 2003.585
248 2004.453 2.31650917  K-N-R   K-N-R   11 2002.627 2008.045 2002.664 2003.585
9   2003.054 5.71250333  None     K    68 2003.054      NA 2008.767 2010.886
10  2008.767 2.11932055     K     K-N    68 2003.054      NA 2008.767 2010.886
11  2010.886 1.59406825  K-N     K-N-R   68 2003.054      NA 2008.767 2010.886
254 2012.480 0.51798193  K-N-R   K-N-R   68 2003.054      NA 2008.767 2010.886
  doR
3  2004.453
4  2004.453
5  2004.453
248 2004.453
9   2012.480
10  2012.480
11  2012.480
254 2012.480

```

This apparently works so we just need to hammer it out in general terms, that is split the original dataset by the actually occurring sequences of events in the dataset — note that we must expand the number of precursor states as we go along too.

1.2.4 Generalizing

For more generality we need an order function that gives the ordering but excludes NAs:

```
> NAorder <-  
+ function( x )  
+ {  
+   oo <- order( x, na.last=T )  
+   oo[is.na(x)] <- NA  
+   paste( oo[!is.na(oo)], collapse="-" )  
+ }
```

We can use this to extract the sequences of the dates in `L0`, and define the names of the states

```
> wh <- 18:20  
> ( stnam <- gsub( "do", "", names(L0)[wh] ) )  
[1] "R" "K" "N"  
> whseq <- apply( L0[,wh], 1, NAorder )  
> table( whseq )  
  
whseq  
     1    1-2  1-2-3  1-3-2      2    2-1  2-1-3  2-3-1    3-1  3-1-2    3-2  3-2-1  
 833    858    530    234    240    123    309    157    128     55    243    172    140  
> unique( whseq )  
[1] "2-3-1" ""       "2"       "1-2-3" "2-1-3" "1"       "1-3-2" "1-2"     "2-1"     "3-1"  
[11] "3-1-2" "3-2-1" "3-2"
```

Once we have these unique sequences, we can run through them, for each select the relevant set of persons, and cut their follow-up time according to the order in which the events (complications) occur.

1.3 The `mcutLexis` function

These tricks are all implemented in the `mcutLexis` function: which has the following help page:

`mcutLexis`

Cut follow-up at multiple event dates and keep track of order of events

Description

A generalization of `cutLexis` to the case where different events may occur in any order.

Usage

```
mcutLexis( L0, timescale = 1, wh,  
           new.states = NULL,  
           precursor.states = NULL,  
           seq.states = TRUE,  
           new.scales = NULL,  
           ties.resolve = FALSE )
```

Arguments

| | |
|-------------------------------|--|
| <code>L0</code> | A Lexis object. |
| <code>timescale</code> | Which time scale do the variables in <code>L0[,wh]</code> refer to. Can be character or integer. |
| <code>wh</code> | Which variables contain the event dates. Character or integer vector |
| <code>new.states</code> | Names of the events forming new states. If <code>NULL</code> equal to the variable names from <code>wh</code> . |
| <code>precursor.states</code> | Which states are precursor states. See <code>cutLexis</code> for definition of precursor states. |
| <code>seq.states</code> | Should the sequence of events be kept track of? That is, should A-B be considered different from B-A. If <code>FALSE</code> , the state with combined preceding events A and B will be called A+B. |
| <code>new.scales</code> | Should we construct new time scales indicating the time since each of the event occurrences. |
| <code>ties.resolve</code> | Should tied event times be resolved by adding random noise to tied event dates. If <code>FALSE</code> the function will not accept that two events occur at the same time for a person (<code>ties</code>). If <code>TRUE</code> a random quantity in the range <code>c(-1,1)/100</code> will be added to all event times in all records with at least one tie. If numeric a random quantity in the range <code>c(-1,1)*ties.resolve</code> will be added to all event times in all records with at least one tie. |

Value

A `Lexis` object with extra states created by occurrence of a number of intermediate events.

Author(s)

Bendix Carstensen, <http://BendixCarstensen.com>

See Also

`cutLexis`, `Lexis`, `splitLexis`

Examples

```
# A dataframe of times
set.seed(563248)
dd <- data.frame( id = 1:10,
                  doN = round(runif(10,-30, 0),1),
                  doE = round(runif(10, 0,20),1),
                  doX = round(runif(10, 50,60),1),
                  doD = round(runif(10, 50,60),1),
                  # these are the event times
                  doA = c(NA,20,NA,27,35, NA,52, 5,43,80),
                  doB = c(25,NA,37,40,NA, NA,15,23,36,61) )
Lx <- Lexis( entry = list(time=doE,
                           age=doE-doN),
             exit = list(time=pmin(doX,doD)),
             exit.status = factor(doD<doX,labels=c("OK","D")),
             data = dd )
summary( Lx )
L2 <- mcutLexis( Lx, "time", wh=c("doA","doB"),
                 new.states = c("A","B"),
```

```

precursor.states = "OK",
seq.states = TRUE,
new.scales = c("tfA","tfB") )
summary( L2 )
L2
boxes( L2, boxpos=list(x=c(10,50,50,90,50,90),
y=c(50,90,50,90,10,10)),
show.R=FALSE, show.BE=TRUE )

L3 <- mcuLexis( Lx, "time", wh=c("doA","doB"),
new.states = c("A","B"),
precursor.states = "OK",
seq.states = FALSE,
new.scales = c("tfA","tfB") )
summary( L3 )
boxes( L3, boxpos=list(x=c(10,50,50,90,50),
y=c(50,90,50,50,10)),
show.R=FALSE, show.BE=TRUE )

```

— and the definition of the function is:

```

> mcuLexis
function( L0, # A Lexis object
  timescale = 1,      # the time scale referred to by L0[,wh]
  wh,                 # indices/names of columns holding dates of state entries (events)
  new.states = NULL, # Names of the event types (states)
  precursor.states = NULL,
  seq.states = TRUE, # Should state names reflect ordering of events
  new.scales = NULL, # Time-scales referring to time since
  ties.resolve = FALSE # Are tied event times accepted?
  )
{
  ### we rely on referring to the timescale and event time variables by name
  if( is.numeric(timescale) ) timescale <- timeScales(L0)[timescale]
  if( is.numeric(wh) ) wh <- names(L0)[wh]

  ### don't be silly
  if( length(wh)==1 )
    stop( "mcuLexis not needed for one type of event - use cutLexis\n" )

  ### states
  if( is.null(new.states) )
  {
    new.states <- wh
    cat( "NOTE: Name of new states set to\n", new.states )
  }
  if( length(wh) != length(new.states) )
    stop( "wh and new.states must have same length, but lengths are",
          "wh:", length(wh), "and new.states:", length(new.states), "\n" )

  ### timescales
  # either all or none
  if( is.logical(new.scales) )
  if( any( new.scales ) )
  {
    new.scales <- paste( "tf", new.states, sep="" )
  }
}

```

```

cat( "NOTE: new.scales set to: ", new.scales, "\n" )
}
if( is.character(new.scales) & length(new.scales) != length(wh) )
{
new.scales <- paste( "tf", new.states, sep="" )
warning( "new.scales not of same length as wh. Set to: ",
         new.scales, "\n" )
}
if( is.character(new.scales) & length(intersect(new.states,timeScales(L0))) )
stop( "Names of new time scales must be different from names of timescales:\n",
      timeScales(L0) )

#### Tied transition times untied
has.ties <- any( wh.tied <- apply( L0[,wh], 1,
                                      function(x) any(diff(sort(x[!is.na(x)]))==0) ) )
if( has.ties & is.logical(ties.resolve) & !ties.resolve )
stop( "Tied event times not allowed with ties.resolve=FALSE:\n",
      "there were", length(wh.tied), "records with tied event times." )
if( has.ties & is.logical(ties.resolve) & ties.resolve ) ties.resolve = 1/100
if( has.ties & is.numeric(ties.resolve) )
{
rnd <- L0[wh.tied,wh]*0
rnd[,] <- runif(rnd,-1,1) * ties.resolve
L0[wh.tied,wh] <- L0[wh.tied,wh] + rnd
cat( "NOTE: ", length(wh.tied),
     "records with tied events times resolved.\n",
     "Results only reproducible if the seed for the random number generator is set." )
}
# End of checks

# The object to return initiated as NULL
Lcut <- NULL

# Utility function returning sequences of occurrences as paste of numbers
NAorder <-
function( x )
{
oo <- order( x, na.last=T )
oo[is.na(x)] <-NA
paste( oo[!is.na(oo)], collapse="-" )
}

# where do the different sequences of events actually occur in data
L0$whseq <- apply( L0[,wh], 1, NAorder )

# Loop through the actually occurring orders of event occurrences
for( sq in unique(L0$whseq) )
{
# Persons with none of the events occurring transferred to result
if( sq=="" ) Lcut <- rbind( Lcut, L0[L0$whseq=="",] )
else {

# Extract the subset of persons with a given sequence of events
Ltmp <- L0[L0$whseq==sq,]

# The numerical sequence of states (refer to the elements of wh)
ost <- as.numeric( strsplit( sq, "-" )[[1]] )
nxst <- ""
prst <- precursor.states

```

```

for( cs in ost )
{
  nxst <- ifelse( cs==ost[1], new.states[cs],
                  paste( nxst, new.states[cs], sep="-" ) )
  Ltmp <- cutLexis( Ltmp, cut = Ltmp[,wh[cs]],
                     timescale = timescale,
                     new.state = nxst,
                     precursor.states = prst )
  # include the created state among the precursor states for next cut
  prst <- c(prst,nxst)
} # end of for loop through events in this sequence (cs)

# Attach it to the end of the Lexis object
Lcut <- rbind( Lcut, Ltmp )
} # end of the else clause

} # end of for loop through sequences (sq)

# Do we want the sequences or just the unordered set of previous events
if( !seq.states )
{
  lvl <- levels( Lcut )
  ulvl <- sapply( lapply( strsplit(lvl,"-"),
                           sort ),
                  paste,
                  collapse= "+" )
  levels( Lcut$lex.Cst ) <-
  levels( Lcut$lex.Xst ) <- ulvl
}

# Did we ask for timescales as time since events?
if( !is.null(new.scales) )
{
  # insert columns for the new time scales
  Lcut <- Lcut[,c(rep("whseq",length(new.scales)),names(Lcut))]
  names( Lcut )[1:length(new.scales)] <- new.scales
  for( i in 1:length(wh) )
    Lcut[,i] <- ifelse( Lcut[,timescale] - Lcut[,wh[i]] < 0,
                        NA,
                        Lcut[,timescale] - Lcut[,wh[i]] )
  # set attributes
  attr( Lcut, "time.scales" ) <- c( attr( Lcut, "time.scales" ), new.scales )
  attr( Lcut, "time.since" ) <- c( attr( Lcut, "time.since" ), new.states )
}

# return the cut object without the auxilary variable
rmcol <- grep( "whseq", names(Lcut) )
Lcut[,-rmcol]
}

```

1.3.1 Illustration

So now we have `mcutLexis` to cut the initial Lexis object, showing how the arguments `wh`, `new.states` and `NEW.STATE`s are parallel.

```

> Lx <- mcutLexis( LO,
+                   timescale = "per",

```

```

+           wh = c("doR", "doK", "doN"),
+           new.states = c( "R", "K", "N"),
+           new.scales = c( "tR", "tK", "tN"),
+           precursor.states = "None",
+           seq.states = FALSE )

```

We should reorder the levels in a sensible way:

```

> levels( Lx )[c(1,2,6,9,7,3,8,4,5)]
[1] "None"    "K"       "R"       "N"       "K+R"     "K+N"     "N+R"     "K+N+R"   "Dead"
> Lx <- Relevel( Lx, c(1,2,6,9,7,3,8,4,5) )
> summary( Lx )

Transitions:
  To
From  None Dead  Records:  Events: Risk time: Persons:
  None 3695  327      4022      327    28560.65      4022

> summary( Lx, t=T )

Transitions:
  To
From  None   K   R   N   K+R   K+N   N+R   K+N+R Dead  Records:  Events: Risk time: Persons:
  None 1246 259 798 214    0    0    0    0    27    2544    1298    8370.09    2544
    K    0  72   0   0   306   79    0    0    11    468    396    875.07    468
    R    0   0 797   0   415   0 181    0    30    1423    626    6423.13   1423
    N    0   0   0 196    0   90 168    0    28    482    286    1738.08    482
    K+R   0   0   0   0   489    0    0    351    23    863    374    3481.50    863
    K+N   0   0   0   0    0    5    0   233    3    241    236    378.52    241
    N+R   0   0   0   0    0    0   16   440    5    461    445    1208.78    461
    K+N+R  0   0   0   0    0    0    0   874   200   1074    200    6085.49   1074
  Sum 1246 331 1595 410 1210 174 365 1898 327    7556    3861    28560.65  4022

Timescales:
  time.scale time.since
1      age
2      per
3      dur
4      tR      R
5      tK      K
6      tN      N

```

We want to plot the transitions too, including the number of persons starting and ending in each state:

```

> # pdf("bb.pdf",width=15, height=10)
> boxes( Lx, boxpos=list(x= c(10,36,36,36,64,64,64,92      ,50),
+                         y=c(c(50,80,50,20,80,50,20,50)+15, 5) ),
+         show.BE=TRUE, scale.R=100,
+         col.arr=c("black","gray")[c(1,1,1,2,
+                                     1,1,2,
+                                     1,1,2,
+                                     1,1,2,
+                                     1,2,
+                                     1,2,
+                                     1,2,
+                                     2)]) )
> par( new=TRUE )
> boxes( Lx, boxpos=list(x= c(10,36,36,36,64,64,64,92      , 5),
+                         y=c(c(50,80,50,20,80,50,20,50)+15,50) ),
+         show.BE=TRUE, scale.R=100, subset=1:8, col.bg="white" )
> # dev.off()

```

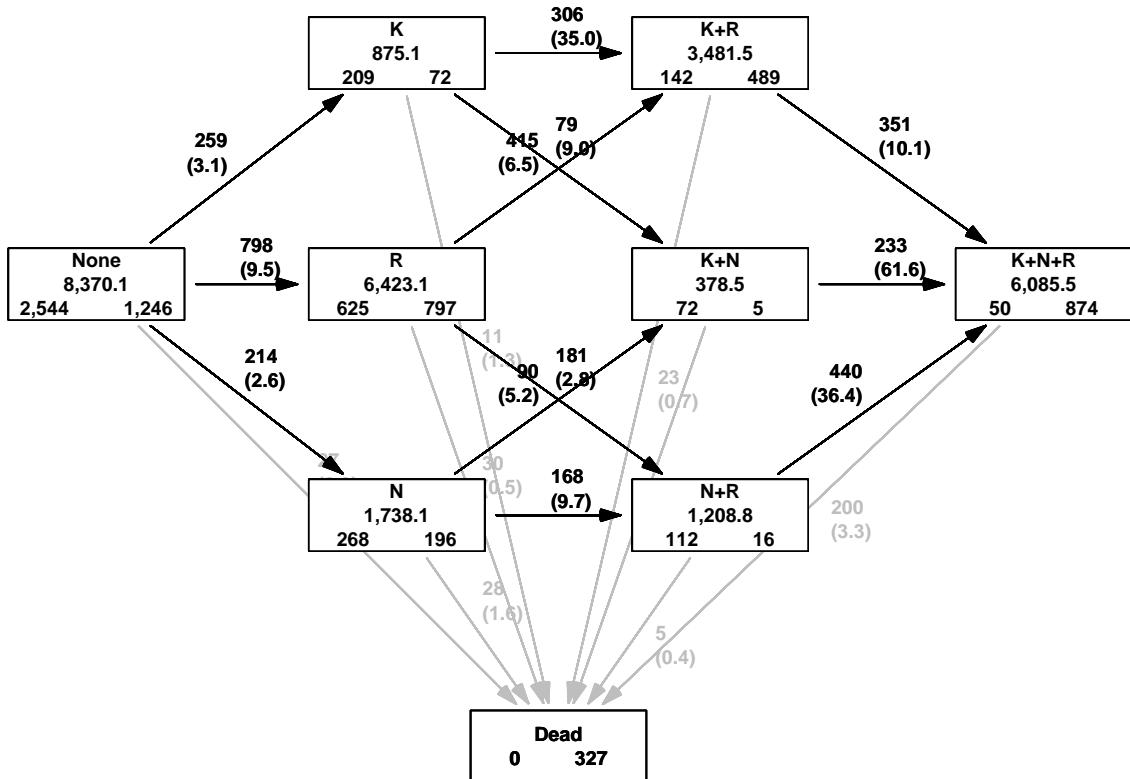


Figure 1.1: *Transitions between complications states. For clarity, the Dead state should really be split in two one for persons with 0 or 1 complications and one with 2 or 3.*

We could expand the “Dead” state according to whether (0 or 1) or (2 or 3) complications have occurred, to make the plot more legible in terms of the mortality rates.

```
> Lxx <- transform( Lx, lex.Xst = ifelse( lex.Xst=="Dead",
+                                         paste( lex.Cst, as.character(lex.Xst) ),
+                                         as.character(lex.Xst) ) )
> table( Lxx$lex.Xst, Lx$lex.Xst )
      None      K      R      N    K+R    K+N    N+R  K+N+R Dead
    K        0  331     0     0     0     0     0     0     0     0
    K Dead    0     0     0     0     0     0     0     0     0    11
    K+N     0     0     0     0     0   174     0     0     0     0
    K+N Dead  0     0     0     0     0     0     0     0     0     3
    K+N+R   0     0     0     0     0     0     0   1898     0
    K+N+R Dead  0     0     0     0     0     0     0     0    200
    K+R     0     0     0     0 1210     0     0     0     0     0
    K+R Dead  0     0     0     0     0     0     0     0     0    23
    N       0     0     0   410     0     0     0     0     0     0
    N Dead    0     0     0     0     0     0     0     0     0    28
    None    1246    0     0     0     0     0     0     0     0     0
    None Dead  0     0     0     0     0     0     0     0     0    27
    N+R     0     0     0     0     0     0   365     0     0     0
    N+R Dead  0     0     0     0     0     0     0     0     0     5
    R       0     0 1595     0     0     0     0     0     0     0
    R Dead    0     0     0     0     0     0     0     0     0    30
> print( table( Lxx$lex.Xst, nchar(Lxx$lex.Xst) ), zero=".")
```

```
1   3   4   5   6   8   9   10
K      331 .   .   .   .   .   .   .
K Dead   .   .   .   .   11 .   .   .
K+N    .   174 .   .   .   .   .   .
K+N Dead .   .   .   .   .   3 .   .
K+N+R   .   .   . 1898 .   .   .   .
K+N+R Dead .   .   .   .   .   .   . 200
K+R    . 1210 .   .   .   .   .   .
K+R Dead  .   .   .   .   .   23 .   .
N      410 .   .   .   .   .   .   .
N Dead   .   .   .   .   28 .   .   .
None   .   . 1246 .   .   .   .   .
None Dead .   .   .   .   .   . 27 .
N+R    .   365 .   .   .   .   .   .
N+R Dead  .   .   .   .   .   . 5 .
R      1595 .   .   .   .   .   .   .
R Dead   .   .   .   .   30 .   .   .

> Lxx$lex.Xst <- ifelse( nchar(Lxx$lex.Xst)%in%c(6, 9), "Dead(0-1)", Lxx$lex.Xst )
> Lxx$lex.Xst <- ifelse( nchar(Lxx$lex.Xst)%in%c(8,10), "Dead(2-3)", Lxx$lex.Xst )
> Lxx <- Relevel( Lxx )
> summary( Lxx )

Transitions:
  To
From   None   K   R   N   K+R   K+N   N+R   K+N+R Dead(0-1) Dead(2-3) Records: Events:
  None 1246 259 798 214     0     0     0     0     27          0   2544    1298
  K      0  72   0   0 306  79   0     0     11          0   468    396
  R      0   0 797   0 415   0 181   0     30          0   1423    626
  N      0   0   0 196     0  90 168   0     28          0   482    286
  K+R    0   0   0   0 489   0     0 351   0     23          863    374
  K+N    0   0   0   0     0  5     0 233   0     3          241    236
  N+R    0   0   0   0     0  0    16 440   0     5          461    445
  K+N+R   0   0   0   0     0  0     0 874   0    200          1074   200
  Sum    1246 331 1595 410 1210 174 365 1898   96    231          7556   3861

Transitions:
  To
From   Risk time: Persons:
  None  8370.09   2544
  K     875.07    468
  R    6423.13   1423
  N    1738.08   482
  K+R   3481.50   863
  K+N   378.52   241
  N+R  1208.78   461
  K+N+R 6085.49  1074
  Sum   28560.65  4022

> # pdf("bbx.pdf",width=15, height=10)
> zz <-
+ boxes( Lxx, boxpos=list(x= seq( 6,94,,4)[c(1,2,2,2,3,3,3,4,1,4)],
+                           y=c(seq(15,95,,3)[c(2,3:1,3:1,2)],5,5) ),
+         show.BE=TRUE, scale.R=100,
+         col.bg=rep(c("white","gray"),c(8,2)),
+         col.arr=c("black","gray")[c(1,1,1,2,
+                                         1,1,2,
+                                         1,1,2,
+                                         1,2,
+                                         1,2,
+                                         1,2,
```

```

+
+                               1,2,
+                               2)) )
> par( new=TRUE )
> boxes( Lxx, boxpos=list(x=seq(6,94,,4)[c(1,2,2,2,3,3,3,4,1,4)],
+                           y=c(seq(15,95,,3)[c(2,3:1,3:1,2)],5,5) ),
+                           show.BE=TRUE, scale.R=100, subset=1:8, col.bg="white" )
> zz

$Boxes
  xx yy      wd      ht font lwd col.txt col.border col.bg
1 6.00000 55 15.21772 9.309135 2 2 black black white
2 35.33333 95 15.21772 9.309135 2 2 black black white
3 35.33333 55 15.21772 9.309135 2 2 black black white
4 35.33333 15 15.21772 9.309135 2 2 black black white
5 64.66667 95 15.21772 9.309135 2 2 black black white
6 64.66667 55 15.21772 9.309135 2 2 black black white
7 64.66667 15 15.21772 9.309135 2 2 black black white
8 94.00000 55 15.21772 9.309135 2 2 black black white
9 6.00000 5 15.21772 9.309135 2 2 black black gray
10 94.00000 5 15.21772 9.309135 2 2 black black gray

$State.names
 [1] "None\ n8,370.1\ n2,544"           1,246" "K\ n875.1\ n209"          72"
 [3] "R\ n6,423.1\ n625"                 797"  "N\ n1,738.1\ n268"        196"
 [5] "K+R\ n3,481.5\ n142"              489"  "K+N\ n378.5\ n72"         5"
 [7] "N+R\ n1,208.8\ n112"              16"   "K+N+R\ n6,085.5\ n50"    874"
 [9] "Dead(0-1)\ n0"                   96"   "Dead(2-3)\ n0"          231"

$Tmat
      None     K      R      N     K+R     K+N     N+R     K+N+R Dead(0-1) Dead(2-3)
None     NA 259 798 214     NA     NA     NA     NA      27      NA
K        NA  NA  NA  NA 306    79     NA     NA      11      NA
R        NA  NA  NA  NA 415   181    NA     NA      30      NA
N        NA  NA  NA  NA  NA   90 168    NA     NA      28      NA
K+R      NA  NA  NA  NA  NA   NA  NA   351      NA      23
K+N      NA  NA  NA  NA  NA   NA  NA   233      NA      3
N+R      NA  NA  NA  NA  NA   NA  NA   440      NA      5
K+N+R    NA  NA  NA  NA  NA   NA  NA   NA      NA    200
Dead(0-1) NA  NA  NA  NA  NA   NA  NA   NA      NA      NA
Dead(2-3) NA  NA  NA  NA  NA   NA  NA   NA      NA      NA

$Arrows
  lwd.arr col.arr pos.arr col.txt.arr font.arr offset.arr
1       2 black    0.45 black      2      2
2       2 black    0.45 black      2      2
3       2 black    0.45 black      2      2
4       2 gray     0.45 gray     2      2
5       2 black    0.45 black      2      2
6       2 black    0.45 black      2      2
7       2 gray     0.45 gray     2      2
8       2 black    0.45 black      2      2
9       2 black    0.45 black      2      2
10      2 gray     0.45 gray     2      2
11      2 black    0.45 black      2      2
12      2 black    0.45 black      2      2
13      2 gray     0.45 gray     2      2
14      2 black    0.45 black      2      2
15      2 gray     0.45 gray     2      2

```

```

16      2    black   0.45      black      2
17      2    gray    0.45      gray       2
18      2    black   0.45      black      2
19      2    gray    0.45      gray       2
20      2    gray    0.45      gray       2

$Arrowtext
[1] "259\n(3.1)"  "798\n(9.5)"  "214\n(2.6)"  "27\n(0.3)"   "306\n(35.0)"  "79\n(9.0)"
[7] "11\n(1.3)"   "415\n(6.5)"  "181\n(2.8)"  "30\n(0.5)"   "90\n(5.2)"   "168\n(9.7)"
[13] "28\n(1.6)"   "351\n(10.1)" "23\n(0.7)"   "233\n(61.6)" "3\n(0.8)"   "440\n(36.4)"
[19] "5\n(0.4)"    "200\n(3.3)"

attr(,"class")
[1] "MS"

> # dev.off()

```

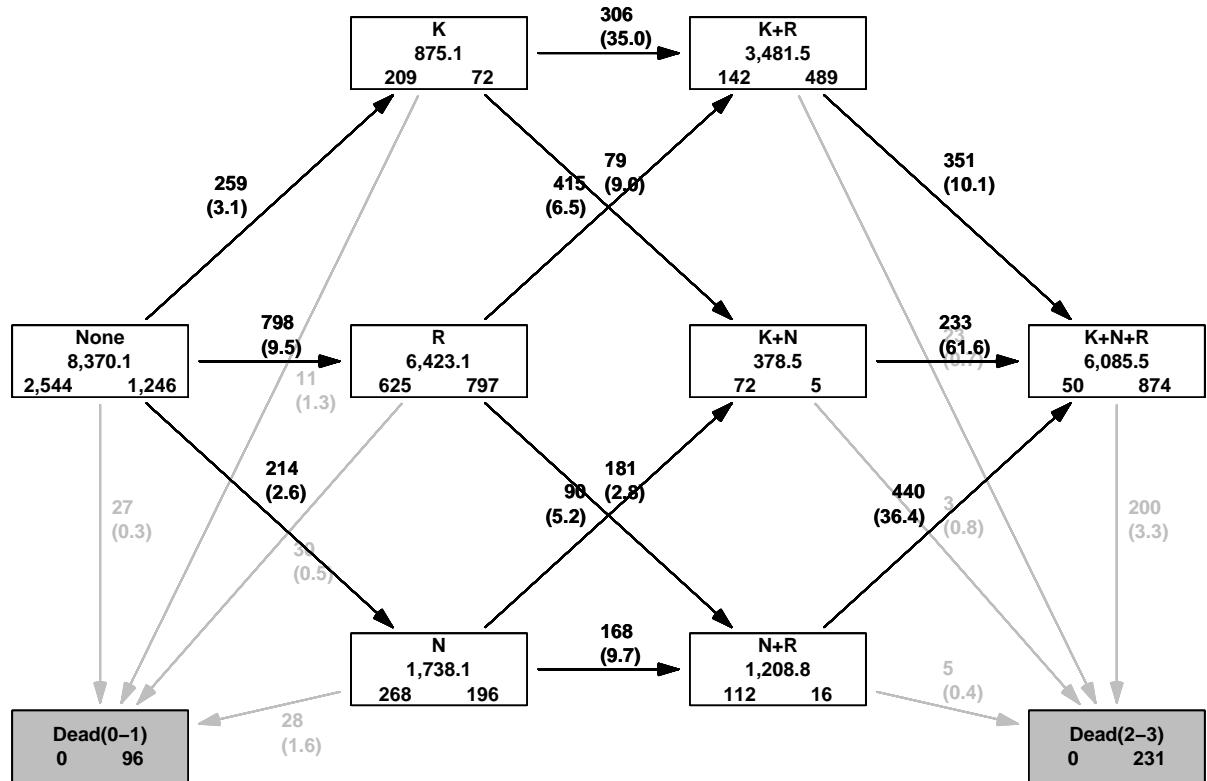


Figure 1.2: *Transitions between complications states. For clarity, the Dead state has been split.*

Chapter 2

Exercises

1. Try and see what happens if you run the code with the argument `seq.states=TRUE`
2. Modify the Lexis object so that there are 4 death states, dead with 0, 1, 2 or 3 complications. *Hint:* For the records with `lex.Xst=="Dead"` rename `lex.Xst` according to the corresponding value of `lex.Cst`.
3. Modify the plot to make it more legible w.r.t. mortality rates.
4. Put colors on arrows and rates, and move them along the arrows so that they can be read. *Hint:* Put the results of `boxes` in an object (which will be of class `MS`), print it, modify it and use the modified object as input to `boxes.MS`.
5. Split time using `splitLexis` in say 3-month intervals.
6. Fit relevant models for the rates, using `lex.Cst` as time-dependent covariate. Remember the outcome specification must also include `lex.Cst!=lex.Xst`, and not only specification of a range of values for `lex.Xst` — why?
7. Use `grep` to make an elegant construct of the outcome value for `lex.Xst` in analyses.
8. Put it all in a pdf document that will look the same wherever it is printed.