

```
In [10]: import pandas as pd
from lifelines import CoxPHFitter
import numpy as np
from lifelines.utils import concordance_index

# Read the Excel file into a pandas DataFrame
data = pd.read_excel('DATA1.xlsx')

# Create a CoxPHFitter object
cph = CoxPHFitter()

# Fit the Cox proportional hazards model
cph.fit(data, duration_col='Months', event_col='DEATH')

# Print the summary of the model
print(cph.summary)
```

|                        | coef      | exp(coef) | se(coef) | coef lower 95% \ |
|------------------------|-----------|-----------|----------|------------------|
| covariate              |           |           |          |                  |
| ID                     | 0.002267  | 1.002270  | 0.000807 | 0.000685         |
| AGE                    | 0.015419  | 1.015539  | 0.007463 | 0.000791         |
| SEX                    | -0.122082 | 0.885076  | 0.159489 | -0.434675        |
| CompositeStage         | 0.914415  | 2.495315  | 0.103353 | 0.711846         |
| LNInvolment            | -0.685620 | 0.503778  | 0.192838 | -1.063576        |
| Comorbidity            | -0.111984 | 0.894058  | 0.164026 | -0.433468        |
| FamiliyHistoryOfCancer | -0.274577 | 0.759893  | 0.234633 | -0.734448        |

|                        | coef      | upper 95% | exp(coef) | lower 95% \ |
|------------------------|-----------|-----------|-----------|-------------|
| covariate              |           |           |           |             |
| ID                     | 0.003849  |           | 1.000685  |             |
| AGE                    | 0.030047  |           | 1.000792  |             |
| SEX                    | 0.190512  |           | 0.647475  |             |
| CompositeStage         | 1.116984  |           | 2.037750  |             |
| LNInvolment            | -0.307665 |           | 0.345219  |             |
| Comorbidity            | 0.209500  |           | 0.648257  |             |
| FamiliyHistoryOfCancer | 0.185294  |           | 0.479770  |             |

|                        | exp(coef) | upper 95% | cmp to    | z            | p \ |
|------------------------|-----------|-----------|-----------|--------------|-----|
| covariate              |           |           |           |              |     |
| ID                     | 1.003856  | 0.0       | 2.809049  | 4.968812e-03 |     |
| AGE                    | 1.030503  | 0.0       | 2.065987  | 3.882974e-02 |     |
| SEX                    | 1.209868  | 0.0       | -0.765454 | 4.440015e-01 |     |
| CompositeStage         | 3.055624  | 0.0       | 8.847472  | 8.952438e-19 |     |
| LNInvolment            | 0.735162  | 0.0       | -3.555420 | 3.773764e-04 |     |
| Comorbidity            | 1.233061  | 0.0       | -0.682725 | 4.947809e-01 |     |
| FamiliyHistoryOfCancer | 1.203573  | 0.0       | -1.170243 | 2.419033e-01 |     |

|                        | -log2(p)  |
|------------------------|-----------|
| covariate              |           |
| ID                     | 7.652883  |
| AGE                    | 4.686694  |
| SEX                    | 1.171363  |
| CompositeStage         | 59.954353 |
| LNInvolment            | 11.371708 |
| Comorbidity            | 1.015138  |
| FamiliyHistoryOfCancer | 2.047498  |

```
In [18]: # Calculate the concordance index
c_index = concordance_index(data['Months'], -cph.predict_partial_hazard(data), data['DEATH'])

# Print the concordance index
print("Concordance Index:", c_index)
```

Concordance Index: 0.7342040057815403

```
In [23]: univariate_results = []
univariate_aic_bic = []
for col in data.columns:
    if col not in ['Months', 'ID']:
        cph_univariate = CoxPHFitter(penalizer=0.1)
        cph_univariate.fit(data[['Months', 'ID', col]], duration_col='Months', event_col='ID', show_progress=True)
        univariate_results.append((col, cph_univariate.print_summary()))
        n = len(data)
        llf = cph_univariate.log_likelihood_
        k = cph_univariate.params_.shape[0]
        aic = -2 * llf + 2 * k
        bic = -2 * llf + k * np.log(n)
        univariate_aic_bic.append((col, aic, bic))
        print(f"\nColumn: {col}")
        print(f"AIC value: {aic}")
        print(f"BIC value: {bic}")
```

Iteration 1: norm\_delta = 0.77722, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 70.49318, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.01332, step\_size = 0.9500, log\_lik = -1595.37158, newton\_decrement = 0.02032, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00069, step\_size = 0.9500, log\_lik = -1595.35129, newton\_decrement = 0.00005, seconds\_since\_start = 0.1

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1595.35124, newton\_decrement = 0.00000, seconds\_since\_start = 0.1

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1595.35                |
| <b>time fit was run</b>          | 2023-08-17 05:52:01 UTC |

|              | coef | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z     | p      | -<br>log2(p) |
|--------------|------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|-------|--------|--------------|
| <b>DEATH</b> | 1.50 | 4.49      | 0.13     | 1.24              | 1.76              | 3.46                   | 5.82                   | 0.00      | 11.35 | <0.005 | 96.84        |

|                                  |                |
|----------------------------------|----------------|
| <b>Concordance</b>               | 0.66           |
| <b>Partial AIC</b>               | 3192.70        |
| <b>log-likelihood ratio test</b> | 135.66 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 101.73         |

Column: DEATH

AIC value: 3192.7024728287324

BIC value: 3196.5402032758984

Iteration 1: norm\_delta = 0.01879, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 0.06380, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.00085, step\_size = 0.9500, log\_lik = -1663.11614, newton\_decrement = 0.00013, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00004, step\_size = 0.9500, log\_lik = -1663.11600, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1663.11600, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1663.12                |
| <b>time fit was run</b>          | 2023-08-17 05:52:01 UTC |

|            | coef  | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z     | p    | -<br>log2(p) |
|------------|-------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|-------|------|--------------|
| <b>AGE</b> | -0.00 | 1.00      | 0.00     | -0.01             | 0.01              | 0.99                   | 1.01                   | 0.00      | -0.36 | 0.72 | 0.47         |

|                                  |              |
|----------------------------------|--------------|
| <b>Concordance</b>               | 0.51         |
| <b>Partial AIC</b>               | 3328.23      |
| <b>log-likelihood ratio test</b> | 0.13 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 0.47         |

Column: AGE

AIC value: 3328.2320093107332

BIC value: 3332.0697397578992

Iteration 1: norm\_delta = 0.01792, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 0.06049, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.00095, step\_size = 0.9500, log\_lik = -1663.11915, newton\_decrement = 0.00017, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00005, step\_size = 0.9500, log\_lik = -1663.11898, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1663.11898, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1663.12                |
| <b>time fit was run</b>          | 2023-08-17 05:52:01 UTC |

|            | coef | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z    | p    | -log2(p) |
|------------|------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|------|------|----------|
| <b>SEX</b> | 0.04 | 1.04      | 0.11     | -0.17             | 0.24              | 0.84                   | 1.28                   | 0.00      | 0.35 | 0.73 | 0.46     |

|                                  |              |
|----------------------------------|--------------|
| <b>Concordance</b>               | 0.50         |
| <b>Partial AIC</b>               | 3328.24      |
| <b>log-likelihood ratio test</b> | 0.12 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 0.46         |



Column: SEX

AIC value: 3328.2379525488923

BIC value: 3332.0756829960583

Iteration 1: norm\_delta = 0.43056, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 27.12197, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.04153, step\_size = 0.9500, log\_lik = -1635.53782, newton\_decrement = 0.22899, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00238, step\_size = 0.9500, log\_lik = -1635.30845, newton\_decrement = 0.00074, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1635.30771, newton\_decrement = 0.00000, seconds\_since\_start = 0.1

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1635.31                |
| <b>time fit was run</b>          | 2023-08-17 05:52:01 UTC |

|                       | coef | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z    | p      | -<br>log2(p) |
|-----------------------|------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|------|--------|--------------|
| <b>CompositeStage</b> | 0.50 | 1.64      | 0.07     | 0.36              | 0.63              | 1.44                   | 1.88                   | 0.00      | 7.29 | <0.005 | 41.59        |

|                                  |               |
|----------------------------------|---------------|
| <b>Concordance</b>               | 0.63          |
| <b>Partial AIC</b>               | 3272.62       |
| <b>log-likelihood ratio test</b> | 55.74 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 43.46         |

Column: CompositeStage

AIC value: 3272.615419213587

BIC value: 3276.453149660753

Iteration 1: norm\_delta = 0.13600, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 3.86282, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.01328, step\_size = 0.9500, log\_lik = -1659.23281, newton\_decrement = 0.03364, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00074, step\_size = 0.9500, log\_lik = -1659.19915, newton\_decrement = 0.00010, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1659.19905, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1659.20                |
| <b>time fit was run</b>          | 2023-08-17 05:52:02 UTC |

|                    | coef  | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z     | p    | -<br>log2(p) |
|--------------------|-------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|-------|------|--------------|
| <b>LNInvolment</b> | -0.32 | 0.73      | 0.11     | -0.54             | -0.09             | 0.58                   | 0.91                   | 0.00      | -2.77 | 0.01 | 7.48         |

|                                  |              |
|----------------------------------|--------------|
| <b>Concordance</b>               | 0.56         |
| <b>Partial AIC</b>               | 3320.40      |
| <b>log-likelihood ratio test</b> | 7.96 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 7.71         |

Column: LNInvolment

AIC value: 3320.3980925560595

BIC value: 3324.2358230032255

Iteration 1: norm\_delta = 0.06577, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 0.79658, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.00275, step\_size = 0.9500, log\_lik = -1662.38897, newton\_decrement = 0.00141, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00014, step\_size = 0.9500, log\_lik = -1662.38756, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1662.38756, newton\_decrement = 0.00000, seconds\_since\_start = 0.1

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1662.39                |
| <b>time fit was run</b>          | 2023-08-17 05:52:02 UTC |

|                    | coef  | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z     | p    | -<br>log2(p) |
|--------------------|-------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|-------|------|--------------|
| <b>Comorbidity</b> | -0.13 | 0.88      | 0.10     | -0.33             | 0.07              | 0.72                   | 1.08                   | 0.00      | -1.26 | 0.21 | 2.27         |

|                                  |              |
|----------------------------------|--------------|
| <b>Concordance</b>               | 0.53         |
| <b>Partial AIC</b>               | 3326.78      |
| <b>log-likelihood ratio test</b> | 1.58 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 2.26         |

Column: Comorbidity

AIC value: 3326.7751119395402

BIC value: 3330.6128423867062

Iteration 1: norm\_delta = 0.02937, step\_size = 0.9500, log\_lik = -1663.17959, newton\_decrement = 0.15086, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.00064, step\_size = 0.9500, log\_lik = -1663.03168, newton\_decrement = 0.00008, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00003, step\_size = 0.9500, log\_lik = -1663.03161, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -1663.03161, newton\_decrement = 0.00000, seconds\_since\_start = 0.0

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'ID'                    |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 343                     |
| <b>partial log-likelihood</b>    | -1663.03                |
| <b>time fit was run</b>          | 2023-08-17 05:52:02 UTC |

|                               | coef | exp(coef) | se(coef) | coef lower 95% | coef upper 95% | exp(coef) lower 95% | exp(coef) upper 95% | cmp to | z    | p    | -log2(p) |
|-------------------------------|------|-----------|----------|----------------|----------------|---------------------|---------------------|--------|------|------|----------|
| <b>FamiliyHistoryOfCancer</b> | 0.09 | 1.09      | 0.16     | -0.22          | 0.39           | 0.80                | 1.48                | 0.00   | 0.55 | 0.58 | 0.78     |

|                                  |              |
|----------------------------------|--------------|
| <b>Concordance</b>               | 0.50         |
| <b>Partial AIC</b>               | 3328.06      |
| <b>log-likelihood ratio test</b> | 0.30 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 0.77         |

Column: FamiliyHistoryOfCancer  
AIC value: 3328.0632186349508  
BIC value: 3331.9009490821168

```
In [25]: # Calculate p-values for each variable
p_values = []
for col in data.columns:
    if col not in ['Months', 'DEATH']:
```



```
cph_univariate = CoxPHFitter(penalizer=0.1)
cph_univariate.fit(data[['Months', 'DEATH', col]], duration_col='Months', event_col='DEATH', show_progress=True)
p_values.append((col, cph_univariate.summary['p'][col]))

# Sort the p-values list in ascending order
p_values.sort(key=lambda x: x[1])

# Get the significant variable with the lowest p-value
significant_variable_pvalue = p_values[0][0]
significant_variable_pvalue_value = data[significant_variable_pvalue].iloc[0]
print(f"\nSignificant variable based on p-value: {significant_variable_pvalue}")
#print(f"Value of the significant variable: {significant_variable_pvalue_value}")
```

Iteration 1: norm\_delta = 0.35071, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 15.41644, seconds\_since\_start = 0.0  
Iteration 2: norm\_delta = 0.01406, step\_size = 0.9500, log\_lik = -928.49246, newton\_decrement = 0.02456, seconds\_since\_start = 0.1  
Iteration 3: norm\_delta = 0.00073, step\_size = 0.9500, log\_lik = -928.46793, newton\_decrement = 0.00007, seconds\_since\_start = 0.1  
Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -928.46787, newton\_decrement = 0.00000, seconds\_since\_start = 0.1  
Convergence success after 4 iterations.  
Iteration 1: norm\_delta = 0.09094, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 0.84604, seconds\_since\_start = 0.0  
Iteration 2: norm\_delta = 0.00646, step\_size = 0.9500, log\_lik = -942.84679, newton\_decrement = 0.00411, seconds\_since\_start = 0.0  
Iteration 3: norm\_delta = 0.00033, step\_size = 0.9500, log\_lik = -942.84269, newton\_decrement = 0.00001, seconds\_since\_start = 0.0  
Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -942.84268, newton\_decrement = 0.00000, seconds\_since\_start = 0.0  
Convergence success after 4 iterations.  
Iteration 1: norm\_delta = 0.02152, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 0.04824, seconds\_since\_start = 0.0  
Iteration 2: norm\_delta = 0.00117, step\_size = 0.9500, log\_lik = -943.65238, newton\_decrement = 0.00014, seconds\_since\_start = 0.0  
Iteration 3: norm\_delta = 0.00006, step\_size = 0.9500, log\_lik = -943.65224, newton\_decrement = 0.00000, seconds\_since\_start = 0.0  
Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -943.65224, newton\_decrement = 0.00000, seconds\_since\_start = 0.0  
Convergence success after 4 iterations.  
Iteration 1: norm\_delta = 0.60207, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 33.86694, seconds\_since\_start = 0.0  
Iteration 2: norm\_delta = 0.06882, step\_size = 0.9500, log\_lik = -909.00329, newton\_decrement = 0.38483, seconds\_since\_start = 0.0  
Iteration 3: norm\_delta = 0.00442, step\_size = 0.9500, log\_lik = -908.61639, newton\_decrement = 0.00154, seconds\_since\_start = 0.0  
Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -908.61485, newton\_decrement = 0.00000, seconds\_since\_start = 0.0  
Convergence success after 4 iterations.  
Iteration 1: norm\_delta = 0.20088, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 4.61862, seconds\_since\_start = 0.0  
Iteration 2: norm\_delta = 0.02598, step\_size = 0.9500, log\_lik = -938.91722, newton\_decrement = 0.06679, seconds\_since\_start = 0.0

```

Iteration 3: norm_delta = 0.00161, step_size = 0.9500, log_lik = -938.85015, newton_decrement = 0.00025, seconds_since_start = 0.0
Iteration 4: norm_delta = 0.00000, step_size = 1.0000, log_lik = -938.84989, newton_decrement = 0.00000, seconds_since_start = 0.0
Convergence success after 4 iterations.
Iteration 1: norm_delta = 0.07263, step_size = 0.9500, log_lik = -943.70062, newton_decrement = 0.54710, seconds_since_start = 0.0
Iteration 2: norm_delta = 0.00311, step_size = 0.9500, log_lik = -943.15727, newton_decrement = 0.00102, seconds_since_start = 0.0
Iteration 3: norm_delta = 0.00016, step_size = 0.9500, log_lik = -943.15625, newton_decrement = 0.00000, seconds_since_start = 0.0
Iteration 4: norm_delta = 0.00000, step_size = 1.0000, log_lik = -943.15625, newton_decrement = 0.00000, seconds_since_start = 0.0
Convergence success after 4 iterations.
Iteration 1: norm_delta = 0.02707, step_size = 0.9500, log_lik = -943.70062, newton_decrement = 0.07765, seconds_since_start = 0.0
Iteration 2: norm_delta = 0.00205, step_size = 0.9500, log_lik = -943.62205, newton_decrement = 0.00043, seconds_since_start = 0.0
Iteration 3: norm_delta = 0.00011, step_size = 0.9500, log_lik = -943.62163, newton_decrement = 0.00000, seconds_since_start = 0.0
Iteration 4: norm_delta = 0.00000, step_size = 1.0000, log_lik = -943.62163, newton_decrement = 0.00000, seconds_since_start = 0.0
Convergence success after 4 iterations.

```

Significant variable based on p-value: CompositeStage

```

In [28]: cph_univariate = CoxPHFitter(penalizer=0.1)
cph_univariate.fit(data[['Months', 'DEATH', significant_variable_pvalue]], duration_col='Months', event_col='DEATH', show_prog
univariate_results = cph_univariate.print_summary()

# Print the univariate analysis result
print(univariate_results)

```

Iteration 1: norm\_delta = 0.60207, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 33.86694, seconds\_since\_start = 0.0  
Iteration 2: norm\_delta = 0.06882, step\_size = 0.9500, log\_lik = -909.00329, newton\_decrement = 0.38483, seconds\_since\_start = 0.0  
Iteration 3: norm\_delta = 0.00442, step\_size = 0.9500, log\_lik = -908.61639, newton\_decrement = 0.00154, seconds\_since\_start = 0.0  
Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -908.61485, newton\_decrement = 0.00000, seconds\_since\_start = 0.1  
Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'DEATH'                 |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 176                     |
| <b>partial log-likelihood</b>    | -908.61                 |
| <b>time fit was run</b>          | 2023-08-17 05:55:53 UTC |

|                       | coef | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z    | p      | -<br>log2(p) |
|-----------------------|------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|------|--------|--------------|
| <b>CompositeStage</b> | 0.71 | 2.03      | 0.09     | 0.54              | 0.88              | 1.71                   | 2.41                   | 0.00      | 8.06 | <0.005 | 50.27        |

|                                  |               |
|----------------------------------|---------------|
| <b>Concordance</b>               | 0.68          |
| <b>Partial AIC</b>               | 1819.23       |
| <b>log-likelihood ratio test</b> | 70.17 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 54.03         |

None

```
In [30]: cph_multivariate = CoxPHFitter(penalizer=0.1)
cph_multivariate.fit(data[['Months', 'DEATH', significant_variable_pvalue]], duration_col='Months', event_col='DEATH', show_pr
multivariate_results = cph_multivariate.print_summary()
```

```
# Print the multivariate analysis result  
print(multivariate_results)
```

Iteration 1: norm\_delta = 0.60207, step\_size = 0.9500, log\_lik = -943.70062, newton\_decrement = 33.86694, seconds\_since\_start = 0.0

Iteration 2: norm\_delta = 0.06882, step\_size = 0.9500, log\_lik = -909.00329, newton\_decrement = 0.38483, seconds\_since\_start = 0.0

Iteration 3: norm\_delta = 0.00442, step\_size = 0.9500, log\_lik = -908.61639, newton\_decrement = 0.00154, seconds\_since\_start = 0.0

Iteration 4: norm\_delta = 0.00000, step\_size = 1.0000, log\_lik = -908.61485, newton\_decrement = 0.00000, seconds\_since\_start = 0.1

Convergence success after 4 iterations.

|                                  |                         |
|----------------------------------|-------------------------|
| <b>model</b>                     | lifelines.CoxPHFitter   |
| <b>duration col</b>              | 'Months'                |
| <b>event col</b>                 | 'DEATH'                 |
| <b>penalizer</b>                 | 0.1                     |
| <b>l1 ratio</b>                  | 0.0                     |
| <b>baseline estimation</b>       | breslow                 |
| <b>number of observations</b>    | 343                     |
| <b>number of events observed</b> | 176                     |
| <b>partial log-likelihood</b>    | -908.61                 |
| <b>time fit was run</b>          | 2023-08-17 05:57:05 UTC |

|                       | coef | exp(coef) | se(coef) | coef lower<br>95% | coef upper<br>95% | exp(coef) lower<br>95% | exp(coef) upper<br>95% | cmp<br>to | z    | p      | -<br>log2(p) |
|-----------------------|------|-----------|----------|-------------------|-------------------|------------------------|------------------------|-----------|------|--------|--------------|
| <b>CompositeStage</b> | 0.71 | 2.03      | 0.09     | 0.54              | 0.88              | 1.71                   | 2.41                   | 0.00      | 8.06 | <0.005 | 50.27        |

|                                  |               |
|----------------------------------|---------------|
| <b>Concordance</b>               | 0.68          |
| <b>Partial AIC</b>               | 1819.23       |
| <b>log-likelihood ratio test</b> | 70.17 on 1 df |
| <b>-log2(p) of ll-ratio test</b> | 54.03         |

None

```
In [33]: # Calculate AIC and BIC
n = len(data) # number of observations
k = len(cph_multivariate.params_) # number of model parameters
llf = cph_multivariate.log_likelihood_ # Log-likelihood of the model

aic = -2 * llf + 2 * k
```

```
bic = -2 * llf + k * np.log(n)
```

```
print("AIC:", aic)
```

```
print("BIC:", bic)
```

AIC: 1819.2296914692981

BIC: 1823.0674219164641

In [ ]: