Kaplan Meier and Wilcoxon

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To answer the questions below, you will need to use a computer program (from SAS, Stata, SPSS, R or any other package you are familiar with) that computes and plots KM curves and computes the log-rank test.

```
setwd("~/Documents/Hunter College/Spring 2021/Stat 755/HW")
library(tidyverse)
## -- Attaching packages ------ tidyverse 1.3.0 --
## v ggplot2 3.3.3
                   v purrr
## v tibble 3.1.0
                           1.0.5
                   v dplyr
## v tidyr 1.1.3
                   v stringr 1.4.0
## v readr
         1.4.0
                   v forcats 0.5.1
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()
                 masks stats::lag()
library(survival)
library(survminer)
```

Loading required package: ggpubr

?veteran

1. For the vets.dat data set described in the presentation:

```
# get data
data("veteran")

## Warning in data("veteran"): data set 'veteran' not found
```

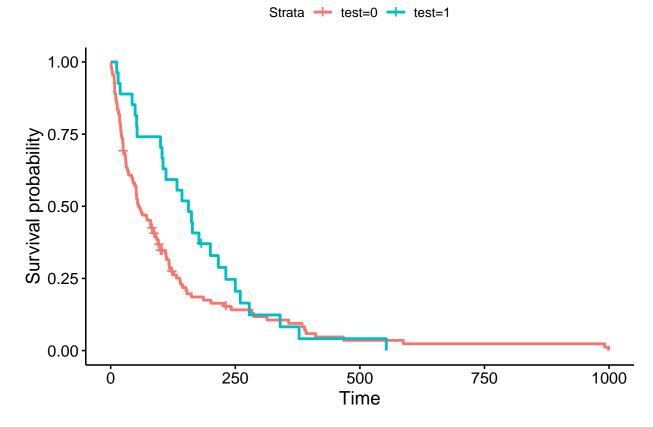
a. Obtain KM plots for the two categories of the variable cell type 1 (1 = large, 0 = other). Comment on how the two curves compare with each other. Carry out the log-rank, and draw conclusions from the test(s).

```
# change celltype categories where 1 = large, 0 = other
veteran$test <- ifelse(veteran$celltype == "large", 1,0)
head(veteran)</pre>
```

```
##
     trt celltype time status karno diagtime age prior test
## 1
        1 squamous
                       72
                                      60
                                                 7
                                                    69
                                                                   0
                                1
                                                             0
                                      70
##
        1 squamous
                      411
                                                 5
                                                     64
                                                            10
                                                                   0
                     228
                                      60
                                                 3
                                                     38
                                                             0
                                                                   0
## 3
        1 squamous
                                1
##
        1 squamous
                      126
                                1
                                      60
                                                 9
                                                     63
                                                            10
                                                                   0
                      118
                                1
                                      70
                                                    65
                                                            10
                                                                   0
## 5
        1 squamous
                                                11
## 6
        1 squamous
                       10
                                      20
                                                 5
                                                     49
                                                             0
                                                                   0
```

We created a new column called test where 0 equals celltype:squamous, smallcell, and adeno (aka:other) and 1 equals celltype:large.

```
# Kaplan-Meier plot
fit <- survfit(Surv(time, status) ~ test, data = veteran)
ggsurvplot(fit)</pre>
```



Both the celltype:large curve (blue) and celltype:other curve (red) have similar survival probability slopes. However, celltype:large seems to have slightly higher survival probability over time than celltype:other.

Note cell type:large ends around time 500 whereas cell type:other continuous until time 1000. This may be due to that fact that cell type:other has more observed values.

```
# log rank test for difference in survival
surv_diff <- survdiff(Surv(time, status) ~ test, data = veteran)
surv_diff</pre>
```

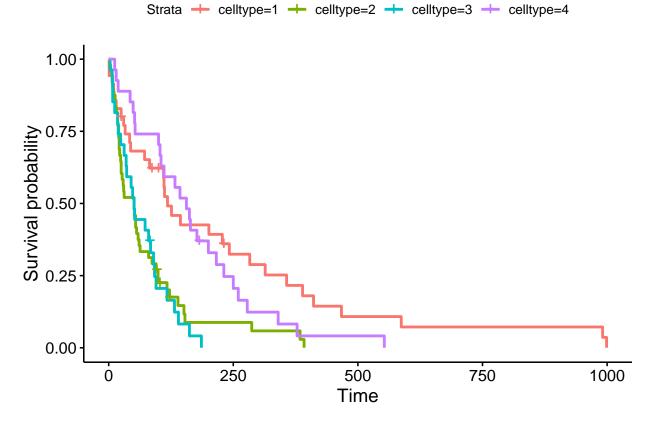
Call:

```
## survdiff(formula = Surv(time, status) ~ test, data = veteran)
##
##
            N Observed Expected (O-E)^2/E (O-E)^2/V
                                      0.782
## test=0 110
                    102
                            93.5
                                                 3.02
##
   test=1
                    26
                            34.5
                                      2.116
                                                 3.02
##
    Chisq= 3
             on 1 degrees of freedom, p= 0.08
```

The log-rank test compares the observed number of events to the expected number of events in each group if the null hypothesis were true (i.e, if the survival curves were identical). In this case, since the resulting p-value of 0.08 is greater than alpha level 0.05, we fail to reject the null hypothesis which means that the survival curves are identical.

b. Obtain KM plots for the four categories of cell type large, adeno, small, and squamous. Note that you will need to recode the data to define a single variable which numerically distinguishes the four categories (e.g., 1 = large, 2 = adeno, etc.). As in part a, compare the four KM curves. Also, carry out the log-rank for the equality of the four curves and draw conclusions.

```
# Kaplan-Meier plot
fit <- survfit(Surv(time, status) ~ celltype, data = veteran)
ggsurvplot(fit)</pre>
```



Squamous (celltype 1, red curve), smallcell (celltype 2, green curve), adeno (celltype 3, blue curve), large (celltype 4, purple curve)

After separating each celltype into its own group, we see that squamous and large have similar curves while small cell and adeno also have similar curves. The KM plot shows that as time increases, survival probability

for large and squamous cells is larger than that of small and adeno cells. This means that the former has a longer period of survival than the latter.

```
# log rank test for difference in survival
surv_diff <- survdiff(Surv(time, status) ~ celltype, data = veteran)</pre>
surv_diff
## Call:
## survdiff(formula = Surv(time, status) ~ celltype, data = veteran)
##
               N Observed Expected (O-E)^2/E (O-E)^2/V
##
## celltype=1 35
                        31
                               47.7
                                          5.82
                                                   10.53
## celltype=2 48
                        45
                               30.1
                                          7.37
                                                   10.20
                        26
## celltype=3 27
                               15.7
                                          6.77
                                                    8.19
## celltype=4 27
                        26
                               34.5
                                          2.12
                                                    3.02
##
    Chisq= 25.4 on 3 degrees of freedom, p= 1e-05
```

After computing the log-rank test, we get a p-value of 1e-05 which is significantly lower than our alpha level of 0.05. This means that we can reject the null hypothesis that the four curves are similar.

2. The following questions consider a data set from a study by Caplehorn et al. ("Methadone Dosage and Retention of Patients in Maintenance Treatment," Med. J. Aust., 1991). These data comprise the times in days spent by heroin addicts from entry to departure from one of two methadone clinics. There are two fur- ther covariates, namely, prison record and methadone dose, believed to affect the survival times. The data set name is addicts.dat. A listing of the variables is given below:

```
# get data
df <- read.table("addicts.dat")</pre>
addicts <- rename(df, subject_ID = V1, clinic = V2, status = V3, time = V4, prison_record = V5, methado
head(addicts)
     subject ID clinic status time prison record methadone dose
##
## 1
               1
                                 428
                      1
                              1
                                                   0
                                                                  50
## 2
               2
                      1
                              1
                                 275
                                                   1
                                                                  55
               3
## 3
                              1
                                 262
                                                   0
                                                                  55
                      1
               4
                                 183
                                                   0
                                                                  30
## 4
                      1
                              1
               5
## 5
                              1
                                 259
                                                   1
                                                                  65
                      1
```

a. Compute and plot the KM plots for the two categories of the "clinic" variable and comment on the extent to which they differ.

6

6

1

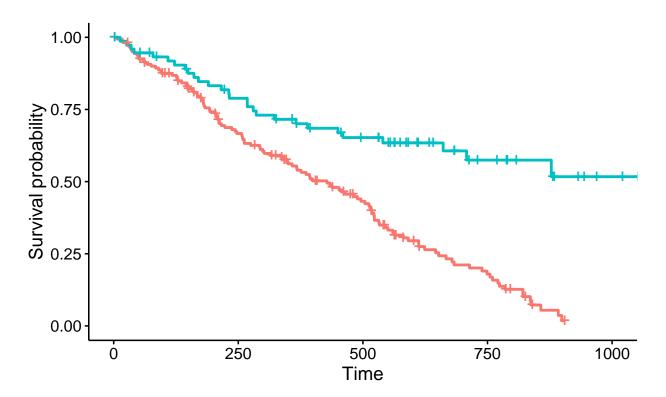
1 714

0

55

```
# Kaplan-Meier plot
fit <- survfit(Surv(time, status) ~ clinic, data = addicts)
ggsurvplot(fit)</pre>
```





From the KM plot, we see that as time increases the survival rate for clinic 1 is much higher than that of clinic 2.

b. A printout of the log–rank and Wilcoxon tests (using Stata) is provided below. What are your conclusions from this printout?

```
# log rank test for difference in survival
surv_diff <- survdiff(Surv(time, status) ~ clinic, data = addicts)</pre>
surv_diff
## Call:
   survdiff(formula = Surv(time, status) ~ clinic, data = addicts)
##
##
              N Observed Expected (0-E)^2/E (0-E)^2/V
##
   clinic=1 163
                      122
                              90.9
                                         10.6
                                                   27.9
   clinic=2
                       28
                              59.1
                                         16.4
                                                   27.9
##
##
    Chisq= 27.9 on 1 degrees of freedom, p= 1e-07
```

Between group 1 and 2, their difference in observed values is 94 while their difference in expected values is 31.82. This suggests that the two curves have different hazard rates.

Since is the Wilcoxon test puts a higher weight on the earlier values of the model, its test statistic should be higher than that of the log-rank. However, in this case the Wilcoxon test statistic is lower than the log-rank. From this observation, we know that the difference in curves is more evident in the later stage.

The p-value for Wilcoxon is slightly higher than that of log-rank, suggesting that the log-rank is more significant. However, the p-value for both tests are lower than the alpha level of 0.05, which mean that we can reject null hypothesis that the two survival curves are similar.

c. Compute and evaluate KM curves and the log-rank test for comparing suitably chosen categories of the variable "Methadone dose." Explain how you deter- mined the categories for this variable.

```
# get mean
summary(addicts)
##
      subject_ID
                          clinic
                                           status
                                                              time
                                                                    2.0
##
           : 1.00
                      Min.
                             :1.000
                                       Min.
                                              :0.0000
                                                        Min.
    1st Qu.: 65.25
##
                      1st Qu.:1.000
                                       1st Qu.:0.0000
                                                        1st Qu.: 171.2
   Median :131.50
                      Median :1.000
                                       Median :1.0000
                                                        Median: 367.5
##
##
    Mean
           :134.13
                      Mean
                             :1.315
                                       Mean
                                              :0.6303
                                                        Mean
                                                                : 402.6
##
    3rd Qu.:205.75
                      3rd Qu.:2.000
                                       3rd Qu.:1.0000
                                                        3rd Qu.: 585.5
##
    Max.
           :266.00
                             :2.000
                                       Max.
                                              :1.0000
                                                        Max.
                                                                :1076.0
                      Max.
##
    prison_record
                      methadone_dose
                             : 20.0
##
   Min.
           :0.0000
                      Min.
##
    1st Qu.:0.0000
                      1st Qu.: 50.0
##
   Median :0.0000
                      Median: 60.0
   Mean
           :0.4664
                      Mean
                             : 60.4
##
    3rd Qu.:1.0000
                      3rd Qu.: 70.0
    Max.
           :1.0000
                             :110.0
                      Max.
# create groups of 3
# addicts <- addicts %>% mutate(group = ifelse(methadone_dose <= 50, 1, ifelse((methadone_dose > 50 & m
# create groups of 2
addicts <- addicts %>% mutate(group = ifelse(methadone_dose <= 60, 1, 2))
addicts
##
       subject_ID clinic status time prison_record methadone_dose group
## 1
                        1
                                  428
                                                   0
                                                                  50
                                                                         1
                1
                               1
```

```
## 2
                    2
                            1
                                         275
                                                             1
                                                                               55
                                                                                        1
## 3
                    3
                            1
                                         262
                                                             0
                                                                               55
                                                                                        1
                                     1
                    4
                            1
                                                                               30
## 4
                                     1
                                         183
                                                             0
                                                                                        1
                    5
                            1
                                         259
                                                                               65
                                                                                        2
## 5
                                     1
                                                             1
## 6
                    6
                            1
                                     1
                                         714
                                                             0
                                                                               55
                                                                                        1
                    7
## 7
                            1
                                     1
                                         438
                                                             1
                                                                               65
                                                                                        2
## 8
                    8
                            1
                                     0
                                         796
                                                             1
                                                                               60
                                                                                        1
## 9
                   9
                                         892
                                                                               50
                            1
                                     1
                                                             0
                                                                                        1
## 10
                  10
                            1
                                         393
                                                             1
                                                                               65
                                                                                        2
                                     1
                                                                                        2
## 11
                  11
                            1
                                         161
                                                             1
                                                                               80
                  12
                                         836
                                                                               60
## 12
                            1
                                     1
                                                             1
                                                                                        1
## 13
                  13
                            1
                                     1
                                         523
                                                             0
                                                                               55
                                                                                        1
                                                                               70
                                                                                        2
## 14
                  14
                            1
                                         612
                                                             0
                                     1
## 15
                  15
                            1
                                     1
                                         212
                                                                               60
                                                             1
                                                                                        1
                                         399
## 16
                  16
                            1
                                     1
                                                             1
                                                                               60
                                                                                        1
## 17
                  17
                            1
                                         771
                                                             1
                                                                               75
                                                                                        2
                                                                                       2
## 18
                  18
                            1
                                     1
                                         514
                                                             1
                                                                               80
## 19
                  19
                            1
                                         512
                                                             0
                                                                               80
                                                                                        2
                                     1
                                         624
                                                                                       2
## 20
                  21
                            1
                                                             1
                                                                               80
                                     1
```

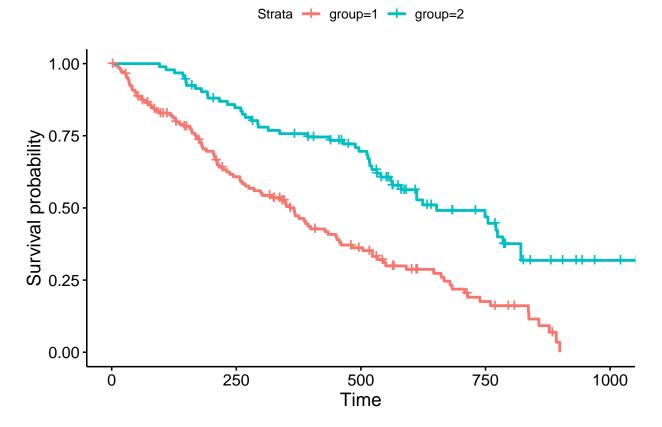
## 21	22	1	1	209	1	60	1
## 22	23	1	1	341	1	60	1
## 23	24	1	1	299	0	55	1
## 24	25	1	0	826	0	80	2
## 25	26	1	1	262	1	65	2
## 26	27	1	0	566	1	45	1
## 27	28	1	1	368	1	55	1
## 28	30	1	1	302	1	50	1
## 29	31	1	0	602	0	60	1
## 30	32	1	1	652	0	80	2
## 31	33	1	1	293	0	65	2
## 32	34	1	0	564	0	60	1
## 33	36	1	1	394	1	55	1
## 34	37	1	1	755	1	65	2
## 35	38	1	1	591	0	55	1
## 36	39	1	0	787	0	80	2
## 37	40	1	1	739	0	60	1
## 38	41	1	1	550	1	60	1
## 39	42	1	1	837	0	60	1
## 40	43	1	1	612	0	65	2
## 41	44	1	0	581	0	70	2
## 42	45	1	1	523	0	60	1
## 43	46	1	1	504	1	60	1
## 44	48	1	1	785	1	80	2
## 45	49	1	1	774	1	65	2
## 46	50	1	1	560	0	65	2
## 47	51	1	1	160	0	35	1
## 48	52	1	1	482	0	30	1
## 49	53	1	1	518	0	65	2
## 50	54	1	1	683	0	50	1
## 51	55	1	1	147	0	65	2
## 52	57	1	1	563	1	70	2
## 53	58	1	1	646	1	60	1
## 54	59	1	1	899	0	60	1
## 55	60	1	1	857	0	60	1
## 56	61	1	1	180	1	70	2
## 57	62	1	1	452	0	60	1
## 58	63	1	1	760	0	60	1
## 59 ## 60	64 65	1 1	1 1	496 258	0 1	65 40	2
## 60 ## 61	66	1	1	181	1	60	1 1
## 61 ## 62	67	1	1	386	0	60	1
## 63	68	1	0	439	0	80	2
## 64	69	1	0	563	0	75	2
## 65	70	1	1	337	0	65	2
## 66	71	1	0	613	1	60	1
## 67	72	1	1	192	1	80	2
## 68	73	1	0	405	0	80	2
## 69	74	1	1	667	0	50	1
## 70	75	1	0	905	0	80	2
## 71	76	1	1	247	0	70	2
## 72	77	1	1	821	0	80	2
## 73	78	1	1	821	1	75	2
## 74	79	1	0	517	0	45	1

##	75	80	1	0	346	1	60	1
##	76	81	1	1	294	0	65	2
##	77	82	1	1	244	1	60	1
##	78	83	1	1	95	1	60	1
##	79	84	1	1	376	1	55	1
##	80	85	1	1	212	0	40	1
##	81	86	1	1	96	0	70	2
##		87	1	1	532	0	80	2
##		88	1	1	522	1	70	2
##		89	1	1	679	0	35	1
##		90	1	0	408	0	50	1
##		91	1	0	840	0	80	2
##		92	1	0	148	1	65	2
##		93	1	1	168	0	65	2
##		94	1	1	489	0	80	2
	90	95	1	0	541	0	80	2
	91	96	1	1	205	0	50	1
## ##		97 98	1 1	0	475 237	1	75 45	2 1
##		99	1	1	517	0	70	2
##		100	1	1	749	0	70	2
##		101	1	1	150	1	80	2
##		102	1	1	465	0	65	2
##		103	2	1	708	1	60	1
##		104	2	0	713	0	50	1
	100	105	2	0	146	0	50	1
##	101	106	2	1	450	0	55	1
##	102	109	2	0	555	0	80	2
##	103	110	2	1	460	0	50	1
##	104	111	2	0	53	1	60	1
##	105	113	2	1	122	1	60	1
##	106	114	2	1	35	1	40	1
##	107	118	2	0	532	0	70	2
##	108	119	2	0	684	0	65	2
	109	120	2	0	769	1	70	2
##	110	121	2	0	591	0	70	2
	111	122	2	0	769	1	40	1
	112	123	2	0	609	1	100	2
	113	124	2	0	932	1	80	2
	114	125	2	0	932	1	80	2
	115	126	2	0	587	0	110	2
	116	127	2	1	26	0	40	1
## ##	117 118	128 129	2	0	72 641	1	40 70	1 2
	119	131	2	0	367	0	70	2
	120	132	2	0	633	0	70	2
	121	133	2	1	661	0	40	1
	122	134	2	1	232	1	70	2
	123	135	2	1	13	1	60	1
	124	137	2	0	563	0	70	2
	125	138	2	0	969	0	80	2
	126	143	2		1052	0	80	2
	127	144	2	0	944	1	80	2
	128	145	2	0	881	0	80	2

##	129	146	2	1	190	1	50	1
	130	148	2	1	79	0	40	1
	131	149	2	0	884	1	50	1
	132	150	2	1	170	0	40	1
	133	153	2	1	286	0	45	1
	134	156	2	0	358	0	60	1
	135	158	2	0	326	1	60	1
	136	159	2	0	769	1	40	1
	137	160	2	1	161	0	40	1
	138	161	2	0	564	1	80	2
	139	162	2	1	268	1	70	2
	140	163	2	0	611	1	40	1
	141	164	2	1	322	0	55	1
	142	165	2	0	1076	1	80	2
	143	166	2	0	2	1	40	1
	144	168	2	0	788	0	70	2
	145	169	2	0	575	0	80	2
	146	170	2	1	109	1	70	2
	147	171	2	0	730	1	80	2
	148	172	2	0	790	0	90	2
	149	173	2	0	456	1	70	2
	150	175	2	1	231	1	60	1
##	151	176	2	1	143	1	70	2
##	152	177	2	0	86	1	40	1
##	153	178	2		1021	0	80	2
##	154	179	2	0	684	1	80	2
##	155	180	2	1	878	1	60	1
	156	181	2	1	216	0	100	2
##	157	182	2	0	808	0	60	1
##	158	183	2	1	268	1	40	1
	159	184	2	0	222	0	40	1
##	160	186	2	0	683	0	100	2
##	161	187	2	0	496	0	40	1
##	162	188	2	1	389	0	55	1
	163	189	1	1	126	1	75	2
	164	190	1	1	17	1	40	1
	165	192	1	1	350	0	60	1
	166	193	2	0	531	1	65	2
	167	194	1	0	317	1	50 75	1
	168	195	1	0	461	1	75 60	2
	169	196	1	1	37 167	0	60	1
	170	197	1	1	167	1	55 45	1
	171 172	198 199	1 1	1 1	358 49	0	45 60	1 1
	173		1	1	49 457	0	40	1
	173	200 201	1	1	127	1	20	1
	174	201	1	1	7	0	40	1
	176	202	1	1	29	1 1	60	1
	176	203	1	1	29 62	0	40	1
	177	204	1	0	150	1	40 60	1
	179	206	1	1	223	1	40	1
	180	207	1	0	129	1	40	1
	181	208	1	0	204	1	65	2
	182	209	1	1	129	1	50	1
TT 17	102	200	-	-	120	_	50	-

##	183	210	1	1	581	0	65	2
	184	211	1	1	176	0	55	1
##	185	212	1	1	30	0	60	1
##	186	213	1	1	41	0	60	1
##	187	214	1	0	543	0	40	1
##	188	215	1	0	210	1	50	1
##	189	216	1	1	193	1	70	2
##	190	217	1	1	434	0	55	1
##	191	218	1	1	367	0	45	1
##	192	219	1	1	348	1	60	1
##	193	220	1	0	28	0	50	1
##	194	221	1	0	337	0	40	1
##	195	222	1	0	175	1	60	1
##	196	223	2	1	149	1	80	2
##	197	224	1	1	546	1	50	1
##	198	225	1	1	84	0	45	1
##	199	226	1	0	283	1	80	2
	200	227	1	1	533	0	55	1
	201	228	1	1	207	1	50	1
	202	229	1	1	216	0	50	1
	203	230	1	0	28	0	50	1
	204	231	1	1	67	1	50	1
	205	232	1	0	62	1	60	1
	206	233	1	0	111	0	55	1
	207	234	1	1	257	1	60	1
	208	235	1	1	136	1	55	1
	209	236	1	0	342	0	60	1
	210	237	2	1	41	0	40	1
	211	238	2	0	531	1	45	1
	212	239	1	0	98	0	40	1
	213 214	240	1	1	145	1	55 50	1
	214	241	1	1	50	0	50 50	1
	216	242 243	1	0	53 103	0	50 50	1 1
	217	243	1	0	2	1	60	1
	217	245	1	1	157	1	60	1
	219	246	1	1	75	1	55	1
	220	247	1	1	19	1	40	1
	221	248	1	1	35	0	60	1
	222	249	2	0	394	1	80	2
	223	250	1	1	117	0	40	1
	224	251	1	1	175	1	60	1
	225	252	1	1	180	1	60	1
	226	253	1	1	314	0	70	2
##	227	254	1	0	480	0	50	1
##	228	255	1	0	325	1	60	1
##	229	256	2	1	280	0	90	2
##	230	257	1	1	204	0	50	1
##	231	258	2	1	366	0	55	1
##	232	259	2	0	531	1	50	1
	233	260	1	1	59	1	45	1
	234	261	1	1	33	1	60	1
	235	262	2	1	540	0	80	2
##	236	263	2	0	551	0	65	2

```
## 237
               264
                                     90
                                                                     40
                                                                             1
                                 1
## 238
               266
                                                                     45
# count groups
addicts %>% count(group)
     group
              n
## 1
         1 145
## 2
         2
            93
# Kaplan-Meier plot
fit <- survfit(Surv(time, status) ~ group, data = addicts)</pre>
ggsurvplot(fit)
```



We separated the Methadone dose into 3 groups where group 1 has values within the 1st quantile (\leq 50), group 2 has values of the 2 quantile (\geq 50 & \leq 70) and group 3 has values of the 3 quantile (\leq 70).

From the KM plot, we see that group 1 and 2 have similar survival curves with steep slopes while group 3 has a higher survival curve with little steepness in slope. This means that as time increases, methadone dose values of less than 70 have a lower survival rate than that of dose values higher than 70. In conclusion, the higher the methadone dose values, the higher chance of survival.

Notes

0.05 alpha level Chisq test is testing for if the curves are similar. p<0.05 = reject null # want to reject null because it shows that the two curves are different. <math>p>0.05 = fail to reject null

 $\label{eq:higher test statistic} Higher \ {\rm test} \ {\rm statistic} = {\rm more} \ {\rm significant} \ {\rm Lower} \ {\rm p\text{-}value} = {\rm more} \ {\rm significant}$