Dataset

veteran: dataset of 137 observations \times 8 variables form a two-treatment randomized trial for lung cancer.

trt: 1=standard 2=test

celltype: 1=squamous, 2=smallcell, 3=adeno, 4=large

time: survival time status: censoring status

karno: Karnofsky performance score (100=good) diagtime: months from diagnosis to randomisation

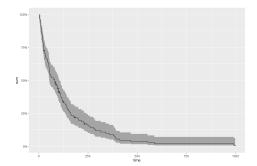
ageA: in years **prio**r: prior therapy 0=no, 10=yes

```
1 > head(veteran)
   trt celltype time status karno diagtime age prior
    1 squamous
                72
                             60
                                         69
   1 squamous
               411
                           70
                                      5 64
                                              10
                                     3 38
   1 squamous
               228
                          60
   1 squamous
               126
                    1 60
                                     9 63
                                              10
7 5
   1 squamous
               118
                          70
                                     11 65
                                              10
     1 squamous
                                         49
8 6
               10
                             20
                                               0
```

Kaplan-Meier estimator

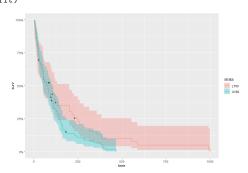
Kaplan-Meier estimate of the probability of survival over time and plotting.

```
1 km_fit = survfit(Surv(time, status) ~ 1, data=veteran)
2 \text{ summary}(km_fit, times = c(1,30,60,90*(1:10)))
   time n.risk n.event survival std.err lower 95% CI upper 95% CI
                                                             1.0000
      1
           137
                           0.985
                                  0.0102
                                               0.96552
     30
            97
                     39
                           0.700
                                 0.0392
                                               0.62774
                                                             0.7816
     60
            73
                     22
                        0.538 0.0427
                                               0.46070
                                                             0.6288
     90
            62
                     10 0.464 0.0428
                                               0.38731
                                                             0.5560
    180
            27
                     30
                           0.222 0.0369
                                               0.16066
                                                             0.3079
10 autoplot(km_fit)
```



Kaplan-Meier estimator by treatment

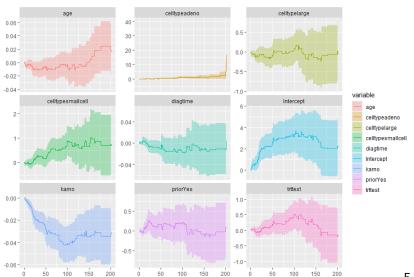
Kaplan-Meier estimate of the probability of survival over time by treatment and for patients over 60.



Cox proportional hazard model

```
1 > cox <- coxph(Surv(time, status) ~ trt + celltype + karno + diagtime + age +
       prior . data = vet)
2 > summary(cox)
3
4 coxph(formula = Surv(time, status) ~ trt + celltype + karno +
5
      diagtime + age + prior, data = vet)
6
7
                               exp(coef)
                                         se(coef)
                                                       z Pr(>|z|)
                         coef
8 trttest
                    2.946e-01 1.343e+00 2.075e-01 1.419 0.15577
9 celltypesmallcell 8.616e-01 2.367e+00
                                         2.753e-01 3.130 0.00175 **
10 celltypeadeno
                  1.196e+00 3.307e+00
                                         3.009e-01 3.975 7.05e-05 ***
11 celltypelarge 4.013e-01 1.494e+00
                                        2.827e-01 1.420 0.15574
12 karno
                   -3.282e-02 9.677e-01
                                         5.508e-03 -5.958 2.55e-09 ***
13 diagtime
                   8.132e-05 1.000e+00 9.136e-03 0.009 0.99290
14 age
                   -8.706e-03 9.913e-01
                                         9.300e-03 -0.936 0.34920
15 priorYes
                   7.159e-02 1.074e+00
                                        2.323e-01 0.308 0.75794
16 ---
17
18
                   exp(coef) exp(-coef) lower .95 upper .95
19 trttest
                      1.3426
                                0.7448
                                          0.8939
                                                    2.0166
20 celltypesmallcell
                      2.3669
                                0.4225
                                         1 3799
                                                    4 0597
21 celltypeadeno
                      3.3071
                               0.3024 1.8336 5.9647
                            0.6695 0.8583 2.5996
22 celltypelarge
                      1.4938
23 karno
                      0.9677
                            1.0334 0.9573 0.9782
24 diagtime
                      1.0001
                             0.9999 0.9823 1.0182
                      0.9913
                            1.0087 0.9734 1.0096
25 age
26 priorYes
                      1.0742
                                0.9309
                                        0.6813
                                                  1.6937
27
28 Concordance = 0.736 (se = 0.021)
29 Likelihood ratio test= 62.1 on 8 df,
                                        p = 2e - 10
30 Wald test
                      = 62.37 on 8 df.
                                         p = 2e - 10
31 Score (logrank) test = 66.74 on 8 df,
                                         p = 2e - 11
```

Aalen's additive regression model for censored data



5/7

Random forest model (1/2)

```
1 # ranger model
 2 r fit <- ranger(Surv(time, status) ~ trt + celltype +
                     karno + diagtime + age + prior.
 4
                   data = vet,
                   mtrv = 4.
 6
7
8
                   importance = "permutation",
                   splitrule = "extratrees",
                   verbose = TRUE)
10 # Average the survival models
11 death_times <- r_fit$unique.death.times
12 surv prob <- data.frame(r fit$survival)
13 avg_prob <- sapply(surv_prob,mean)
14
15 # Plot the survival models for each patient
16 plot(r_fit$unique.death.times,r_fit$survival[1,], type = "l", ylim = c(0,1),
17
       col = "red", xlab = "Days", ylab = "survival", main = "Patient Survival
       Curves")
18 cols <- colors()
19 for (n in sample(c(2:dim(vet)[1]), 20)){
20 lines(r fit$unique.death.times, r fit$survival[n,], type = "1", col = cols[n])
21 lines (death_times, avg_prob, lwd = 2)
22 legend (500, 0.7, legend = c('Average = black'))
```

Random forest model (2/2)

