

SURVIVAL ANALYSIS - NCDB

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1 Loading Data and Preparations

```
lung<-read.csv("lung_data2.csv") #predictors of mortality
```

1.1 Partition Data

```
require(caTools)
set.seed(1)
split = sample.split(lung$DX_LASTCONTACT_DEATH_MONTHS,SplitRatio = 0.85)
train=subset(lung, split==T)
test=subset(lung, split==F)
```

2 COXPH model for predictors of mortality - ALL DATA

```
library("survival")
# library("survminer")

lung$Chemo=relevel(as.factor(lung$Chemo), ref="No Chemo")
cox_fit1 <- coxph(Surv(DX_LASTCONTACT_DEATH_MONTHS,PUF_VITAL_STATUS) ~ Chemo +
  AGE_cat+
  SEX +
  CDCC_TOTAL_BEST +
  TUMOR_SIZE_cat +
  GRADE +
  Visceral_Pleural_Invasion+
  LYMPH_VASCULAR_INVASION2+
  Margins +
  Lymph_Nodes_Sampled +
  Excision_less_than1,
  data = lung)

cox_fit1$coefficients #odds
```

##	ChemoChemo	AGE_cat60-70
##	-0.0328323599	-0.0427297280
##	AGE_cat70-80	AGE_catAbove 80
##	-0.0325108982	-0.0430062924
##	AGE_catBelow 50	SEXMale
##	-0.0909712523	-0.0510721635
##	CDCC_TOTAL_BEST1	CDCC_TOTAL_BEST2
##	-0.0021252500	-0.0085577321
##	CDCC_TOTAL_BEST3	TUMOR_SIZE_cat1cm-2cm
##	0.0285513604	-0.0839515534
##	TUMOR_SIZE_cat2cm-3cm	TUMOR_SIZE_cat3cm-4cm
##	-0.1181348822	-0.0801962360
##	TUMOR_SIZE_cat4cm-5cm	GRADEPoorly differentiated
##	-0.0791002404	-0.0002581338
##	GRADEUndifferentiated	GRADEUnknown
##	0.0907022956	0.0039056293
##	GRADEWell differentiated	Visceral_Pleural_InvasionPresent
##	-0.0500901193	0.0572583599
##	LYMPH_VASCULAR_INVASION2Present	LYMPH_VASCULAR_INVASION2Unknown
##	-0.0234197701	-0.1408796161
##	MarginsPositive	MarginsZero
##	0.0570926793	0.1810093997
##	Lymph_Nodes_Sampled>=10	Lymph_Nodes_SampledUnknown
##	0.0522284067	-0.2228574697
##	Excision_less_than1TRUE	
##	-0.0199985495	

```
exp(cox_fit1$coefficients) #HR
```

```
##          ChemoChemo          AGE_cat60-70
##          0.9677008          0.9581703
##          AGE_cat70-80          AGE_catAbove 80
##          0.9680119          0.9579054
##          AGE_catBelow 50          SEXMale
##          0.9130440          0.9502101
##          CDCC_TOTAL_BEST1          CDCC_TOTAL_BEST2
##          0.9978770          0.9914788
##          CDCC_TOTAL_BEST3          TUMOR_SIZE_cat1cm-2cm
##          1.0289629          0.9194758
##          TUMOR_SIZE_cat2cm-3cm          TUMOR_SIZE_cat3cm-4cm
##          0.8885762          0.9229352
##          TUMOR_SIZE_cat4cm-5cm          GRADEPoorly differentiated
##          0.9239473          0.9997419
##          GRADEUndifferentiated          GRADEUnknown
##          1.0949430          1.0039133
##          GRADEWell differentiated Visceral_Pleural_InvasionPresent
##          0.9511437          1.0589294
##          LYMPH_VASCULAR_INVASION2Present LYMPH_VASCULAR_INVASION2Unknown
##          0.9768523          0.8685939
##          MarginsPositive          MarginsZero
##          1.0587539          1.1984264
##          Lymph_Nodes_Sampled>=10          Lymph_Nodes_SampledUnknown
##          1.0536164          0.8002289
##          Excision_less_than1TRUE
##          0.9802001
```

```
# lung$Chemo=relevel(as.factor(lung$Chemo), ref="No Chemo")
# cox_fit11 <- coxph(Surv(DX_LASTCONTACT_DEATH_MONTHS,PUF_VITAL_STATUS) ~
#
#          AGE_cat+
#          SEX +
#          CDCC_TOTAL_BEST +
#          TUMOR_SIZE_cat +
#          GRADE +
#          Visceral_Pleural_Invasion+
#          LYMPH_VASCULAR_INVASION2+
#          Margins +
#          Lymph_Nodes_Sampled +
#          Excision_less_than1,
#          data = lung)
#
# cox_fit11$coefficients #odds
#
# exp(cox_fit11$coefficients) #HR
```

3 format results of cox model

```
require(kableExtra)
broom::tidy(cox_fit1 ,
             exp=TRUE) %>%
  kable()
```

term	estimate	std.error	statistic	p.value
ChemoChemo	0.9677008	0.0296857	-1.1059996	0.2687267
AGE_cat60-70	0.9581703	0.0312769	-1.3661761	0.1718837
AGE_cat70-80	0.9680119	0.0316406	-1.0275044	0.3041830
AGE_catAbove 80	0.9579054	0.0464372	-0.9261165	0.3543854
AGE_catBelow 50	0.9130440	0.0736842	-1.2346094	0.2169759
SEXMale	0.9502101	0.0218628	-2.3360333	0.0194895
CDCC_TOTAL_BEST1	0.9978770	0.0255017	-0.0833377	0.9335830
CDCC_TOTAL_BEST2	0.9914788	0.0361173	-0.2369425	0.8127014
CDCC_TOTAL_BEST3	1.0289629	0.0424419	0.6727165	0.5011277
TUMOR_SIZE_cat1cm-2cm	0.9194758	0.0911452	-0.9210746	0.3570115
TUMOR_SIZE_cat2cm-3cm	0.8885762	0.0919570	-1.2846749	0.1989059
TUMOR_SIZE_cat3cm-4cm	0.9229352	0.0937552	-0.8553788	0.3923415
TUMOR_SIZE_cat4cm-5cm	0.9239473	0.0952241	-0.8306742	0.4061577
GRADEPoorly differentiated	0.9997419	0.0252995	-0.0102031	0.9918592
GRADEUndifferentiated	1.0949430	0.1025368	0.8845825	0.3763818
GRADEUnknown	1.0039133	0.0381754	0.1023075	0.9185126
GRADEWell differentiated	0.9511437	0.0339343	-1.4760914	0.1399194
Visceral_Pleural_InvasionPresent	1.0589294	0.0362535	1.5793890	0.1142468
LYMPH_VASCULAR_INVASION2Present	0.9768523	0.0300965	-0.7781551	0.4364776
LYMPH_VASCULAR_INVASION2Unknown	0.8685939	0.0465820	-3.0243343	0.0024918
MarginsPositive	1.0587539	0.1968533	0.2900265	0.7717959
MarginsZero	1.1984264	0.1782101	1.0157079	0.3097685
Lymph_Nodes_Sampled>=10	1.0536164	0.0224537	2.3260485	0.0200160
Lymph_Nodes_SampledUnknown	0.8002289	0.0590297	-3.7753459	0.0001598
Excision_less_than1TRUE	0.9802001	0.0344942	-0.5797649	0.5620732

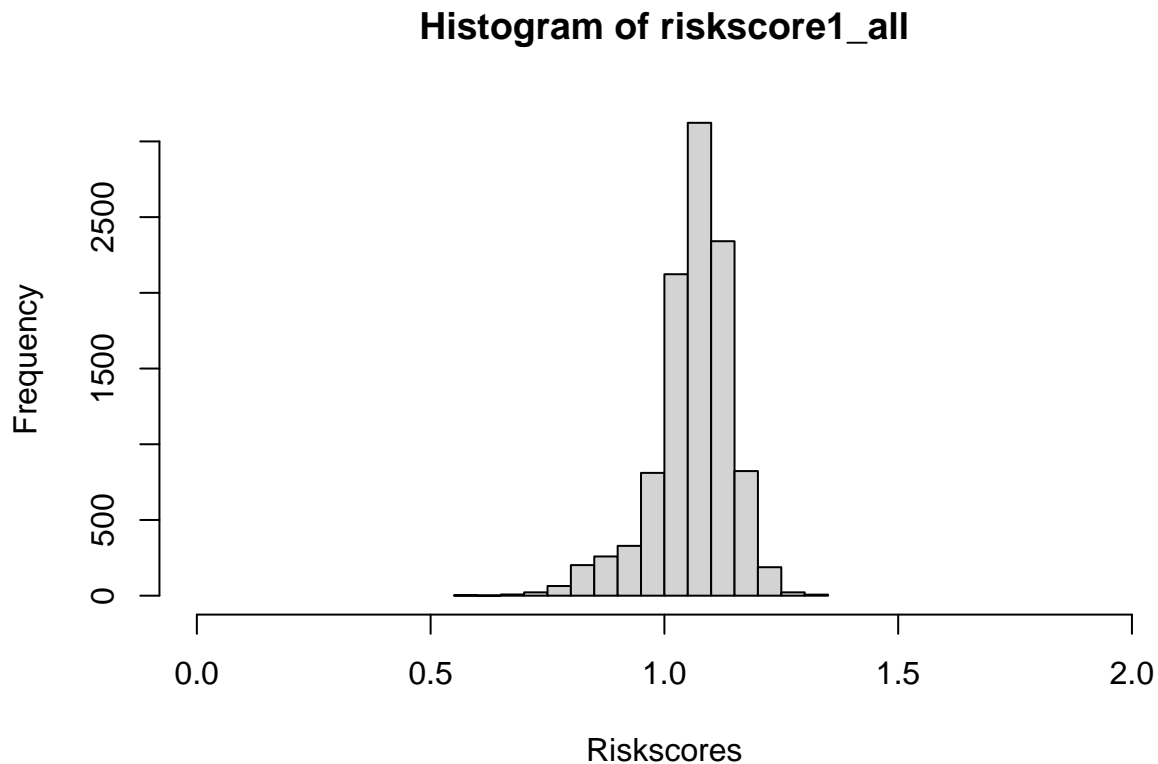
```
cox_fit1 %>%  
  gtsummary::tbl_regression(exp=TRUE)
```

Characteristic	**HR**	**95% CI**	**p-value**
Chemo			
No Chemo			
Chemo	0.97	0.91, 1.03	0.3
AGE_cat			
50-60			
60-70	0.96	0.90, 1.02	0.2
70-80	0.97	0.91, 1.03	0.3
Above 80	0.96	0.87, 1.05	0.4
Below 50	0.91	0.79, 1.05	0.2
SEX			
Female			
Male	0.95	0.91, 0.99	0.019
CDCC_TOTAL_BEST			
0			
1	1.00	0.95, 1.05	>0.9
2	0.99	0.92, 1.06	0.8
3	1.03	0.95, 1.12	0.5
TUMOR_SIZE_cat			
<=1cm			
1cm-2cm	0.92	0.77, 1.10	0.4
2cm-3cm	0.89	0.74, 1.06	0.2
3cm-4cm	0.92	0.77, 1.11	0.4
4cm-5cm	0.92	0.77, 1.11	0.4
GRADE			
Moderately differentiated			
Poorly differentiated	1.00	0.95, 1.05	>0.9
Undifferentiated	1.09	0.90, 1.34	0.4
Unknown	1.00	0.93, 1.08	>0.9
Well differentiated	0.95	0.89, 1.02	0.14
Visceral_Pleural_Invasion			
Other			
Present	1.06	0.99, 1.14	0.11
LYMPH_VASCULAR_INVASION2			
Absent			
Present	0.98	0.92, 1.04	0.4
Unknown	0.87	0.79, 0.95	0.002
Margins			
Other			
Positive	1.06	0.72, 1.56	0.8
Zero	1.20	0.85, 1.70	0.3
Lymph_Nodes_Sampled			
<10			
>=10	1.05	1.01, 1.10	0.020
Unknown	0.80	0.71, 0.90	<0.001
Excision_less_than1			
FALSE			
TRUE	0.98	0.92, 1.05	0.6

4 Predicting Risks scores and Hazard Ratio from COX PH Model

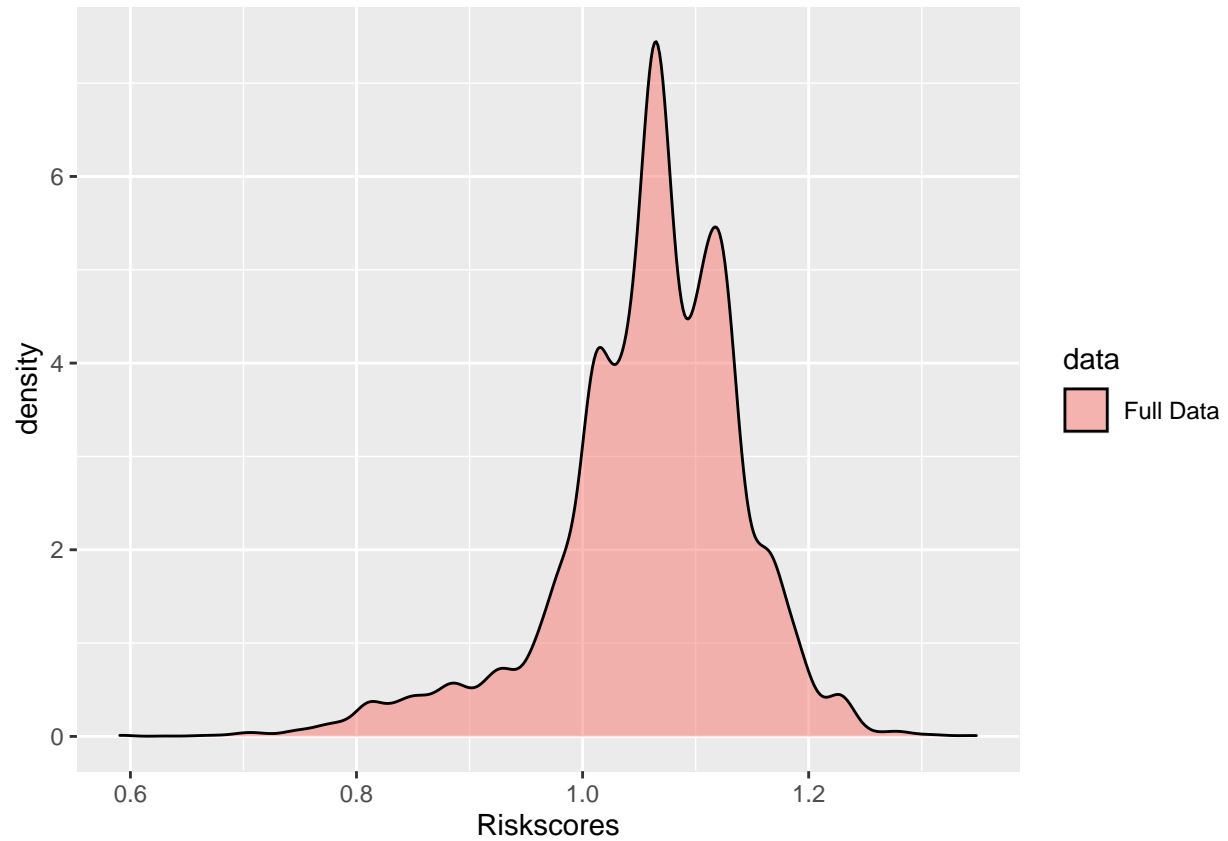
4.1 Distribution of Riskscores

```
require(ggplot2)
riskscore1_all=predict(cox_fit1, type="risk") #the risk score exp(lp)
hist(riskscore1_all, xlim = c(0,2), xlab = "Riskscores")
```



```
#Density plot of riskscores
# TRAIN_RISK <- data.frame(rs=riskscore1_train)
# TEST_RISK <- data.frame(rs=riskscore1_test)
ALL_DATA <- data.frame(Riskscores=riskscore1_all)

# TRAIN_RISK$type<-'train'
# TEST_RISK$type<-'test'
ALL_DATA$data<-'Full Data'
ggplot(ALL_DATA, aes(Riskscores, fill=data)) + geom_density(alpha = 0.5)
```

```
# ggplot(TEST_RISK, aes(rs, fill=type)) + geom_density(alpha = 0.2)
# ggplot(TRAIN_RISK, aes(rs, fill=type)) + geom_density(alpha = 0.2)
#
# datlen<-rbind(TRAIN_RISK,TEST_RISK,ALL_DATA)
# ggplot(datlen, aes(rs, fill=type)) + geom_density(alpha = 0.2)
```

5 Hazard Ratios

```
lphr3=predict(cox_fit1, type="lp") #predicted hazard ratio
```

```
# hist(lphr3, xlim = c(0,2), xlab = "HR")
```

```
# hist(1-lphr3, xlim = c(0,2), xlab = "HR")
```

```
range(lphr3)
```

```
## [1] -0.526645 0.298877
```

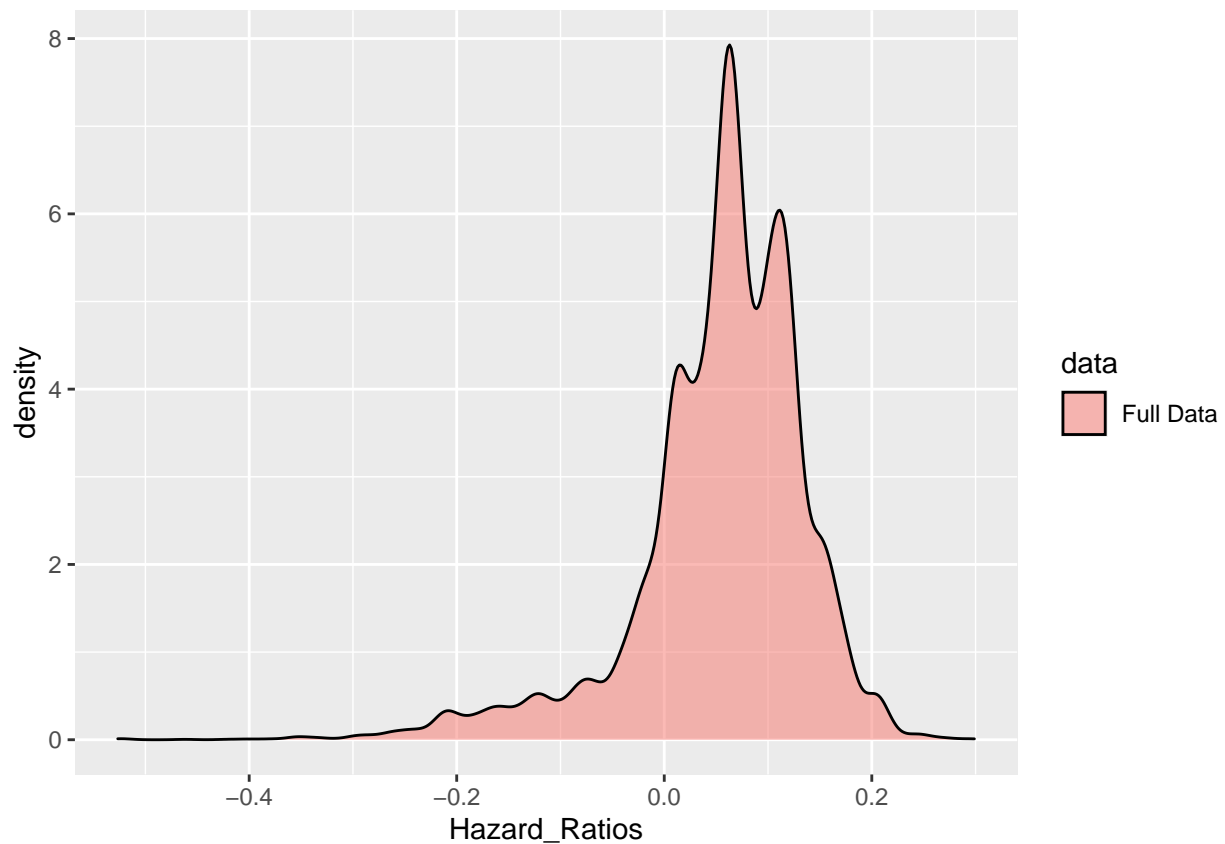
```
range(1-lphr3)
```

```
## [1] 0.701123 1.526645
```

```
ALLDATA <- data.frame(Hazard_Ratios=lphr3)
```

```
ALLDATA$data<-'Full Data'
```

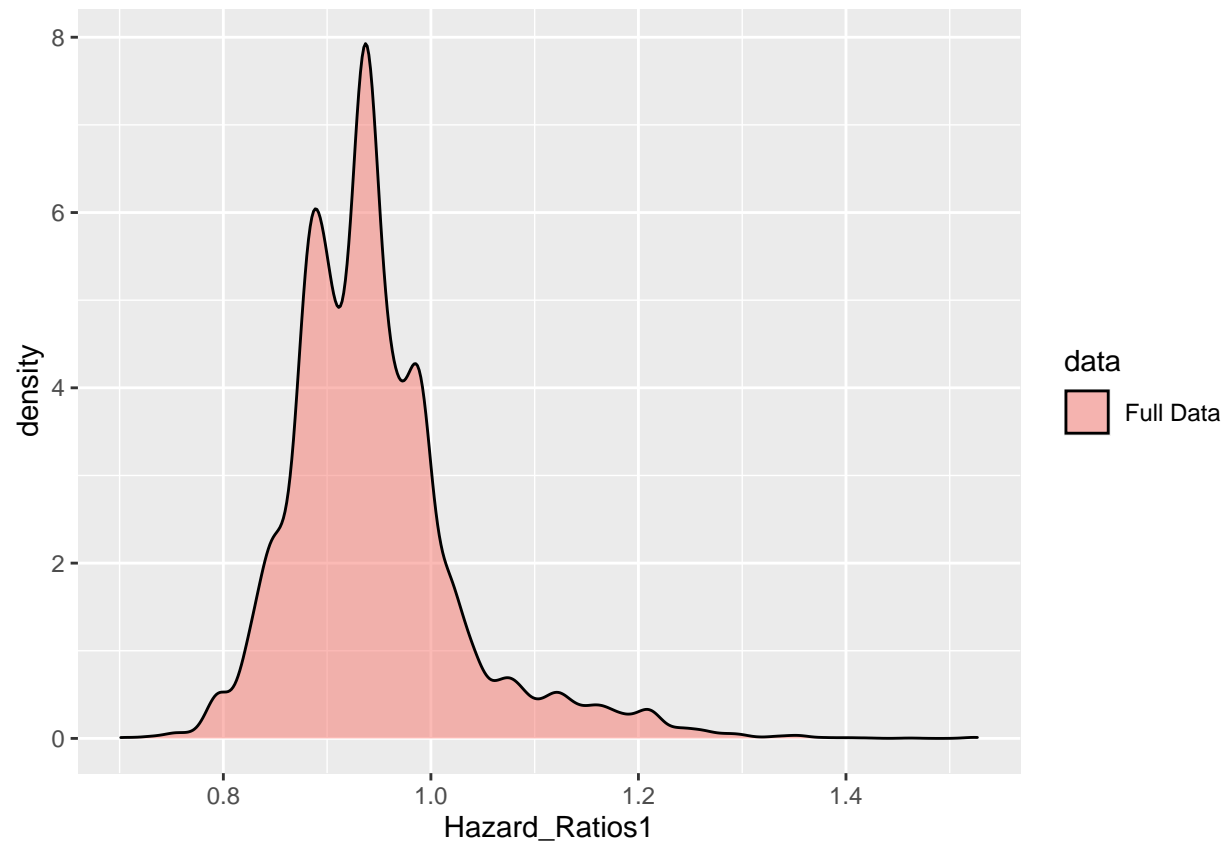
```
ggplot(ALLDATA, aes(Hazard_Ratios, fill=data)) + geom_density(alpha = 0.5)
```



```
ALLDATA <- data.frame(Hazard_Ratios1=1-lphr3)
```

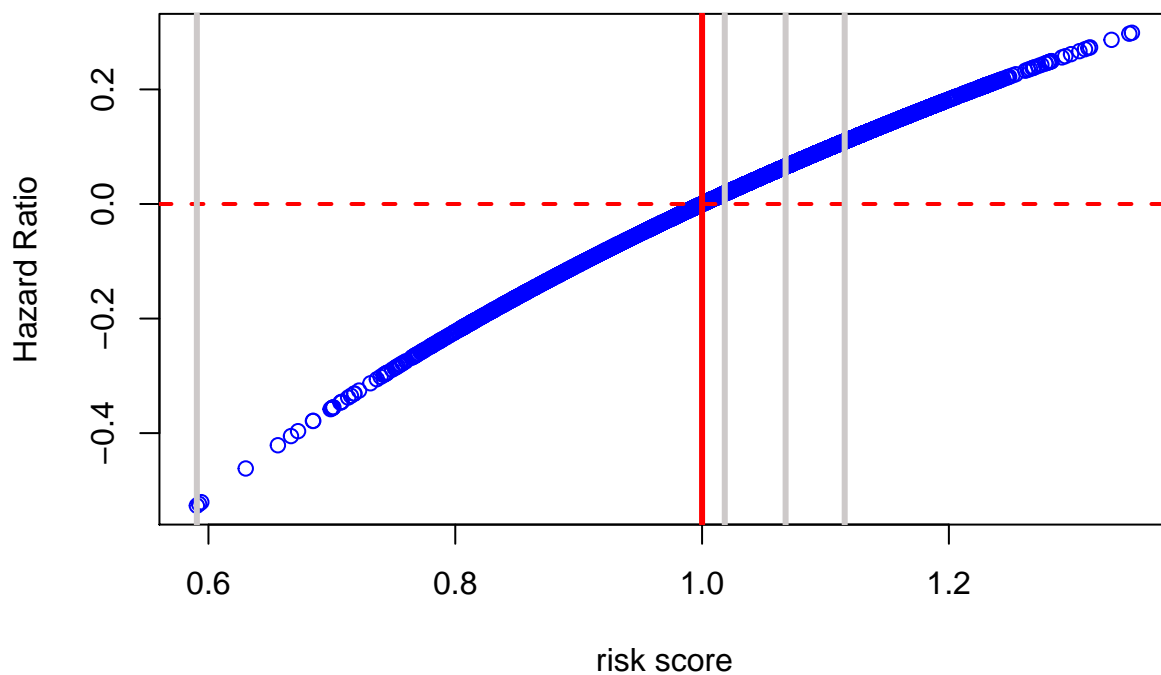
```
ALLDATA$data<-'Full Data'
```

```
ggplot(ALLDATA, aes(Hazard_Ratios1, fill=data)) + geom_density(alpha = 0.5)
```



6 Scatterplots of Riskscores vs Hazard Ratios

```
plot(riskscore1_all, lphr3, ylab = "Hazard Ratio" ,
     xlab="risk score", col="blue")
v=quantile(riskscore1_all)
abline(h=0, lty=2, lwd=2, col="red")
abline(v=1, lwd=3, col="red")
abline(v=v[2], lwd=3, col="snow3")
abline(v=v[1], lwd=3, col="snow3")
abline(v=v[3], lwd=3, col="snow3")
abline(v=v[4], lwd=3, col="snow3")
```



Comment

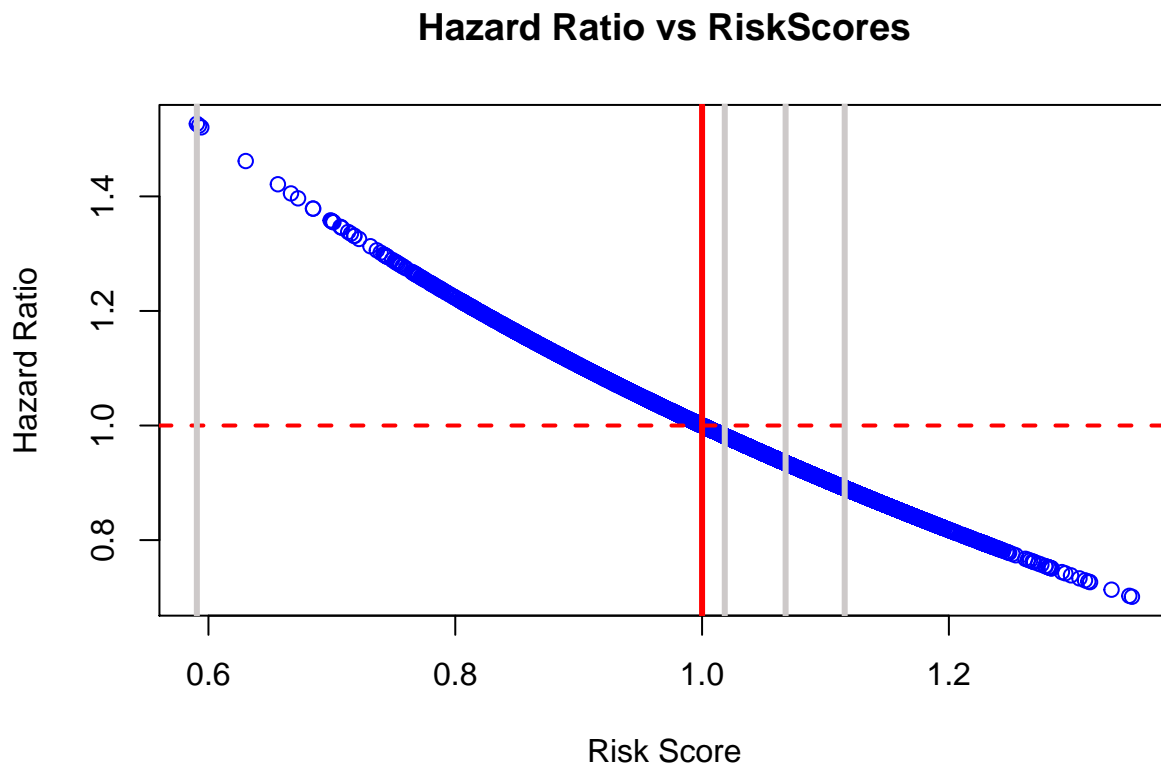
A positive HR indicates worse conditions/prognosis, while a negative coefficient indicates a better condition/prognosis.

Riskscores > 1 corresponds to increased hazards of mortality with multiple HRF. Riskscores < 1 corresponds to decreased hazards of mortality with multiple HRF, thus a survival benefit from chemotherapy.

The threshold for survival benefit is experienced when the risk score is < 1 at which point the hazards of mortality is decreased.

```
plot(riskscore1_all, 1-lphr3, ylab = "Hazard Ratio", xlab="Risk Score",
     main= "Hazard Ratio vs RiskScores",col="blue")# ylim=c(0.6,1.6), xlim=c(0.6,1.6)

abline(h=1, lty=2, lwd=2, col="red")
abline(v=1, lwd=3, col="red")
abline(v=v[2], lwd=3, col="snow3")
abline(v=v[1], lwd=3, col="snow3")
abline(v=v[3], lwd=3, col="snow3")
abline(v=v[4], lwd=3, col="snow3")
```



Subtracting HR from 1 gives reverse scale of HR reads, where lower HR indicates worse conditions, higher HR indicates better prognosis

As risk score increases, the hazard ratio gets worse (bad prognosis). A survival benefit from adjuvant chemotherapy is realised when the risk score is < 1 at which point the hazard ratio of mortality appears to be better.

Note the reverse reading of the Hazard ratio scale.

7 Riskscores from Est.PH

8 Est.PH {survC1} - Derivation of a risk score by a Cox proportional hazard model

8.1 Obtain Risk scores from the best predictors of mortality

```
#Provides risk score by fitting data to a Cox's proportional hazards model with a given set of  
# Input data. The 1st column should be time-to-event, and the 2nd column is event indicator (1  
#OUTPUT
```

```
# beta = Estimates for regression coefficient in the Cox model  
# var = Variance-Covariance matrix for the beta above  
# rs    = Risk score of each individual  
# ft    = coxph object with the fitted model
```

```
library(survC1)
```

```
## Warning: package 'survC1' was built under R version 4.0.5
```

```
train1=lung[,c(1:2)] #time & status
```

```
train2 =lung[, c(3:15)] # other covariates
```

```
#convert other sub levels in all categorical covariates to integer  
p = data.frame(lapply(train2, as.integer))
```

```
#combine numeric time & status with the numeric covariates  
train_data = data.frame(cbind(train1,p))
```

```
#Make sure distribution of variables are not distorted after conversion  
require(inspectdf)
```

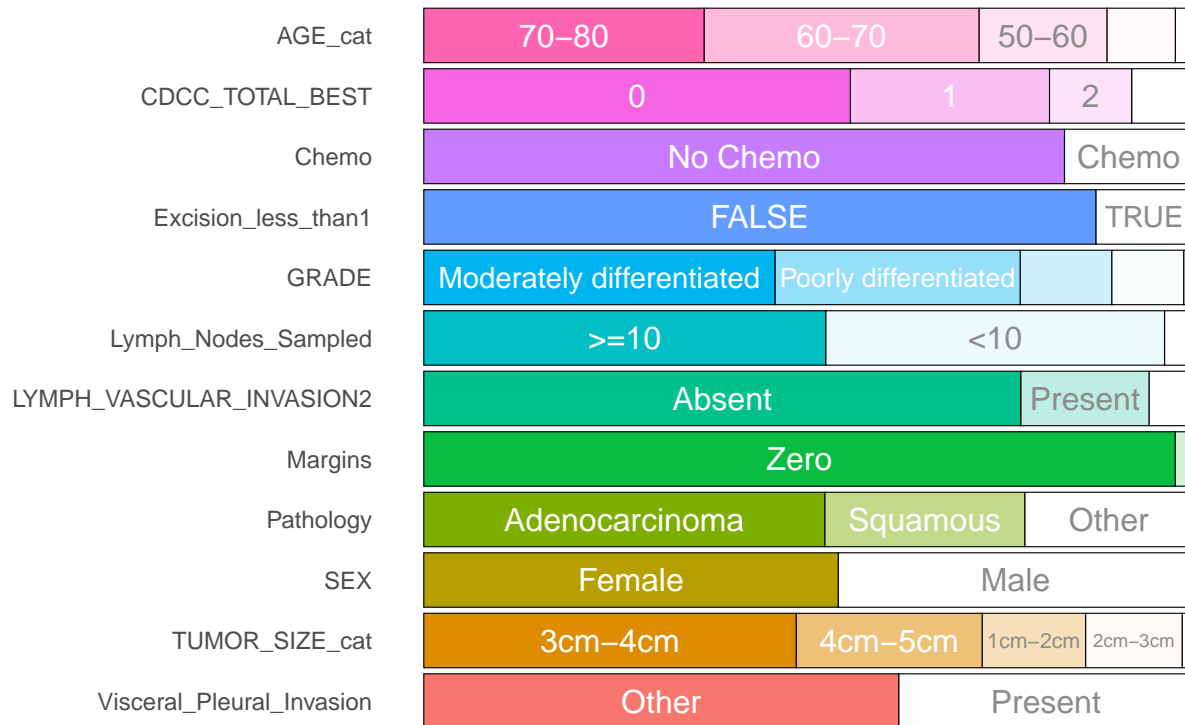
```
## Loading required package: inspectdf
```

```
## Warning: package 'inspectdf' was built under R version 4.0.5
```

```
show_plot(inspect_cat(train)) # inspect categorical columns
```

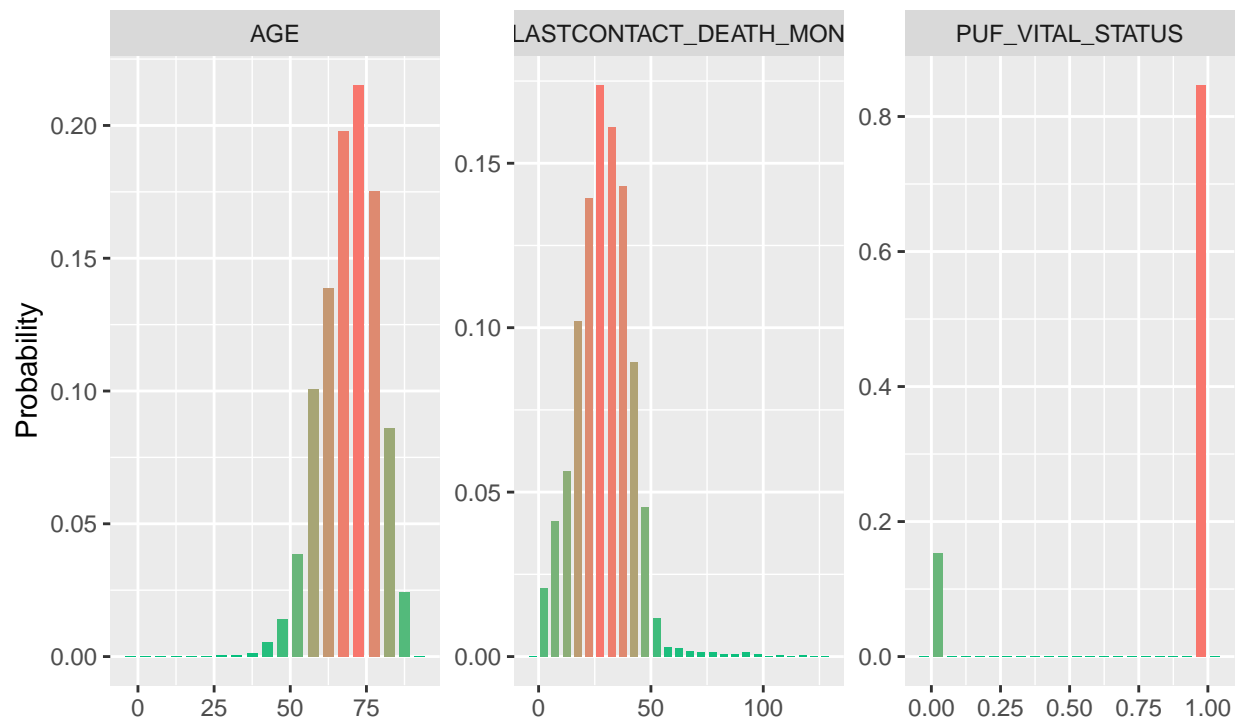
Frequency of categorical levels in df::train

Gray segments are missing values



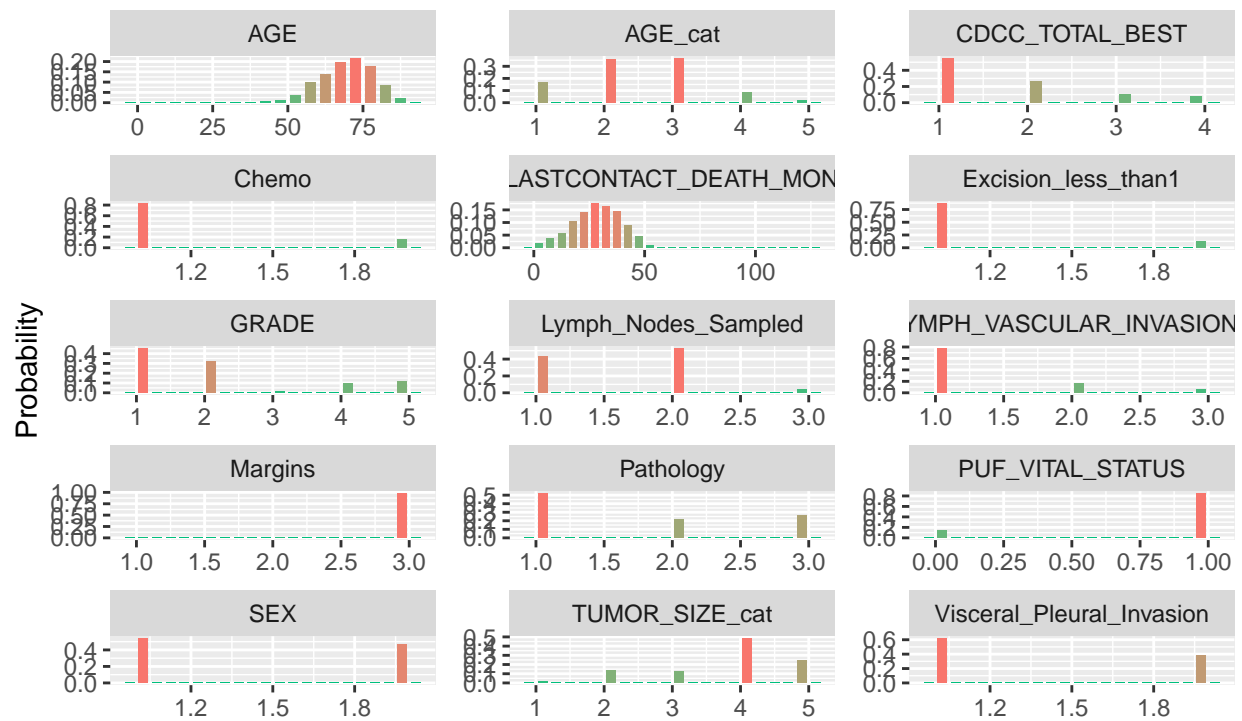
```
show_plot(inspect_num(train)) #inspect numeric columns
```

Histograms of numeric columns in df::train

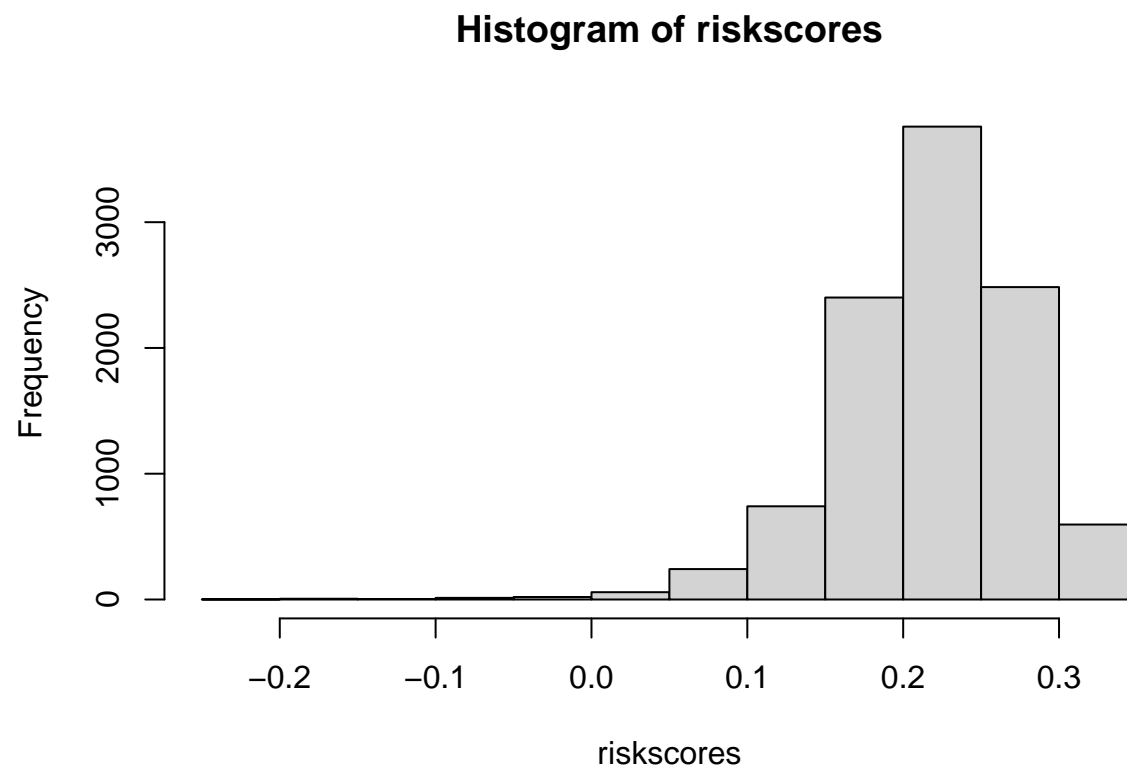


```
show_plot(inspect_num(train_data)) #inspect numeric columns
```

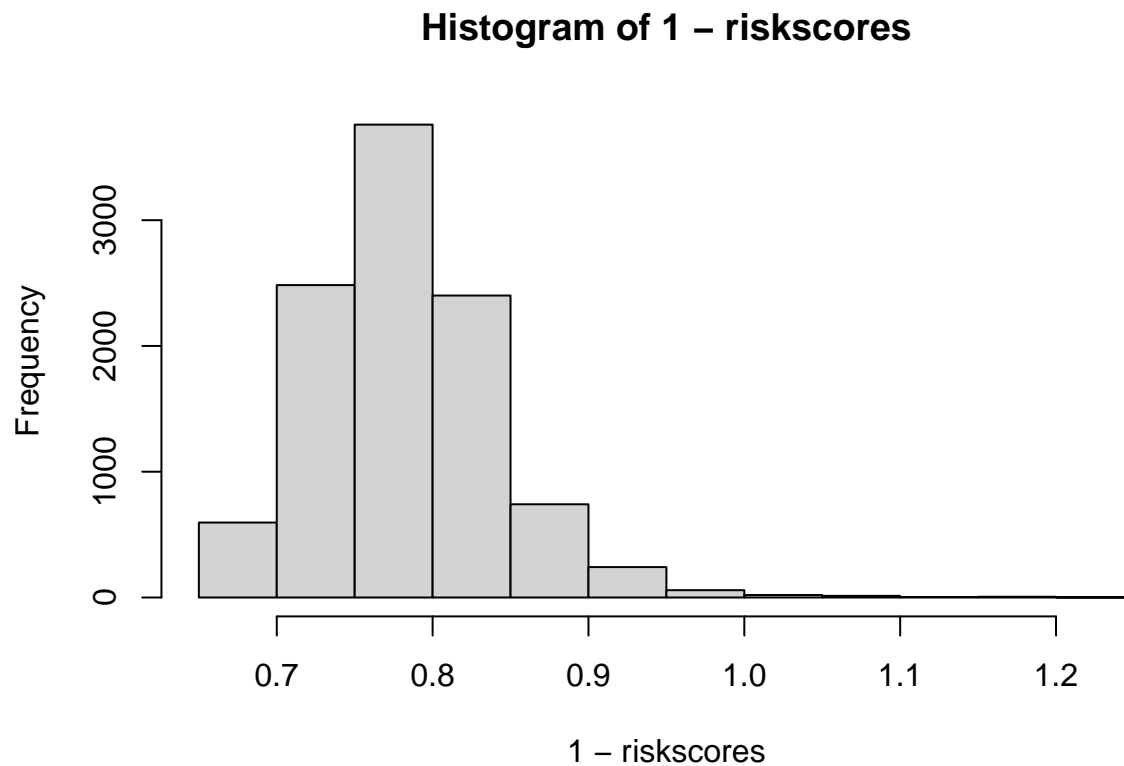

Histograms of numeric columns in df::train_data



```
#obtain risk scores for each individual
rsmodel=Est.PH(train_data)
riskscores=rsmodel$rs
hist(riskscores)
```



```
hist(1-riskscores)
```



```
#riskscores1 = 1 - riskscores
```

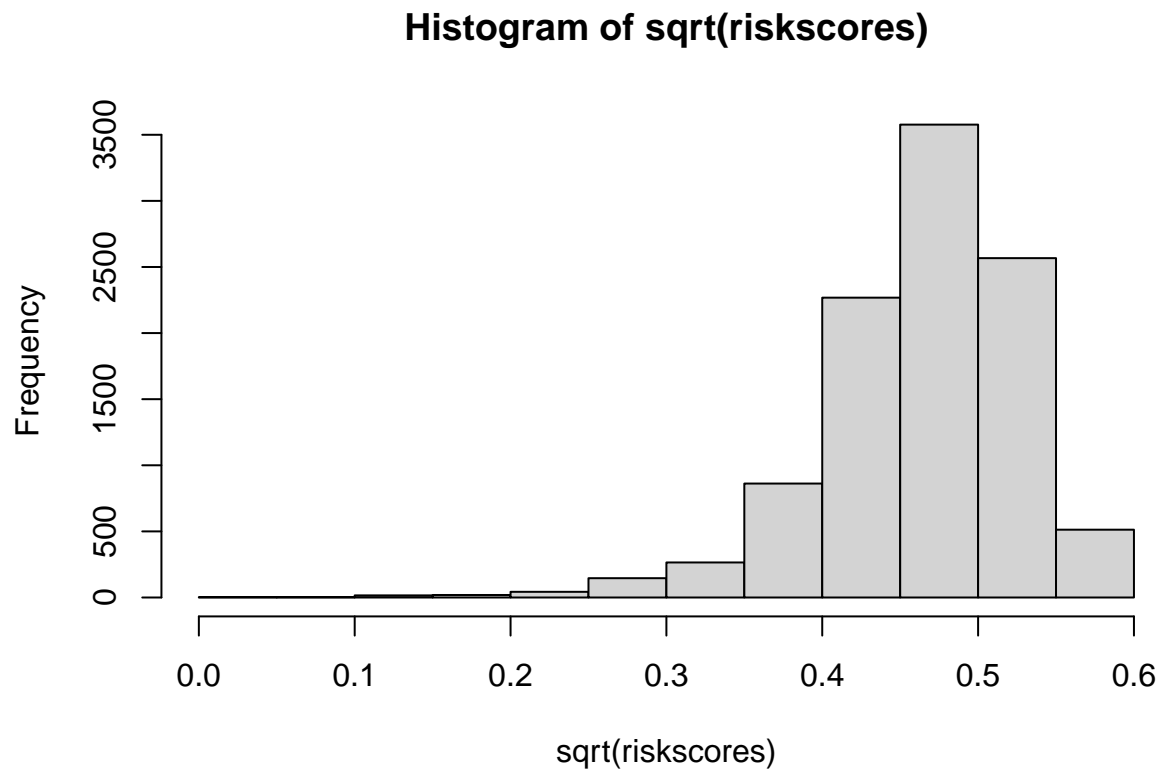
```
#obtain hazard rates .... didnt work with this approach
```

```
coef=rsmodel$beta
exp(coef)
```

```
##              covsChemo              covsAGE
##              0.9772929              1.0010946
##              covsAGE_cat              covsSEX
##              0.9791978              0.9486315
## covsCDCC_TOTAL_BEST              covsTUMOR_SIZE_cat
##              1.0025016              1.0005138
##              covsGRADE              covsPathology
##              0.9915676              1.0041478
## covsVisceral_Pleural_Invasion covsLYMPH_VASCULAR_INVASION2
##              1.0490644              0.9495022
##              covsMargins              covsLymph_Nodes_Sampled
##              1.1256563              0.9935250
## covsExcision_less_than1
##              0.9654898
```

```
hist(sqrt(riskscores))
```

```
## Warning in sqrt(riskscores): NaNs produced
```



```
#riskscores1 = 1 - riskscores
```

```
# lphr3=predict(cox_fit3, lung, type="lp") #predicted hazard ratio  
# hrrr=1-lphr3
```

```
plot(riskscores, 1-lphr3, ylab = "Hazard Ratio" ,  
     xlab="Risk Score", col="blue")# ylim=c(0.6,1.6), xlim=c(0.6,1.6)
```

```
abline(h=1, lty=2, lwd=2, col="red")  
abline(v=1, lwd=3, col="red")  
abline(v=v[2], lwd=3, col="snow3")  
abline(v=v[1], lwd=3, col="snow3")  
abline(v=v[3], lwd=3, col="snow3")  
abline(v=v[4], lwd=3, col="snow3")
```

