

# Representation of follow-up

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August 2019

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# Representation of follow-up

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time-split

- ▶ In follow-up studies we estimate rates from:
  - ▶  $D$  — events, deaths
  - ▶  $Y$  — person-years
  - ▶  $\hat{\lambda} = D/Y$  rates
  - ▶ ... empirical counterpart of intensity — an **estimate**
- ▶ Rates differ between persons.
- ▶ Rates differ **within** persons:
  - ▶ by age
  - ▶ by calendar time
  - ▶ by disease duration
  - ▶ ...
- ▶ Multiple timescales.
- ▶ Multiple states (little boxes — later)

# Representation of follow-up data

A cohort or follow-up study records **events** and **risk time**

The outcome is thus **bivariate**:  $(d, y)$

Follow-up **data** for each individual must therefore have (at least) three pieces of information recorded:

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Date of entry	entry	date variable
Date of exit	exit	date variable
Status at exit	fail	indicator (mostly 0/1)

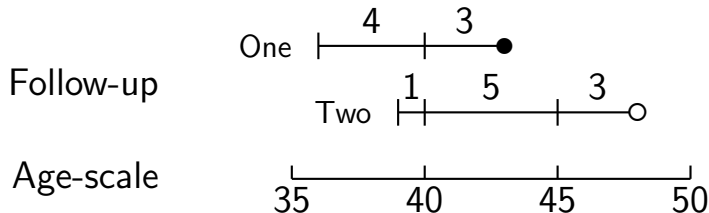
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These are specific for each **type** of outcome.

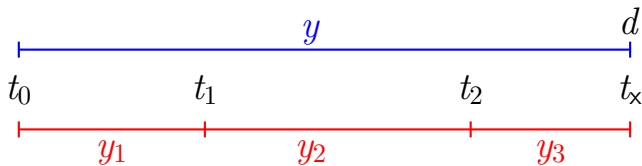
## Stratification by age

If follow-up is rather short, age at entry is OK for age-stratification.

If follow-up is long, stratification by categories of **current age** is preferable.



- allowing rates to vary across age-bands
- how do we do the split and why is it OK?



Probability

$$P(d \text{ at } t_x | \text{entry } t_0)$$

$$= P(\text{surv } t_0 \rightarrow t_1 | \text{entry } t_0)$$

$$\times P(\text{surv } t_1 \rightarrow t_2 | \text{entry } t_1)$$

$$\times P(d \text{ at } t_x | \text{entry } t_2)$$

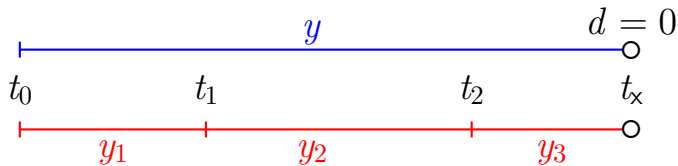
log-Likelihood

$$d \log(\lambda) - \lambda y$$

$$= 0 \log(\lambda) - \lambda y_1$$

$$+ 0 \log(\lambda) - \lambda y_2$$

$$+ d \log(\lambda) - \lambda y_3$$

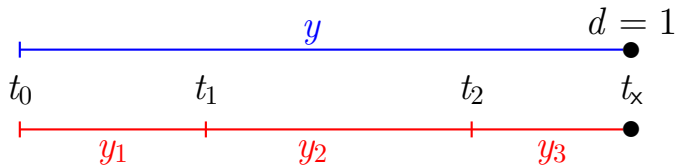


Probability

$$\begin{aligned}
 &P(\text{surv } t_0 \rightarrow t_x | \text{entry } t_0) \\
 &= P(\text{surv } t_0 \rightarrow t_1 | \text{entry } t_0) \\
 &\times P(\text{surv } t_1 \rightarrow t_2 | \text{entry } t_1) \\
 &\times P(\text{surv } t_2 \rightarrow t_x | \text{entry } t_2)
 \end{aligned}$$

log-Likelihood

$$\begin{aligned}
 &0 \log(\lambda) - \lambda y \\
 &= 0 \log(\lambda) - \lambda y_1 \\
 &+ 0 \log(\lambda) - \lambda y_2 \\
 &+ 0 \log(\lambda) - \lambda y_3
 \end{aligned}$$



Probability

$$P(\text{event at } t_x | \text{entry } t_0)$$

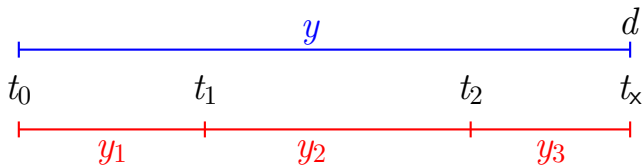
$$\begin{aligned}
 &= P(\text{surv } t_0 \rightarrow t_1 | \text{entry } t_0) \\
 &\times P(\text{surv } t_1 \rightarrow t_2 | \text{entry } t_1) \\
 &\times P(\text{event at } t_x | \text{entry } t_2)
 \end{aligned}$$

log-Likelihood

$$1 \log(\lambda) - \lambda y$$

$$\begin{aligned}
 &= 0 \log(\lambda) - \lambda y_1 \\
 &+ 0 \log(\lambda) - \lambda y_2 \\
 &+ 1 \log(\lambda) - \lambda y_3
 \end{aligned}$$





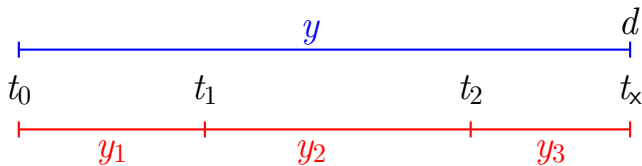
Probability

$$P(d \text{ at } t_x | \text{entry } t_0)$$

$$\begin{aligned}
 &= P(\text{surv } t_0 \rightarrow t_1 | \text{entry } t_0) \\
 &\times P(\text{surv } t_1 \rightarrow t_2 | \text{entry } t_1) \\
 &\times P(d \text{ at } t_x | \text{entry } t_2)
 \end{aligned}$$

log-Likelihood

$$\begin{aligned}
 &d \log(\lambda) - \lambda y \\
 &= 0 \log(\lambda) - \lambda y_1 \\
 &+ 0 \log(\lambda) - \lambda y_2 \\
 &+ d \log(\lambda) - \lambda y_3
 \end{aligned}$$



Probability

$$P(d \text{ at } t_x | \text{entry } t_0)$$

$$= P(\text{surv } t_0 \rightarrow t_1 | \text{entry } t_0)$$

$$\times P(\text{surv } t_1 \rightarrow t_2 | \text{entry } t_1)$$

$$\times P(d \text{ at } t_x | \text{entry } t_2)$$

log-Likelihood

$$d \log(\lambda) - \lambda y$$

$$= 0 \log(\lambda_1) - \lambda_1 y_1$$

$$+ 0 \log(\lambda_2) - \lambda_2 y_2$$

$$+ d \log(\lambda_3) - \lambda_3 y_3$$

— allows different rates ( $\lambda_i$ ) in each interval

# Dividing time into bands:

If we want to compute  $D$  and  $Y$  in intervals on some timescale we must decide on:

**Origin:** The date where the time scale is 0:

- ▶ Age — 0 at date of birth
- ▶ Disease duration — 0 at date of diagnosis
- ▶ Occupation exposure — 0 at date of hire

**Intervals:** How should it be subdivided:

- ▶ 1-year classes? 5-year classes?
- ▶ Equal length?

**Aim:** Separate rate in each interval

## Example: cohort with 3 persons:

Id	Bdate	Entry	Exit	St
1	14/07/1952	04/08/1965	27/06/1997	1
2	01/04/1954	08/09/1972	23/05/1995	0
3	10/06/1987	23/12/1991	24/07/1998	1

- ▶ Age bands: 10-years intervals of current age.
- ▶ Split  $Y$  for every subject accordingly
- ▶ Treat each segment as a separate unit of observation.
- ▶ Keep track of exit status in each interval.

# Splitting the follow up

	subj. 1	subj. 2	subj. 3
Age at <b>E</b> ntry:	13.06	18.44	4.54
Age at e <b>X</b> it:	44.95	41.14	11.12
<b>S</b> tatus at exit:	Dead	Alive	Dead
<hr/>			
<i>Y</i>	31.89	22.70	6.58
<i>D</i>	1	0	1

	subj. 1		subj. 2		subj. 3		$\Sigma$	
Age	<i>Y</i>	<i>D</i>	<i>Y</i>	<i>D</i>	<i>Y</i>	<i>D</i>	<i>Y</i>	<i>D</i>
0–	0.00	0	0.00	0	5.46	0	5.46	0
10–	6.94	0	1.56	0	1.12	1	8.62	1
20–	10.00	0	10.00	0	0.00	0	20.00	0
30–	10.00	0	10.00	0	0.00	0	20.00	0
40–	4.95	1	1.14	0	0.00	0	6.09	1
$\Sigma$	31.89	1	22.70	0	6.58	1	60.17	2

# Splitting the follow-up

id	Bdate	Entry	Exit	St	risk	int
1	14/07/1952	03/08/1965	14/07/1972	0	6.9432	10
1	14/07/1952	14/07/1972	14/07/1982	0	10.0000	20
1	14/07/1952	14/07/1982	14/07/1992	0	10.0000	30
1	14/07/1952	14/07/1992	27/06/1997	1	4.9528	40
2	01/04/1954	08/09/1972	01/04/1974	0	1.5606	10
2	01/04/1954	01/04/1974	31/03/1984	0	10.0000	20
2	01/04/1954	31/03/1984	01/04/1994	0	10.0000	30
2	01/04/1954	01/04/1994	23/05/1995	0	1.1417	40
3	10/06/1987	23/12/1991	09/06/1997	0	5.4634	0
3	10/06/1987	09/06/1997	24/07/1998	1	1.1211	10

Keeping track of calendar time too?

## Follow-up on several timescales

- ▶ The risk-time is the same on all timescales
- ▶ Only need the entry point on each time scale:
  - ▶ Age at entry.
  - ▶ Date of entry.
  - ▶ Time since treatment at entry.
    - if time of treatment is the entry, this is 0 for all.
- ▶ **Response variable** in analysis of rates:

$(d, y)$       (**event**, **duration**)

- ▶ **Covariates** in analysis of rates:
  - ▶ **timescales**
  - ▶ other (fixed) measurements
- ▶ ...do not confuse **duration** and **timescale** !



# Follow-up data in Epi — Lexis objects I

```
> thoro[1:6,1:8]
```

	id	sex	birthdat	contrast	injecdat	volume	exitdat	exitstat
1	1	2	1916.609	1	1938.791	22	1976.787	1
2	2	2	1927.843	1	1943.906	80	1966.030	1
3	3	1	1902.778	1	1935.629	10	1959.719	1
4	4	1	1918.359	1	1936.396	10	1977.307	1
5	5	1	1902.931	1	1937.387	10	1945.387	1
6	6	2	1903.714	1	1937.316	20	1944.738	1

Timescales of interest:

- ▶ Age
- ▶ Calendar time
- ▶ Time since injection

## Follow-up data in Epi — Lexis objects II

```
> thL <- Lexis( entry = list( age = injecdat-birthdat,  
+                             dte = injecdat,  
+                             tfi = 0 ),  
+               exit = list( dte = exitdat ),  
+               exit.status = as.numeric(exitstat==1),  
+               data = thoro )
```

NOTE: entry.status has been set to 0 for all.

NOTE: Dropping 2 rows with duration of follow up < tol

```
> summary( thL )
```

Transitions:

To

From	0	1	Records:	Events:	Risk time:	Persons:	
	0	504	1964	2468	1964	51934.08	2468

# Definition of Lexis object

```
thL <- Lexis( entry = list( age = injecdat-birthdat,  
                           dte = injecdat,  
                           tfi = 0 ),  
              exit = list( dte = exitdat ),  
              exit.status = as.numeric(exitstat==1),  
              data = thoro )
```

**entry** is defined on **three** timescales,  
but **exit** is only needed on **one** timescale:  
**Follow-up time** is the same on all timescales:

$\text{exitdat} - \text{injecdat}$

One element of entry and exit must have same name (**dte**).

# The looks of a Lexis object

```
> thL[1:4,1:9]
```

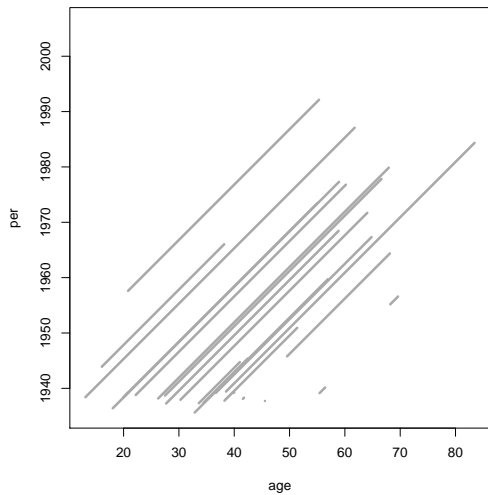
	age	dte	tfi	lex.dur	lex.Cst	lex.Xst	lex.id
1	22.18	1938.79	0	37.99	0	1	1
2	49.54	1945.77	0	18.59	0	1	2
3	68.20	1955.18	0	1.40	0	1	3
4	20.80	1957.61	0	34.52	0	0	4

...

```
> summary( thL )
```

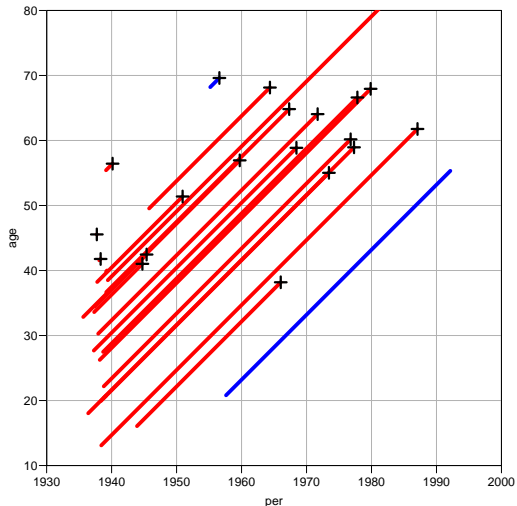
Transitions:

	To					
From	0	1	Records:	Events:	Risk time:	Persons:
	0	504	1964	2468	1964	51934.08
						2468



```
> plot( thL, lwd=3 )
```

Representation of follow-up (time-split)



## Lexis diagram

```
> plot( thL, 2:1, lwd=5, col=c("red","blue")[thL$contrast],
+       grid=TRUE, lty.grid=1, col.grid=gray(0.7),
+       xlim=1930+c(0,70), xaxs="i", ylim= 10+c(0,70), yaxs="i", las=1 )
> points( thL, 2:1, pch=c(NA,3)[thL$lex.Xst+1],lwd=3, cex=1.5 )
```

EINLEITUNG  
IN DIE  
THEORIE  
DER  
BEVÖLKERUNGSSTATISTIK

VON

W. LEXIS

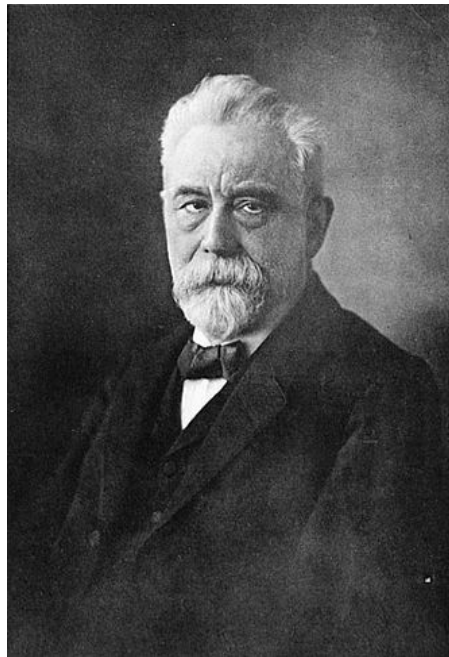
DR. DER STAATSWISSENSCHAFTEN UND DER PHILOSOPHIE,  
O. PROFESSOR DER STATISTIK IN DORPAT.

STRASSBURG

KARL J. TRÜBNER

1875.

Representation of follow-up (time-split)



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# Splitting follow-up time

```
> spl1 <- splitLexis( thL, time.scale="age", breaks=seq(0,100,20) )  
> round(spl1,1)
```

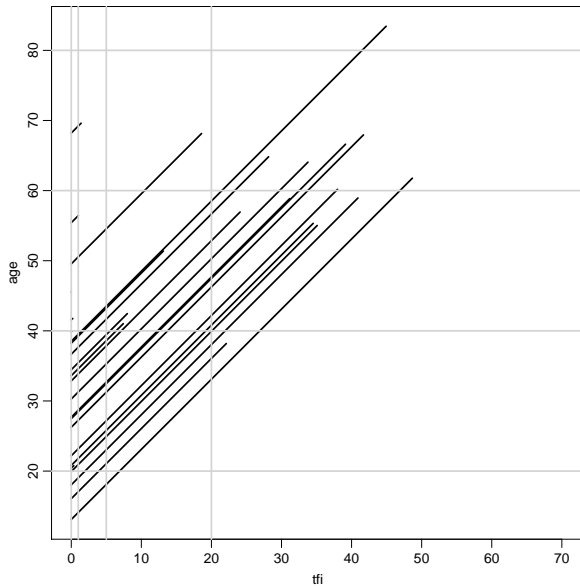
	age	dte	tfi	lex.dur	lex.Cst	lex.Xst	id	sex	birthdat	contrast	injecdat	vol
1	22.2	1938.8	0.0	17.8	0	0	1	2	1916.6	1	1938.8	
2	40.0	1956.6	17.8	20.0	0	0	1	2	1916.6	1	1938.8	
3	60.0	1976.6	37.8	0.2	0	1	1	2	1916.6	1	1938.8	
4	49.5	1945.8	0.0	10.5	0	0	640	2	1896.2	1	1945.8	
5	60.0	1956.2	10.5	8.1	0	1	640	2	1896.2	1	1945.8	
6	68.2	1955.2	0.0	1.4	0	1	3425	1	1887.0	2	1955.2	
7	20.8	1957.6	0.0	19.2	0	0	4017	2	1936.8	2	1957.6	
8	40.0	1976.8	19.2	15.3	0	0	4017	2	1936.8	2	1957.6	
...												



# Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )  
> round( spl2, 1 )
```

	lex.id	age	dte	tfi	lex.dur	lex.Cst	lex.Xst	id	sex	birthdat	contrast	inje
1	1	22.2	1938.8	0.0	1.0	0	0	1	2	1916.6	1	19
2	1	23.2	1939.8	1.0	4.0	0	0	1	2	1916.6	1	19
3	1	27.2	1943.8	5.0	12.8	0	0	1	2	1916.6	1	19
4	1	40.0	1956.6	17.8	2.2	0	0	1	2	1916.6	1	19
5	1	42.2	1958.8	20.0	17.8	0	0	1	2	1916.6	1	19
6	1	60.0	1976.6	37.8	0.2	0	1	1	2	1916.6	1	19
7	2	49.5	1945.8	0.0	1.0	0	0	640	2	1896.2	1	19
8	2	50.5	1946.8	1.0	4.0	0	0	640	2	1896.2	1	19
9	2	54.5	1950.8	5.0	5.5	0	0	640	2	1896.2	1	19
10	2	60.0	1956.2	10.5	8.1	0	1	640	2	1896.2	1	19
11	3	68.2	1955.2	0.0	1.0	0	0	3425	1	1887.0	2	19
12	3	69.2	1956.2	1.0	0.4	0	1	3425	1	1887.0	2	19
13	4	20.8	1957.6	0.0	1.0	0	0	4017	2	1936.8	2	19
14	4	21.8	1958.6	1.0	4.0	0	0	4017	2	1936.8	2	19
15	4	25.8	1962.6	5.0	14.2	0	0	4017	2	1936.8	2	19
16	4	40.0	1976.8	19.2	0.8	0	0	4017	2	1936.8	2	19
17	4	40.8	1977.6	20.0	14.5	0	0	4017	2	1936.8	2	19



age	tfi	lex.dur	lex.Cst	lex.Xst
22.2	0.0	1.0	0	0
23.2	1.0	4.0	0	0
27.2	5.0	12.8	0	0
40.0	17.8	2.2	0	0
42.2	20.0	17.8	0	0
60.0	37.8	0.2	0	1

```
plot( spl2, c(1,3), col="black", lwd=2 )
```

# Splitting on several timescales

```
> spl1 <- splitLexis( thL , time.scale="age", breaks=seq(0,100,20) )  
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )  
> summary( spl2 )
```

Transitions:

	From	To				
	0	1	Records:	Events:	Risk time:	Persons:
	0	8250 1964	10214	1964	51934.08	2468

```
> library(popEpi)  
> splx <- splitMulti( thL , age=seq(0,100,20), tfi=c(0,1,5,20,100) )  
> summary( splx )
```

Transitions:

	From	To				
	0	1	Records:	Events:	Risk time:	Persons:
	0	8248 1964	10212	1964	51916.98	2468

```
> # NOTE: splitMulti excludes follow-up outside range of breaks
```

## Likelihood for time-split data

- ▶ The setup is for a situation where it is assumed that rates are constant in each of the intervals.
- ▶ Each observation in the dataset contributes a term to the likelihood.
- ▶ Each term looks like a contribution from a Poisson variate (albeit with values only 0 or 1)
- ▶ Rates can vary along several timescales simultaneously.
- ▶ Models can include fixed covariates, as well as the timescales (the left end-points of the intervals) as continuous variables.
- ▶ The latter is where we will need splines.

# Analysis of time-split data

Observations classified by  $p$ —person and  $i$ —interval

- ▶  $d_{pi}$  — events in the variable: `lex.Xst`
- ▶  $y_{pi}$  — risk time: `lex.dur` (duration)
- ▶ Covariates are:
  - ▶ timescales (age, period, time in study)
  - ▶ other variables for this person (constant in each interval).
- ▶ Model rates using the covariates in `glm`:
  - no difference between time-scales and other covariates.

# Fitting a simple model

```
> stat.table( contrast,
+             list( D = sum( lex.Xst ),
+                   Y = sum( lex.dur ),
+                   Rate = ratio( lex.Xst, lex.dur, 100 ) ),
+             margin = TRUE,
+             data = spl2 )
```

contrast	D	Y	Rate
1	928.00	20094.74	4.62
2	1036.00	31839.35	3.25
Total	1964.00	51934.08	3.78

# Fitting a simple model

contrast	D	Y	Rate
1	928.00	20094.74	4.62
2	1036.00	31839.35	3.25

```
> m0 <- glm( (lex.Xst==1) ~ factor(contrast) - 1,  
+           offset = log(lex.dur/100),  
+           family = poisson,  
+           data = spl2 )  
> round( ci.exp( m0 ), 2 )
```

	exp(Est.)	2.5%	97.5%
factor(contrast)1	4.62	4.33	4.93
factor(contrast)2	3.25	3.06	3.46

... a Poisson model for mortality using log-peron-years as offset

# Fitting a simple model

contrast	D	Y	Rate
1	928.00	20094.74	4.62
2	1036.00	31839.35	3.25

```
> m0 <- glm( cbind(lex.Xst,lex.dur/100) ~ factor(contrast) - 1,  
+           family = poisreg,  
+           data = spl2 )  
> round( ci.exp( m0 ), 2 )
```

	exp(Est.)	2.5%	97.5%
factor(contrast)1	4.62	4.33	4.93
factor(contrast)2	3.25	3.06	3.46

... a Poisson model for mortality rates based on deaths and person-years



# Fitting a simple model — aggregate data

contrast	D	Y	Rate
1	928.00	20094.74	4.62
2	1036.00	31839.35	3.25

As long as we only use covariates that take only a few values, we can model the aggregate data directly:

```
> mx <- glm( cbind( c(928,1036), c(20094.74,31839.35)/100 ) ~ factor(1:2) - 1,  
+           family=poisreg )  
> round( ci.exp( mx ), 2 )
```

	exp(Est.)	2.5%	97.5%
factor(1:2)1	4.62	4.33	4.93
factor(1:2)2	3.25	3.06	3.46

# SMR

## **Bendix Carstensen**

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SPE, Tartu, Estonia,

August 2019

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## Cohorts where all are exposed

When there is no comparison group we may ask:

Do mortality rates in cohort differ from those of an **external** population, for example:

Rates from:

- ▶ Occupational cohorts
- ▶ Patient cohorts

compared with reference rates obtained from:

- ▶ Population statistics (mortality rates)
- ▶ Hospital registers (disease rates)

# Cohort rates vs. population rates: RSR

- ▶ **Additive:**  $\lambda(a) = \delta(a) + \lambda_{\text{pop}}(a)$
- ▶ Note that the survival (since  $a = a_0$ , say) is:

$$\begin{aligned} S(a) &= \exp\left(-\int_{a_0}^a \delta(a) + \lambda_{\text{pop}}(a) \, da\right) \\ &= \exp\left(-\int_{a_0}^a \delta(a) \, da\right) \times S_{\text{pop}}(a) \end{aligned}$$

$$\Rightarrow \quad r(a) = S(a)/S_{\text{pop}}(a) = \exp\left(-\int_{a_0}^a \delta(a) \, da\right)$$

- ▶ **Additive** model for **rates**  $\Leftrightarrow$  **Relative survival** model.

## Cohort rates vs. population rates: SMR

- ▶ **Multiplicative:**  $\lambda(a) = \theta \times \lambda_{\text{pop}}(a)$
- ▶  $D_a$  deaths during  $Y_a$  person-years in age-band  $a$  gives the likelihood:

$$D_a \log(\lambda(a)) - \lambda(a) Y_a = D_a \log(\theta \lambda_{\text{pop}}(a)) - \theta \lambda_{\text{pop}}(a) Y_a$$

- ▶  $\lambda_{\text{pop}}(a) Y_a = E_a$  is the “expected” number of cases in age  $a$ , so the log-likelihood contribution from age  $a$  is:

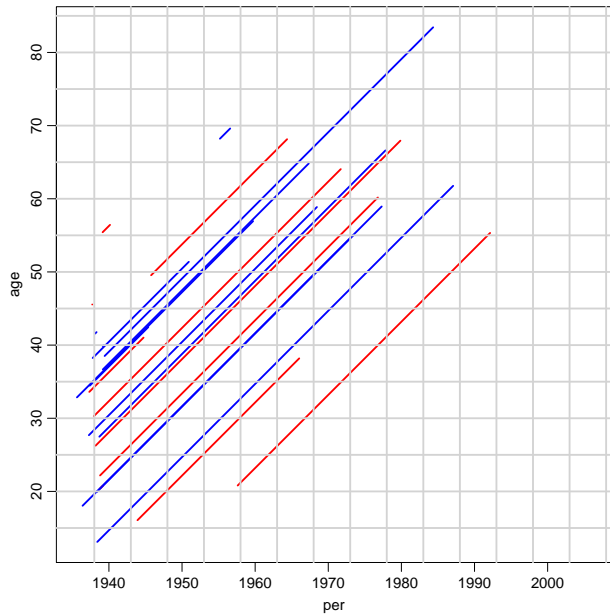
$$D_a \log(\theta) - \theta (\lambda_{\text{pop}}(a) Y_a) = D_a \log(\theta) - \theta (E_a)$$

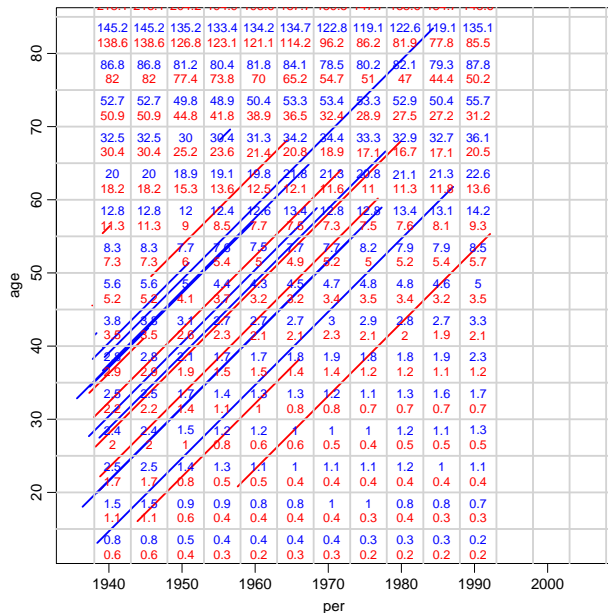
- ▶ The log-likelihood is similar to the log-likelihood for a rate, so:

$$\hat{\theta} = \sum_a D_a / \sum_a E_a = \text{Observed/Expected} = \text{SMR}$$

## Modelling the SMR in practise

- ▶ As for the rates, the SMR can be modelled using individual data.
- ▶ Response is  $d_i$ , the event indicator (`lex.Xst`).
- ▶ log-offset is the expected value for each piece of follow-up,  
$$e_i = y_i \times \lambda_{\text{pop}} (\text{lex.dur} * \text{rate})$$
- ▶  $\lambda_{\text{pop}}$  is the population rate corresponding to the age, period and sex of the follow-up period  $y_i$ .







# Split the data to fit with population data

```
> thad <- splitMulti(thL, age=seq(0,90,5), dte=seq(1938,2038,5) )  
> summary( thad )
```

Transitions:

To

From	0	1	Records:	Events:	Risk time:	Persons:	
	0	21059	1939	22998	1939	51787.96	2463

## Create variables to fit with the population data

```
> thad$agr <- timeBand( thad, "age", "left" )  
> thad$per <- timeBand( thad, "dte", "left" )  
> round( thad[1:5,c("lex.id","age","agr","dte","per","lex.dur","lex.Xst","sex")],
```

	lex.id	age	agr	dte	per	lex.dur	lex.Xst	sex
1:	1	22.18	20	1938.79	1938	2.82	0	2
2:	1	25.00	25	1941.61	1938	1.39	0	2
3:	1	26.39	25	1943.00	1943	3.61	0	2
4:	1	30.00	30	1946.61	1943	1.39	0	2
5:	1	31.39	30	1948.00	1948	3.61	0	2

```
> data( gmortDK )
> dim( gmortDK )
```

```
[1] 418  21
```

```
> gmortDK[1:6,1:6]
```

	agr	per	sex	risk	dt	rt
1	0	38	1	996019	14079	14.135
2	5	38	1	802334	726	0.905
3	10	38	1	753017	600	0.797
4	15	38	1	773393	1167	1.509
5	20	38	1	813882	2031	2.495
6	25	38	1	789990	1862	2.357

```
> gmortDK$per <- gmortDK$per+1900
> #
> thadx <- merge( thad, gmortDK[,c("agr","per","sex","rt")] )
> #
> thadx$E <- thadx$lex.dur * thadx$rt / 1000
```

```

> stat.table( contrast,
+             list( D = sum( lex.Xst ),
+                   Y = sum( lex.dur ),
+                   E = sum( E ),
+                   SMR = ratio( lex.Xst, E ) ),
+             margin = TRUE,
+             data = thadx )

```

contrast	D	Y	E	SMR
1	917.00	20045.46	214.66	4.27
2	1022.00	31742.51	447.21	2.29
Total	1939.00	51787.96	661.87	2.93

contrast	D	Y	E	SMR
1	917.00	20045.46	214.66	4.27
2	1022.00	31742.51	447.21	2.29

```
> m.SMR <- glm( cbind(lex.Xst,E) ~ factor(contrast) - 1,
+               family = poisreg,
+               data = thadx )
> round( ci.exp( m.SMR ), 2 )
```

```
               exp(Est.) 2.5% 97.5%
factor(contrast)1      4.27 4.00  4.56
factor(contrast)2      2.29 2.15  2.43
```

- ▶ Analysis of SMR is like analysis of rates:
- ▶ Replace  $Y$  with  $E$  — that's all!
- ▶ ...it's the calculation of  $E$  that is difficult