

# Representation of follow-up

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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:

---

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

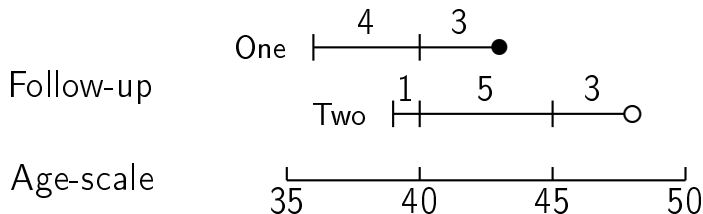
---

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?

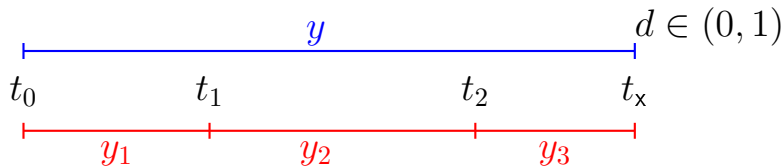
# Statistical model for follow-up data

## ► Data:

- status and time at entry
- status and time at exit
- ... **observed** risk time and events (= change of status):  
**empirical** occurrence rates  $(d, y)$

## ► Model for occurrence rates:

- $\lambda(t, x) = P \{ \text{event in } (t, t + dt] | \text{alive at } t \} / dt$
- parametric specification of how  $\lambda$  depends on  $t$  and  $x$
- log-likelihood is a function of  $\lambda$  and **data**
- Simplest case with constant  $\lambda$ : log-likelihood =  $d \log(\lambda) - \lambda y$
- log-likelihood for a Poisson variate  $d$  with expectation  $\lambda y$  is:  
 $d \log(\lambda) - \lambda y$ , the same as the rate log-likelihood
- not a Poisson **model**, but a Poisson **likelihood**



Probability

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

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

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

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

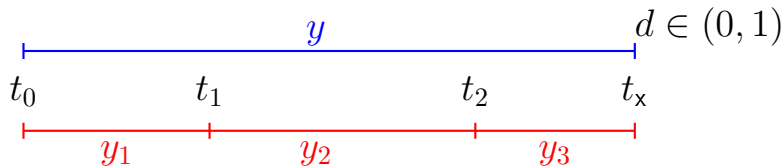
log-Lik ( $\lambda$  constant)

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

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

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

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



Probability

log-Lik ( $\lambda$  varies)

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

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

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

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

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

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

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

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



# Dividing time into bands requires:

**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, mimicking continuous time by using small intervals:

—time at the beginning of interval as quantitative variable.

## 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 ( $D$ ) 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 intervals 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        |

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

# Follow-up data in Epi — Lexis objects II

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

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

```
> summary(thL, timeScales = TRUE)
```

Transitions:

To

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

Timescales:

| age | dte | tfi |
|-----|-----|-----|
| ""  | ""  | ""  |



# 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 (or vice versa):

**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]
```

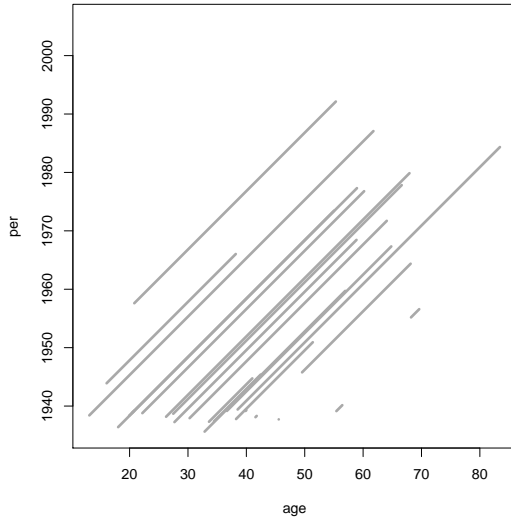
|   | age   | dte     | tfi | lex.dur | lex.Cst | lex.Xst | lex.id |
|---|-------|---------|-----|---------|---------|---------|--------|
| 1 | 22.18 | 1938.79 | 0   | 37.99   | 0       | 1       | 1      |
| 2 | 49.54 | 1945.77 | 0   | 18.59   | 0       | 1       | 2      |
| 3 | 68.20 | 1955.18 | 0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

...

```
> summary(thL)
```

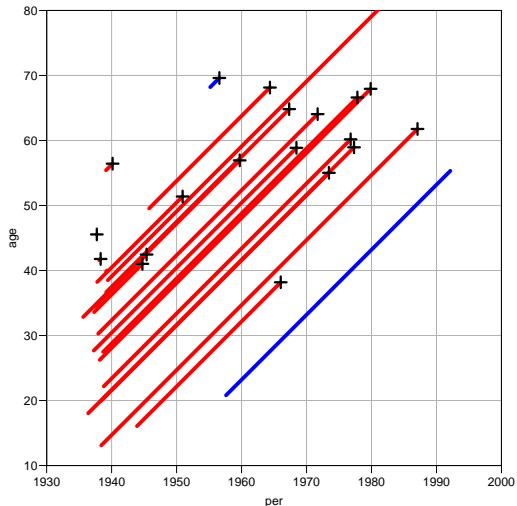
Transitions:

|      | 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

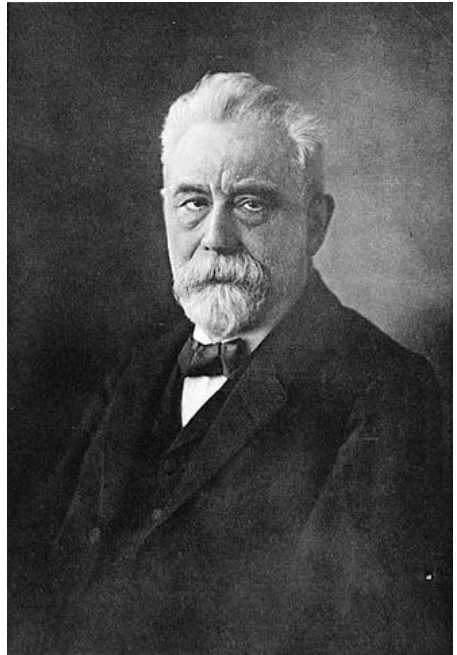
VON

W. LEXIS

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

STRASSBURG

KARL J. TRÜBNER



# Splitting follow-up time

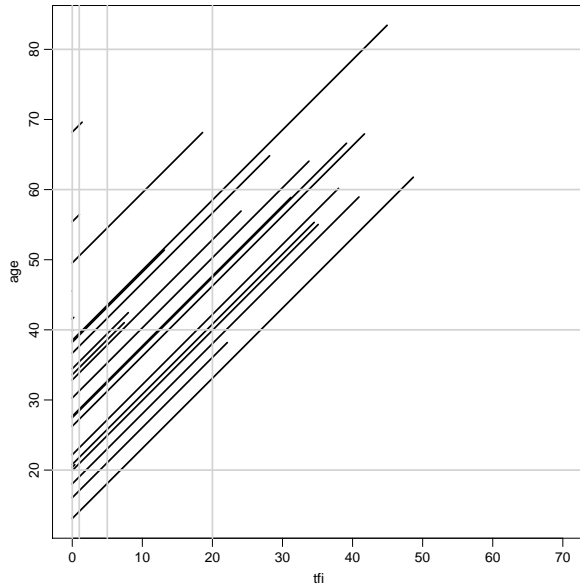
```
> spl1 <- splitLexis( thL, time.scale="age", breaks=seq(0,100,20) )  
> round(spl1,1)
```

|     | age  | dte    | tfi  | lex.dur | lex.Cst | lex.Xst | id   | sex | birthdat | contrast | injecdat | vo |
|-----|------|--------|------|---------|---------|---------|------|-----|----------|----------|----------|----|
| 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

- ▶ We assume that rates are constant in each (small) interval
- ▶ Each observation in the dataset represents an interval, contributing a term to the (log-)likelihood for the rate
- ▶ Each **term** looks like a contribution from a Poisson variate (albeit with values only 0 or 1)
- ▶ So the likelihood from a single **person** looks like the likelihood from several independent Poisson variates
- ▶ ...but the data are neither independent nor Poisson

# Analysis of time-split data

Observations (records) classified by  $p$ —person and  $i$ —interval

- ▶  $d_{pi}$  — events in the variable: `lex.Xst & lex.Xst!=lex.Cst`
- ▶  $y_{pi}$  — risk time: `lex.dur` (duration)
- ▶ Covariates are:
  - ▶ timescales (age, period, time since entry)
  - ▶ other variables for this person (constant in each interval).
- ▶ Likelihood for rates for one person is identical to a Poisson likelihood for many independent Poisson variates
- ▶ Modeling rates using `glm` or `gam`:  
time-scales and other covariates are treated alike

# Fitting a simple model—data:

```
> 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-person-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 to a Lexis object

The wrapper `glm.Lexis` requires that `lex.Cst` and `lex.Xst` are factors—use `factorize` to make them that:

```
> splf <- factorize(spl2)
> m0 <- glm.Lexis(splf, ~ factor(contrast) - 1, scale = 100)

stats::glm Poisson analysis of Lexis object splf with log link:
Rates for the transition:
0->1
, lex.dur (person-time) scaled by 100
> 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 in a Lexis object

# 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**

Representation of follow-up

SPE, Lyon, France,

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<http://BendixCarstensen.com/SPE>

SMR

# 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:**  $\lambda(a) = \delta(a) + \lambda_p(a)$
- ▶ Note that the survival (since  $a = a_0$ , say) is:

$$S(a) = \exp\left(-\int_{a_0}^a \delta(a) + \lambda_p(a) da\right)$$

$$= \exp\left(-\int_{a_0}^a \delta(a) da\right) \times S_p(a)$$

$$\Rightarrow r(a) = S(a)/S_p(a) = \exp\left(-\int_{a_0}^a \delta(a) da\right)$$

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

# Cohort rates vs. population rates: SMR

- ▶ **Multiplicative:**  $\lambda(a) = \theta \times \lambda_p(a)$
- ▶ Cohort rates proportional to reference rates,  $\lambda_p$ :  
 $\lambda(a) = \theta \times \lambda_p(a)$  —  $\theta$  the same in all age-bands.
- ▶  $D_a$  deaths during  $Y_a$  person-years in age-band  $a$  gives the likelihood:

$$\begin{aligned} D_a \log(\lambda(a)) - \lambda(a) Y_a &= D_a \log(\theta \lambda_p(a)) - \theta \lambda_p(a) Y_a \\ &= D_a \log(\theta) + D_a \log(\lambda_p(a)) - \theta (\lambda_p(a) Y_a) \end{aligned}$$

- ▶ The constant  $D_a \log(\lambda_p(a))$  does not involve  $\theta$ , and so can be dropped.

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

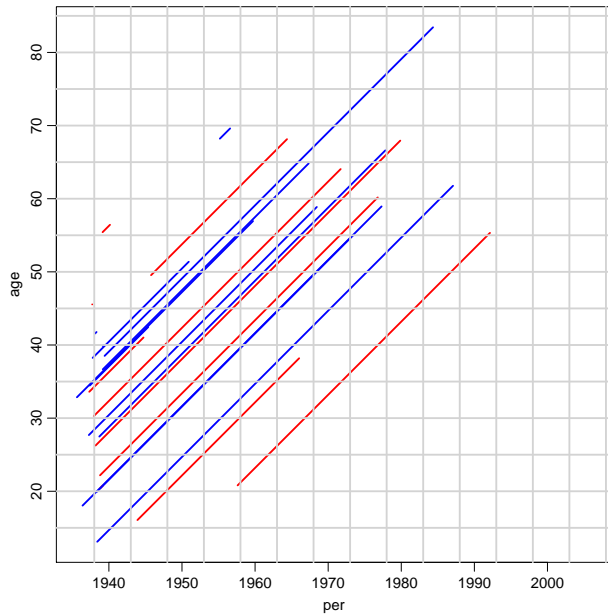
$$D_a \log(\theta) - \theta(\lambda_p(a)Y_a) = D_a \log(\theta) - \theta(E_a)$$

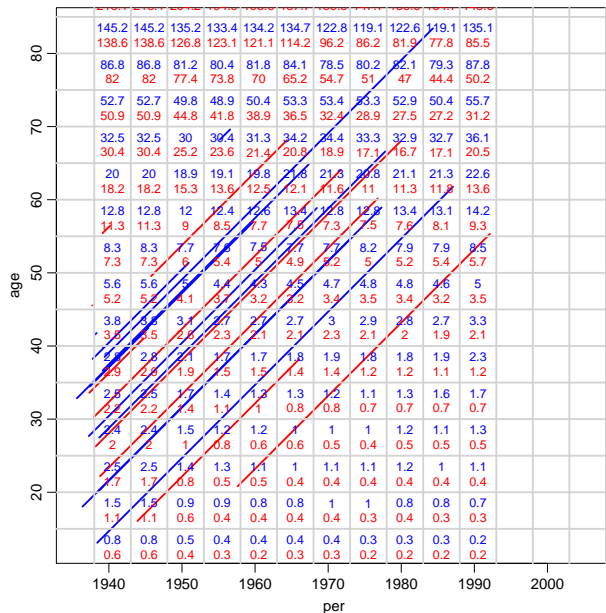
- ▶ The log-likelihood is similar to the log-likelihood for a rate, so:

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

# Modeling the SMR in practice

- ▶ 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,  
 $e_i = y_i \times \lambda_p$  (`lex.dur * rate`)
- ▶  $\lambda_p$  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   | dte     | lex.dur | lex.Xst | agr | per  | sex |
|--------|-------|---------|---------|---------|-----|------|-----|
| 1      | 22.18 | 1938.79 | 2.82    | 0       | 20  | 1938 | 2   |
| 1      | 25.00 | 1941.61 | 1.39    | 0       | 25  | 1938 | 2   |
| 1      | 26.39 | 1943.00 | 3.61    | 0       | 25  | 1943 | 2   |
| 1      | 30.00 | 1946.61 | 1.39    | 0       | 30  | 1943 | 2   |
| 1      | 31.39 | 1948.00 | 3.61    | 0       | 30  | 1948 | 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! (`glm.Lexis` not usable)
- ...it's the calculation of  $E$  that is difficult