

# History and Ecology of R

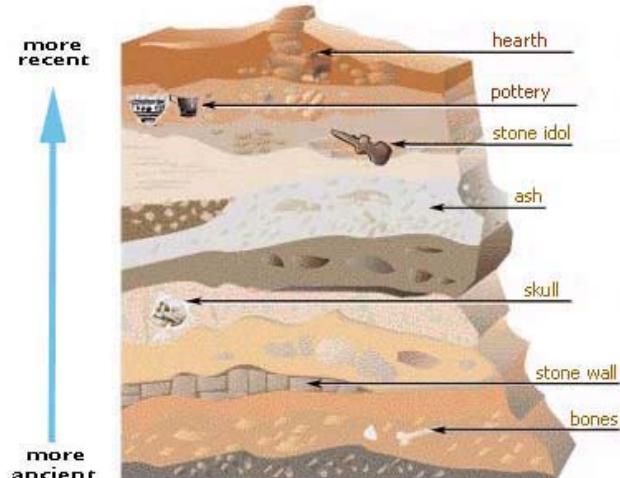
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SPE 2024, Lyon



## Abstract



## Pre-history



*Before there was R, there was S.*



## The S language

Developed at AT&T Bell laboratories by Rick Becker, John Chambers, Doug Dunn, Paul Tukey, Graham Wilkinson.

Version 1	1976–1980	Honeywell GCOS, Fortran-based
Version 2	1980–1988	Unix; Macros, Interface Language
	1981–1986	QPE (Quantitative Programming Environment)
	1984–	General outside licensing; books
Version 3	1988–1998	C-based; S functions and objects
	1991–	Statistical models; informal classes and methods
Version 4	1998	Formal class-method model; connections; large objects
	1991–	Interfaces to Java, Corba?

Source: Stages in the Evolution of S <http://ect.bell-labs.com/sl/S/history.html>



## The “Blue Book” and the “White Book”



Key features of S version 3 outlined in two books:

- Becker, Chambers and Wilks, *The New S Language: A Programming Environment for Statistical Analysis and Graphics* (1988)
  - Functions and objects
- Chambers and Hastie (Eds), *Statistical Models in S* (1992)
  - Data frames, formulae

These books were later used as a prototype for R.



## Programming with Data

“We wanted users to be able to begin in an interactive environment, where they did not consciously think of themselves as programming. Then as their needs became clearer and their sophistication increased, they should be able to slide gradually into programming.” – John Chambers, *Stages in the Evolution of S*

This philosophy was later articulated explicitly in *Programming With Data* (Chambers, 1998) as a kind of mission statement for S

*To turn ideas into software, quickly and faithfully*



## The “Green Book”



Key features of S version 4 were outlined in Chambers, *Programming with Data* (1998).

- S as a programming language
- Introduced formal classes and methods, which were later introduced into R by John Chambers himself.



## S-PLUS

- AT&T was a regulated monopoly with limited ability to exploit creations of Bell Labs.
- S source code was supplied for free to universities
- After the break up of AT&T in 1984 it became possible for them to sell S.
- S-PLUS was a commercially available form of S licensed to Statistical Sciences (later Mathsoft, later Insightful) with added features:
  - GUI, survival analysis, non-linear mixed effects, Trellis graphics, ...



## The Rise and Fall of S-PLUS

- 1988. Statistical Science releases first version of S-PLUS.
- 1993. Acquires exclusive license to distribute S. Merges with Mathsoft.
- 2001. Changes name to Insightful.
- 2004. Purchases S language for \$2 million.
- 2008. Insightful sold to TIBCO. S-PLUS incorporated into TIBCO Spotfire.

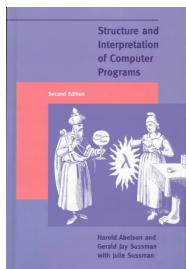


## History

*How R started, and how it turned into an S clone*

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## The Dawn of R



- Ross Ihaka and Robert Gentleman at the University of Auckland
- An experimental statistical environment
- Scheme interpreter with S-like syntax
  - Replaced scalar type with vector-based types of S
  - Added lazy evaluation of function arguments
- Announced to *s-news* mailing list in August 1993.

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## A free software project

- June 1995. Martin Maechler (ETH, Zurich) persuades Ross and Robert to release R under GNU Public License (GPL)
- March 1996. Mailing list *r-testers* mailing list
  - Later split into three *r-announce*, *r-help*, and *r-devel*.
- Mid 1997. Creation of *core team* with access to central repository (CVS)
  - Doug Bates, Peter Dalgaard, Robert Gentleman, Kurt Hornik, Ross Ihaka, Friedrich Leisch, Thomas Lumley, Martin Maechler, Paul Murrell, Heiner Schwarte, Luke Tierney
- 1997. Adopted by the GNU Project as “GNU S”.

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## The draw of S

*"Early on, the decision was made to use S-like syntax. Once that decision was made, the move toward being more and more like S has been irresistible"*  
– Ross Ihaka, R: Past and Future History (Interface '98)

R 1.0.0, a complete and stable implementation of S version 3, was released in 2000.



## A Souvenir



## Packages

- Comprehensive R Archive Network (CRAN) started in 1997
  - Quality assurance tools built into R
  - Increasingly demanding with each new R release
- Recommended packages distributed with R
  - Third-party packages included with R distribution
  - Provide more complete functionality for the R environment
  - Starting with release 1.3.0 (completely integrated in 1.6.0)



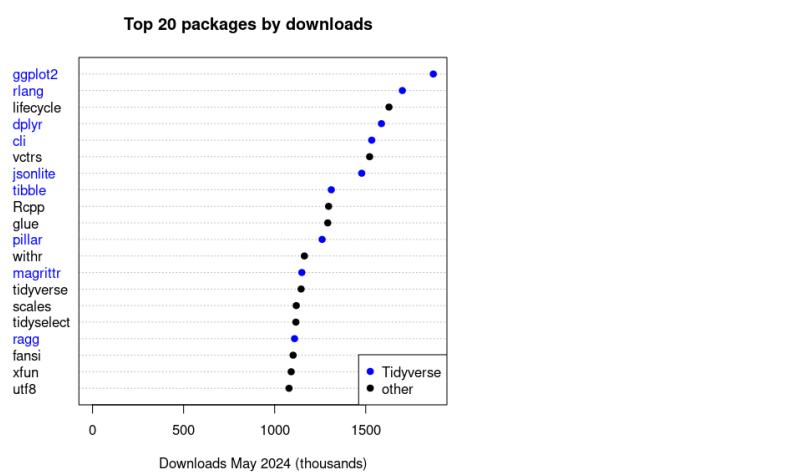
## Growth of CRAN



## Community

- useR! Annual conference
  - Online (2020, 2021, 2022), Salzburg (2024)
- R Journal (<http://journal.r-project.org>)
  - Journal of record, peer-reviewed articles, indexed
  - Journal of Statistical Software (JSS) has many articles dedicated to R packages (<http://jstatsoft.org>)
- Migration to social media
  - Stack Exchange/Overflow, Github, Twitter/X, Mastodon (#rstats)
  - Follow @R\_Foundation on X, or @R\_Foundation@fosstodon.org on Mastodon

Much important R infrastructure is now in package space



Much important R infrastructure is now in package space



## The tidyverse

- Many of the popular packages on CRAN come from the company Posit Software, PBC (formerly R Studio).
- These packages are known as the “tidyverse” (<https://www.tidyverse.org>).
- All packages in the tidyverse have a common design philosophy and work together. Common features are:
  - Non-standard evaluation rules for function calls.
  - Use of the pipe operator `|>` (or `%>%`) to pass data transparently from one function call to another.
- The CRAN meta-package `tidyverse` installs all of these packages.

## The R Foundation for Statistical Computing

A non-profit organization working in the public interest, founded in 2002 in order to:

- Provide support for the R project and other innovations in statistical computing.
- Provide a reference point for individuals, institutions or commercial enterprises that want to support or interact with the R development community.

## The R Consortium

In 2015, a group of organizations created a consortium to support the R ecosystem.  
Current members (May 2024)

**R Foundation** A statutory member of The R Consortium

**Platinum members** Biogen, Genentech, Microsoft, Posit

**Gold members** ASA, Ascent, Esri, Google, GSK, Janssen, Lander Analytics, Merck

**Silver members** Novo Nordisk, Oracle, Pfizer, Procogia, Sanofi, Swiss Re



## Local R User Groups

The R Consortium sponsors local groups.



See <https://www.meetup.com/pro/r-user-groups/>.



## R Forwards

- R Forwards is an R Foundation task for to widen the participation of women and other under-represented groups.
- The task force was set up by the R Foundation in December 2015 to address the underrepresentation of women and rebranded in January 2017 to accommodate more under-represented groups such as LGBT, minority ethnic groups, and people with disabilities in the R community.
- See <https://forwards.github.io>



## R Ladies

- As a diversity initiative, the mission of R-Ladies is to achieve proportionate representation by encouraging, inspiring, and empowering people of genders currently under-represented in the R community. R-Ladies' primary focus, therefore, is on supporting minority gender R enthusiasts to achieve their programming potential, by building a collaborative global network of R leaders, mentors, learners, and developers to facilitate individual and collective progress worldwide.
- See <https://rladies.org>



## R Contribution Working Group

- Initiative to encourage new contributors to R core, with a focus on diversity and inclusion.
- Includes a developer guide aimed at getting new developers on board.
- See <https://contributor.r-project.org>



## What does all of this mean for the course?

- R incorporates over 40 years of ideas in statistical computing from multiple contributors.
- There is usually more than one way to do something in R.
- Some of the peculiarities of the R language are there for historical reasons.
- The course does not cover some of the recent additions to the R ecosystem.



## Resources

- Chambers J, Stages in the Evolution of S
- Becker, R, A Brief History of S
- Chambers R, Evolution of the S language
- Ihaka, R and Gentleman R, R: A language for Data Analysis and Graphics, *J Comp Graph Stat*, 5, 299–314, 1996.
- Ihaka, R, R: Past and Future History, Interface 98.
- Ihaka, R, Temple Lang, D, Back to the Future: Lisp as a Base for a Statistical Computing System
- Fox, J, Aspects of the Social Organization and Trajectory of the R Project, R Journal, Vol 1/2, 5–13, 2009.

# Poisson and Binary Regression

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Statistical Practice in Epidemiology (2024,Lyon)

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## Elapse of time and Epidemiology

Epidemiology deals with the occurrence of event (disease) in populations observed over time

- ▶ concepts of risk and rate are used to measure the frequency with which the event (disease) cases occur
- ▶ risk is defined as  $\frac{D}{N}$ , where D is the number of people who developed the disease during pre-specified follow-up from 0 to t and N is the number of disease-free population at the beginning of follow-up and
- ▶ rate is defined as  $\frac{D}{Y}$ , where Y is the amount of person-time at risk observed when following disease free subjects from 0 to t.
- ▶ Note: risk increases with t but rate can vary depending on the length of the follow-up period.
- ▶ **Virtually all prospective follow-up studies include loss to follow-up censoring and risk must be estimated using appropriate methods described in this course.**

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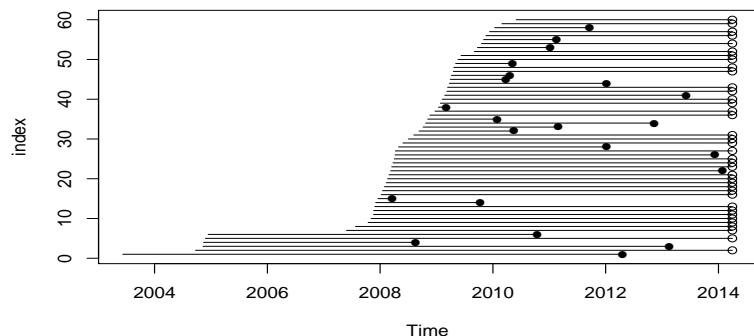
Points to be covered

- ▶ Incidence rates, rate ratios and rate differences from *follow-up studies* can be computed by fitting *Poisson regression models*.
- ▶ Risk ratios and differences can be computed from binary data by fitting *Logistic regression models*.
- ▶ Both models are special instances of *Generalized linear models*.
- ▶ There are various ways to do these tasks in R.

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## The Estonian Biobank cohort: survival among the elderly

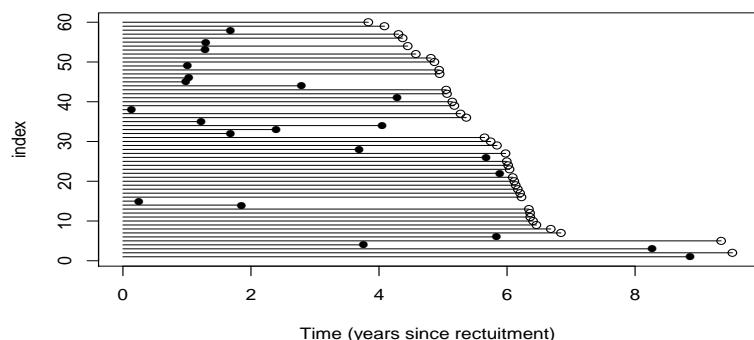
Follow-up of 60 random individuals aged 75-103 at recruitment, until death (●) or censoring (○) in April 2014 (linkage with the Estonian Causes of Death Registry). (time-scale: calendar time).



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## The Estonian Biobank cohort: survival among the elderly

Follow-up time for 60 random individuals aged 75-103 at recruitment (time-scale: time in study).



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## Events, dates and risk time

- ▶ Mortality as the outcome:
  - d: indicator for **status** at exit:
    - 1: death observed
    - 0: censored alive

- ▶ Dates:

doe = date of **E**ntry to follow-up,  
dox = date of **eXit**, end of follow-up.

- ▶ Follow-up time (years) computed as:

$$y = (\text{dox} - \text{doe}) / 365.25$$

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## Crude overall rate computed by hand and model

Total no. cases, person-years & rate (/1000 y):

```
> D <- sum( d ); Y <- sum(y) ; R <- D/(Y/1000)
> round( c(D=D, Y=Y, R=R), 2)
  D      Y      R
884.00 11678.24   75.70
```

R-implementation of the rate estimation with Poisson regression:

A model with offset term	A model with poisreg-family (Epi package)
> m1 <- glm( D ~ 1, family=poisson, offset=log(Y))	> glm(cbind(D, Y) ~ 1, family=poisreg)
> coef(m1)	Coefficients :
(Intercept)	(Intercept)
-2.581	-2.581

From the coefficient we get estimate of the rate  $\exp(-2.581) * 1000 = 75.70$

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## Constant hazard — Poisson model

Let  $Y \sim \exp(\lambda)$ , then  $f(y; \lambda) = \lambda e^{-\lambda y} I(y > 0)$

Constant rate model:  $\lambda(y) = \frac{f(y; \lambda)}{S(y; \lambda)} = \lambda$  and observed data  $\{(y_i, \delta_i); i = 1, \dots, n\}$ .

The likelihood  $L(\lambda) = \prod_{i=1}^n \lambda^{\delta_i} e^{-\lambda y_i}$  and

$$\log(L) = \sum_{i=1}^n [\delta_i \log(\lambda) - \lambda y_i]$$

Solving the *score equations*:

$$\frac{\partial \log L(\lambda)}{\partial \lambda} = \sum \left[ \frac{\delta_i}{\lambda} - y_i \right] = \frac{D}{\lambda} - Y = 0 \text{ and } D - \lambda Y = 0$$

→ **maximum likelihood estimator (MLE)** of  $\lambda$ :

$$\hat{\lambda} = \frac{D}{Y} = \frac{\text{number of cases}}{\text{total person-time}} = \text{empirical rate!}$$

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## offset term — Poisson model

- ▶ Previous model without offset: Intercept 6.784 =  $\log(884)$
- ▶ We should use an offset if we suspect that the underlying **population sizes (person-years) differ** for each of the observed counts – For example varying person-years by sex, age, treatment group, ...
- ▶ We need a term in the model that "scales" the likelihood, but does not depend on model parameters ( include a **term with reg. coef. fixed to 1**) – offset term is  $\log(y)$
- ▶ This is all taken care of by `family=poisreg` – recommend to use

$$\begin{aligned} \log\left(\frac{\mu}{y}\right) &= \beta_0 + \beta_1 x_1 \\ \log(\mu) &= 1 \times \log(y) + \beta_0 + \beta_1 x_1 \end{aligned}$$

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## Comparing rates: The Thorotrast Study

- ▶ Cohort of seriously ill patients in Denmark on whom angiography of brain was performed.
- ▶ Exposure: contrast medium used in angiography.
  1. thor = thorotrast (with  $^{232}\text{Th}$ ), used 1935-50
  2. ctrl = other medium (?), used 1946-63
- ▶ Outcome of interest: death

doe = date of Entry to follow-up,  
dox = date of eXit, end of follow-up.

- ▶ `data(thoro)` in the Epi package.

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## Tabulating rates: thorotrast vs. control

Tabulating cases, person-years & rates by group

```
> stat.table( contrast,
+               list ( N = count(),
+                     D = sum(d),
+                     Y = sum(y),
+                     rate = ratio(d,y,1000) ) )
-----
contrast      N      D      Y    rate
-----
ctrl        1236  797.00 30517.56   26.12
thor         807  748.00 19243.85   38.87
-----
```

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## Rate ratio estimation with Poisson regression

- ▶ Include contrast as the explanatory variable (factor).
- ▶ Insert person years in units that you want rates in

```
> m2 <- glm( cbind(d,y/1000) ~ contrast,family = poisreg(link="log") )
> round( summary(m2)$coef, 4)[, 1:2]
```

	Estimate	Std. Error
(Intercept)	3.2626	0.0354
contrast thor	0.3977	0.0509

- ▶ Rate ratio and CI?

Call function `ci.exp()` in Epi

```
> round( ci.exp( m2 ), 3 )
      exp(Est.) 2.5% 97.5%
(Intercept)  26.116 24.364 27.994
contrast thor  1.488  1.347  1.644
```

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## Rates in groups with Poisson regression

- ▶ Include contrast as the explanatory variable (factor).
- ▶ Remove the intercept (-1)
- ▶ Insert person-years in units that you want rates in

```
> m3 <- glm( cbind(d,y/1000) ~ factor(contrast)-1,family = poisreg)
> round( summary(m3)$coef, 4)[, 1:2]

      Estimate Std. Error
contrast ctrl  3.2626   0.0354
contrast thor  3.6602   0.0366

> round( ci.exp( m3 ), 3 )

      exp(Est.) 2.5% 97.5%
contrast ctrl  26.116 24.364 27.994
contrast thor  38.870 36.181 41.757
```

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## Rate difference estimation with Poisson regression

- ▶ The approach with d/y enables additive rate models too:

```
> contrast<-c(0,1)
> m5 <-glm(cbind(d,y/1000) ~contrast,
           family=poisreg(link="identity") )
> round( ci.exp(m5,Exp=F), 3 )

      Estimate 2.5% 97.5%
(Intercept)  26.116 24.303 27.929
contrast thor 12.753  9.430 16.077
```

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## Binary data: Treatment success Y/N

85 diabetes-patients with foot-wounds:

- ▶ Dalteparin (Dal)
- ▶ Placebo (Pl)

Treatment/Placebo given to diabetes patients, the design is prospective and outcome is measured better(Y)/worse(N). Is the probability of outcome more than 15% – yes, then use the risk difference or risk ratio (RR)

		Treatment group	
		Dalteparin	Placebo
Better	29	20	
	14	22	
Total	43	42	

$$\hat{p}_{\text{Dal}} = \frac{29}{43} = 67\% \quad \hat{p}_{\text{Pl}} = \frac{20}{42} = 47\%$$

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## Binary data: Crosstabulation analysis of 2x2 table

```
> library(Epi)
> dlt <- rbind( c(29,14), c(20,22) )
> colnames( dlt ) <- c("Better", "Worse")
> rownames( dlt ) <- c("Dal", "P1")
> kable(twoby2( dlt ), "latex")

2 by 2 table analysis:
  Better Worse P(Better) 95% conf. interval
Dal     29     14      0.6744  0.5226  0.7967
P1      20     22      0.4762  0.3316  0.6249
                                         95% conf. interval
                                         Relative Risk: 1.4163 0.9694 2.0692
                                         Sample Odds Ratio: 2.2786 0.9456 5.4907
Conditional MLE Odds Ratio: 2.2560 0.8675 6.0405
Probability difference: 0.1982 -0.0110 0.3850

  Exact P-value: 0.0808
  Asymptotic P-value: 0.0665
```

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## Binary regression – estimation of odds ratio

For grouped binary data, the response is a two-column matrix with columns (successes,failures).

```
> library(Epi)
> library(xtable)
> dlt <- data.frame(rbind( c(29,14),c(20,22) ))
> colnames( dlt ) <- c("Better", "Worse")
> dlt$trt <- c(1,0)
> b2<-glm(cbind(Better,Worse)~trt,
+           family=binomial(link="logit"),
+           data=dlt)
> xtable(round( ci.exp( b2 ), digits=6 ))
```

	exp(Est.)	2.5%	97.5%
(Intercept)	0.91	0.50	1.67
trt	2.28	0.95	5.49

- ▶ The default parameters in logistic regression are **odds** (the intercept:  $20/22 = 0.9090$ ) and the **odds-ratio**  $((29/14)/(20/22) = 2.28)$ .
- ▶ This is **NOT** what you want, because odds ratio is biased estimate of the risk ratio.(recall if  $p>10\%$   $\frac{p}{1-p} \not\approx p$ )

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## Binary regression - Estimation of risk ratio (Relative risk)

```
> library(Epi)
> library(xtable)
> dlt <- data.frame(rbind( c(29,14),c(20,22) ))
> colnames( dlt ) <- c("Better", "Worse")
> dlt$trt <- c(1,0)
> b2<-glm(cbind(Better,Worse)~trt,
+           family=binomial(link="log"),
+           data=dlt)
> xtable(round( ci.exp( b2 ), digits=6 ))
```

	exp(Est.)	2.5%	97.5%
(Intercept)	0.48	0.35	0.65
trt	1.42	0.97	2.07

Diabetics with Dalteparin treatment are 1.4 times likely to get better than those treated with placebo

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## Binary regression - Estimation of risk difference

```
> library(Epi)
> library(xtable)
> dlt <- data.frame(rbind( c(29,14),c(20,22) ))
> colnames( dlt ) <- c("Better","Worse")
> dlt$trt <- c(1,0)
> b2<-glm(cbind(Better,Worse)~trt,
+           family=binomial(link="identity"),
+           data=dlt)
> xtable(round( ci.exp( b2,Exp=F ), digits=6 ))
```

	Estimate	2.5%	97.5%
(Intercept)	0.48	0.33	0.63
trt	0.20	-0.01	0.40

Twenty percent more of the Diabetics with Dalteparin treatment are getting better compared to Diabetics treated with placebo

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## Conclusion: What did we learn?

- ▶ Rates, their ratio and difference can be analysed by Poisson regression
- ▶ In Poisson models the response can be either:
  - ▶ case indicator d with offset = log(y), or
  - ▶ case and person-years cbind(d,y) with poisreg-family (Epi-package)
- ▶ Both may be fitted on either grouped data, or individual records.
- ▶ Binary outcome can be modeled with binary regression.

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# Linear and generalized linear models

Monday 3 June, 2024

Esa Läärä

Statistical Practice in Epidemiology using R

3 to 7 June, 2024

International Agency for Research on Cancer, Lyon, France

## Outline

- ▶ Simple linear regression.
- ▶ Fitting a regression model and extracting results.
- ▶ Predictions and diagnostics.
- ▶ Categorical factors and contrast matrices.
- ▶ Main effects and interactions.
- ▶ Modelling curved effects.
- ▶ Generalized linear models.
- ▶ Binary regression and Poisson regression.

## Variables in generalized linear models

- ▶ The **outcome** or **response** variable must be numeric.
- ▶ Main types of response variables are
  - Metric or continuous (a measurement with units).
  - Binary ("yes" vs. "no", coded 1/0), or proportion.
  - Failure in person-time, or incidence rate.
- ▶ **Explanatory** variables or **regressors** can be
  - Numeric or quantitative variables
  - Categorical factors, represented by class indicators or contrast matrices.

## The births data in Epi

id: Identity number for mother and baby.  
bweight: Birth weight of baby.  
lowbw: Indicator for birth weight less than 2500 g.  
gestwks: Gestation period in weeks.  
preterm: Indicator for gestation period less than 37 weeks.  
matage: Maternal age.  
hyp: Indicator for maternal hypertension (0 = no, 1 = yes).  
sex: Sex of baby (1 = male, 2 = female).

Declaring and transforming some variables as factors:

```
> library(Epi) ; data(births)
> births <- transform(births,
+   hyp = factor(hyp, labels=c("N", "H")),
+   sex = factor(sex, labels=c("M", "F")),
+   gest4 = cut(gestwks,breaks=c(20, 35, 37, 39, 45), right=FALSE) )
> births <- subset(births, !is.na(gestwks))
```

Linear and generalized linear models

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## Birth weight and gestational age



```
> with(births, plot(bweight ~ gestwks, xlim = c(24,45), pch = 16, cex.axis=1.5, cex.lab = 1.5,
+   xlab= "Gestational age (wk)", ylab= "Birth weight (g)" ) )
```

Linear and generalized linear models

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## Metric response, numeric explanatory variable

Roughly linear relationship btw bweight and gestwks

→ Simple **linear regression model** fitted.

```
> m <- lm(bweight ~ gestwks, data=births)
```

- ▶ `lm()` is the function that fits linear regression models, assuming **Gaussian** distribution or **family** for **error** terms.
- ▶ `bweight ~ gestwks` is the **model formula**
- ▶ `m` is a **model object** belonging to **class** “`lm`”.

```
> coef(m) – Printing the estimated regression coefficients
```

(Intercept)	gestwks
-4489.1	197.0

Interpretation of **intercept** and **slope**?

Linear and generalized linear models

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## Model object and extractor functions

Model object = **list** of different elements, each being separately accessible.

– See `str(m)` for the full list.

Functions that extract results from the fitted model object

- ▶ `summary(m)` – lots of output
- ▶ `coef(m)` – beta-hats only (see above)
- ▶ `ci.lin(m) [,c(1,5,6)]` –  $\hat{\beta}_j$ s plus confidence limits

Estimate 2.5% 97.5%  
(Intercept) -4489.1 -5157.3 -3821.0  
gestwks 197.0 179.7 214.2

Function `ci.lin()` is found in Epi package.

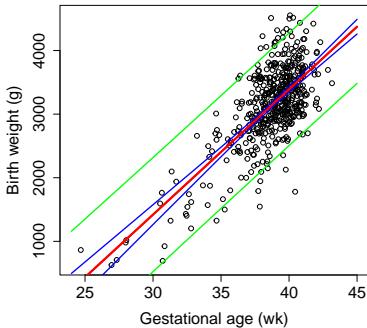
- ▶ `anova(m)` – Analysis of Variance Table

## Other extractor functions, for example

- ▶ `fitted(m)`, `resid(m)`, `vcov(m)`, ...
- ▶ `predict(m, ...)` – or `ci.pred(m, ...)` in Epi
  - Predicted responses for desired combinations of new values of the regressors – argument `newdata`
  - Argument `interval` specifies whether **confidence** intervals for the *mean* response or **prediction** intervals for *individual* responses are returned.
- ▶ `plot(m)` – produces various diagnostic plots based on residuals (raw, standardized or studentized residuals).

Many of these are special **methods** for certain **generic functions**, aimed at acting on objects of class “`lm`”.

## Fitted values, confidence & prediction intervals



```
> nd <- data.frame( gestwks = seq(24, 45, by = 0.25) )
> pr.c1 <- predict( m, newdata=nd, interval="conf" )
> pr.p1 <- predict( m, newdata=nd, interval="pred" )
> with(births, plot(bweight ~ gestwks, xlim = c(24,45), cex.axis=1.5, cex.lab = 1.5, xlab = 'Gestation
> matlines( nd$gestwks, pr.c1, lty=1, lwd=c(3,2,2), col=c('red','blue','blue')) )
> matlines( nd$gestwks, pr.p1, lty=1, lwd=c(3,2,2), col=c('red','green','green')) )
```

## A couple of diagnostic plots



```
> par(mfrow=c(1,2))
> plot(m, 1:2, cex.lab = 1.5, cex.axis=1.5, cex.caption=1.5, lwd=2)
```

- ▶ Some deviation from linearity?
- ▶ Reasonable agreement with Gaussian error assumption?

## Factor as an explanatory variable

- ▶ How bweight depends on maternal hypertension?

```
> mh <- lm(bweight ~ hyp, data=births)
```

	Estimate	2.5%	97.5%
(Intercept)	3198.9	3140.2	3257.6
hypH	-430.7	-585.4	-275.9

- ▶ Removal of intercept → mean bweights by hyp:

```
> mh2 <- lm(bweight ~ -1 + hyp, data = births)
```

```
> coef(mh2)
  hypN   hypH
3198.9 2768.2
```

- ▶ Interpretation:  $-430.7 = 2768.2 - 3198.9$   
= difference between level 2 ("H") vs. reference level 1 ("N") of factor hyp.

## Additive model with both gestwks and hyp

- ▶ Joint effect of hyp and gestwks is modelled e.g. by updating:

```
> mhg <- update(mh, . ~ . + gestwks)
  Estimate    2.5%    97.5%
(Intercept) -4285.0 -4969.7 -3600.3
hypH         -143.7  -259.0   -28.4
gestwks       192.2   174.7  209.8
```

- ▶ The coefficient for hyp: H vs. N is attenuated (from  $-430.7$  to  $-143.7$ ).
- ▶ Does  $-143.7$  estimate the **causal effect** of hyp **adjusted** for gestwks?
- ▶ No, as gestwks is most likely a **mediator**. – Much of the effect of hyp on bweight is mediated via shorter gestwks in hypertensive mothers.
- ▶ Instead, for **total causal effect** of hyp, adjustment for at least age is needed, but adjusting for gestwks is **overadjustment**.
- ▶ Yet, for **predictive modelling** it is OK to keep gestwks.

## Model with interaction of hyp and gestwks

- ▶ 

```
mhgi <- lm(bweight ~ hyp + gestwks + hyp:gestwks, ...)
```
- ▶ Or with shorter formula: `bweight ~ hyp * gestwks`

	Estimate	2.5%	97.5%
(Intercept)	-3960.8	-4758.0	-3163.6
hypH	-1332.7	-2841.0	175.7
gestwks	183.9	163.5	204.4
hypH:gestwks	31.4	-8.3	71.1
- ▶ Estimated slope: 183.9 g/wk in reference group N of normotensive mothers and  $183.9 + 31.4 = 215.3$  g/wk in hypertensive mothers.
- ⇒ For each additional week the difference in mean bweight between H and N group increases by 31.4 g.
- ▶ *Interpretation of Intercept and “main effect” hypH?*

## Model with interaction (cont'd)

More interpretable parametrization obtained if `gestwks` is **centered** at some reference value, using e.g. the **insulate** operator `I()` for explicit transformation of an original term.

- ▶ 

```
mi2 <- lm(bweight ~ hyp*I(gestwks-40), ...)
```

	Estimate	2.5%	97.5%
(Intercept)	3395.6	3347.5	3443.7
hypH	-77.3	-219.8	65.3
I(gestwks - 40)	183.9	163.5	204.4
hypH:I(gestwks - 40)	31.4	-8.3	71.1
- ▶ The “main effect” of `hyp` =  $-77.3$  is the difference between H and N at the reference value `gestwks` = 40.
- ▶ Intercept = 3395.6 is the estimated mean `bweight` at the reference value 40 of `gestwks` in group N.

## Factors and contrasts in R

- ▶ A categorical explanatory variable or **factor** with  $L$  **levels** will be represented by  $L - 1$  linearly independent columns in the **model matrix** of a linear model.
- ▶ These columns can be defined in various ways implying alternative **parametrizations** for the effect of the factor.
- ▶ Parametrization is defined by given type of **contrasts**.
- ▶ Default: **treatment** contrasts, in which 1st class is the **reference**, and regression coefficient  $\beta_k$  for class  $k$  is interpreted as  $\beta_k = \mu_k - \mu_1$
- ▶ Own parametrization may be tailored by `ci.lin(mod, ctr.mat=CM)` after fitting, the pertinent **contrast matrix** given as the 2nd argument.

## Two factors: additive effects

- ▶ Factor  $X$  has 3 levels,  $Z$  has 2 levels – Model:

$$\mu = \alpha + \beta_1 X_1 + \beta_2 X_2 + \beta_3 X_3 + \gamma_1 Z_1 + \gamma_2 Z_2$$

▶  $X_1$  (reference),  $X_2, X_3$  are the indicators for  $X$ ,

▶  $Z_1$  (reference),  $Z_2$  are the indicators for  $Z$ .

▶ Omitting  $X_1$  and  $Z_1$  the model for mean is:

$$\mu = \alpha + \beta_2 X_2 + \beta_3 X_3 + \gamma_2 Z_2$$

with predicted means  $\mu_{jk}$  ( $j = 1, 2, 3; k = 1, 2$ ):

	$Z = 1$	$Z = 2$
$X$	1 $\mu_{11} = \alpha$	$\mu_{11} = \alpha + \gamma_2$
	2 $\mu_{21} = \alpha + \beta_2$	$\mu_{22} = \alpha + \beta_2 + \gamma_2$
	3 $\mu_{31} = \alpha + \beta_3$	$\mu_{32} = \alpha + \beta_3 + \gamma_2$

## Two factors with interaction

- ▶ Effect of  $Z$  differs at different levels of  $X$ :

	$Z = 1$	$Z = 2$
$X$	1 $\mu_{11} = \alpha$	$\mu_{12} = \alpha + \gamma_2$
	2 $\mu_{21} = \alpha + \beta_2$	$\mu_{22} = \alpha + \beta_2 + \gamma_2 + \delta_{22}$
	3 $\mu_{31} = \alpha + \beta_3$	$\mu_{32} = \alpha + \beta_3 + \gamma_2 + \delta_{32}$

- ▶ How much the effect of  $Z$  (level 2 vs. 1) changes when the level of  $X$  is changed from 1 to 3:

$$\begin{aligned}\delta_{32} &= (\mu_{32} - \mu_{31}) - (\mu_{12} - \mu_{11}) \\ &= (\mu_{32} - \mu_{12}) - (\mu_{31} - \mu_{11}),\end{aligned}$$

= how much the effect of  $X$  (level 3 vs. 1) changes when the level of  $Z$  is changed from 1 to 2.

- ▶ See the exercise: interaction of hyp and gest4.

## Contrasts in R

- ▶ All contrasts can be implemented by supplying a suitable **contrast function** giving the **contrast matrix** e.g:

```
> contr.cum(3)           > contr.sum(3)
 1 0 0                  1   1   0
 2 1 0                  2   0   1
 3 1 1                  3  -1  -1
```

- ▶ In model formula factor name faktori can be replaced by expression like `C(faktori, contr.cum)`.

- ▶ Function `ci.lin()` can calculate CI's for linear functions of the parameters of a fitted model `mall` when supplied by a relevant contrast matrix

```
> ci.lin(mall, ctr.mat = CM) [ , c(1,5,6)]
```

→ No need to specify contrasts in model formula!

## More about numeric regressors

What if dependence of  $Y$  on  $X$  is non-linear?

- ▶ **Categorize** the values of  $X$  into a factor.
  - Continuous effects violently discretized by often arbitrary cutpoints. This is inefficient.
- ▶ Fit a low-degree (e.g. 2 to 4) **polynomial** of  $X$ .
  - Tail behaviour may be problematic.
- ▶ Use **fractional polynomials**.
  - Invariance problems. Only useful if  $X = 0$  is well-defined.
- ▶ Use a **spline** model: smooth function  $s(X; \beta)$ . – See Martyn's lecture
  - More flexible models that act locally.
  - Effect of  $X$  reported by graphing  $\hat{s}(X; \beta)$  & its CI

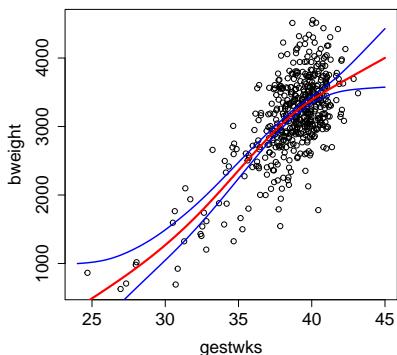
### Mean bweight as 3rd order polynomial of gestwks



```
> mp3 <- update( m, . ~ . - gestwks + poly(gestwks, 3) )
```

- ▶ The model is linear in parameters with 4 terms & 4 df.
- ▶ Otherwise good, but the tails do not behave well.

### Penalized spline model with cross-validation



```
> library(mgcv)
> mpen <- gam( bweight ~ s(gestwks), data = births)
```

- ▶ Looks quite nice.
- ▶ Model df  $\approx 4.2$ ; close to 4, as in the 3rd degree polynomial model.

## From linear to generalized linear models

- ▶ An alternative way of fitting our 1st Gaussian model:

```
> m <- glm(bweight ~ gestwks, family=gaussian, data=births)
```
- ▶ Function `glm()` fits **generalized linear models** (GLM).
- ▶ Requires specification of the
  - **family** – i.e. the assumed “error” distribution for  $Y_i$ s,
  - **link** function – a transformation of the expected  $Y_i$ .
- ▶ Covers common models for other types of response variables and distributions, too, e.g. **logistic** regression for **binary** responses and **Poisson** regression for counts.
- ▶ Fitting: method of **maximum likelihood**.
- ▶ Many extractor functions for a `glm` object similar to those for an `lm` object.

## Generalized linear models

Modelling how expected values, risks, rates, etc. depend on explanatory variables or regressors  $X = (X_1, \dots, X_p)$ . – Common elements:

- ▶ Each subject  $i$  ( $i = 1, \dots, N$ ) has an own **regressor profile**, i.e. vector  $x_i^T = (x_{i1}, \dots, x_{ip})$  of values of  $X$ .
- ▶ Let vector  $\beta^T = (\beta_0, \beta_1, \dots, \beta_p)$  contain regression coefficients. The **linear predictor** is a linear combination of  $\beta_j$ s and  $x_{ij}$ s:

$$\eta_i = \beta_0 + \beta_1 x_{i1} + \dots + \beta_p x_{ip}$$

- ▶ Some  $X_j$ s can be **product terms** for interactions and modifications if needed, and **splines** may be used for continuous covariates.
- ▶ Further model specification depends on the type of outcome variable, assumed error distribution or family, desired interpretation of coefficients, and importance and choice of time scale(s).

## Binary regression and interpretations of coefficients

- ▶ Basic model for risks  $\pi(x_i) = P\{Y_i = 1 | X = x_i\} = E(Y_i | X = x_i)$  with fixed risk period, complete follow-up (no censoring, nor competing events):

$$g\{\pi(x_i)\} = \beta_0 + \beta_1 x_{i1} + \dots + \beta_p x_{ip}, \quad i = 1, \dots, N.$$

- ▶ **Link**  $g(\cdot)$  and interpretation of  $\beta_j$ s, assuming the validity of model (including homogeneity or non-modification of the coefficient in question):
  - id  $\Rightarrow \beta_j$  = adjusted **risk difference** (RD) for  $X_j = 1$  vs.  $X_j = 0$ ,
  - log  $\Rightarrow \beta_j$  = adjusted log of **risk ratio** (RR) – “ –
  - logit  $\Rightarrow \beta_j$  = adjusted log of **odds ratio** (OR), – “ –
- ▶ Fitting: `glm(..., family=binomial(link=...), ...)`
- ▶ Issues with id & log links in keeping predicted  $\hat{\pi}(\cdot)$  between 0 and 1.
  - A solution for RR: Doubling the cases & logit-link! (Ning et al. 2022).
  - A solution for RD exists, too (Battey et al. 2019).

## Poisson regression – model for rates

- ▶ A common outcome variable is a pair  $(D, Y) = (\text{no. of cases, person-time})$ , from which the **incidence rate**  $= D/Y$  (see Janne's lecture on Monday).
- ▶ **Poisson regression model** specifies, how theoretical **hazard rates** or **hazards**  $\lambda(x_i)$  are assumed to depend on values of  $X$ .
- ▶ Some components of  $X$  represent the relevant **time scales** (as in the exercise of today; more details in Bendix's lecture on Wednesday).
- ▶ Linear predictor as above – **Link**  $g(\cdot)$  and interpretation of  $\beta_j$ s:
  - id  $\Rightarrow \beta_j = \text{adjusted rate difference (RD)}$  for  $X_j = 1$  vs.  $X_j = 0$ ,
  - log  $\Rightarrow \beta_j = \text{adjusted log of rate ratio (RR)}$  – " –
- ▶ Fitting – our recommended approach using Epi:  
`glm(cbind(d,y) ~ ..., family=poisreg(link=...), ...)`

## What was covered

- ▶ A wide range of models from simple linear regression to splines.
- ▶ Gaussian family for continuous outcomes, binomial for binary outcomes, and Poisson family for rates.
- ▶ Various link functions for different parametrizations.
- ▶ R functions fitting linear and generalized models: `lm()` and `glm()`.
- ▶ Parametrization of categorical explanatory factors; contrast matrices.
- ▶ Extracting results and predictions: `ci.lin()`, `fitted()`, `predict()`.
- ▶ Model diagnostics: `resid()`, `plot.lm()`, ... .

# Splines: flexible models for nonlinear effects

Martyn Plummer

University of Warwick

03 June 2023



Categorization  
oooooooooooo

Interpolating splines  
oooooooooooo

Smoothing splines  
oooooo

Splines in R  
oooooo

## Overview

Categorization

Interpolating splines

Smoothing splines

Splines in R



Categorization  
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Interpolating splines  
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Smoothing splines  
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Splines in R  
oooooo

## Introduction

- Splines are a flexible class of models that can be helpful for representing dose-response relationships in epidemiology.
- In this course we will be using spline models extensively.
- However, spline models are widely misunderstood.
- The purpose of this lecture is to give a conceptual background on where spline models come from.



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Interpolating splines  
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Smoothing splines  
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Splines in R  
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## Outline

Categorization

Interpolating splines

Smoothing splines

Splines in R



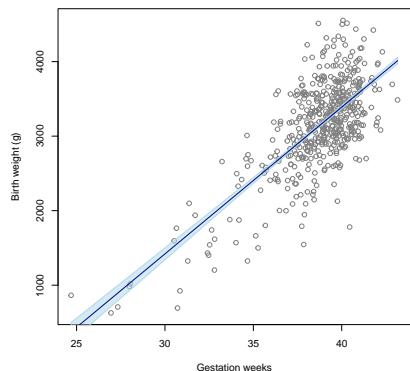
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Smoothing splines  
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Splines in R  
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## A linear model for the births data



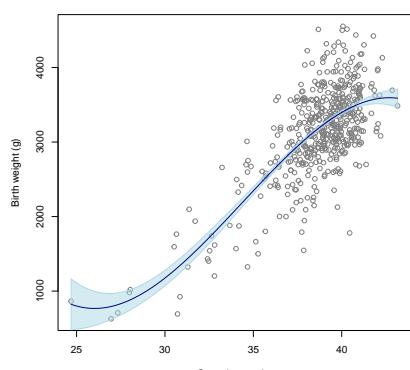
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Interpolating splines  
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Smoothing splines  
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Splines in R  
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## A cubic model for the births data

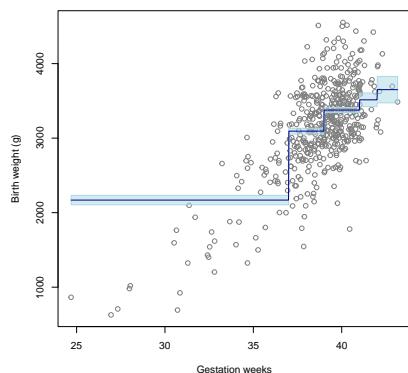


## Categories

Medical doctors like to think in terms of categories

- **preterm**  $< 37$  weeks
- **early term** 37-39 weeks
- **full term** 39-41 weeks
- **late term** 41-42 weeks
- **post term**  $\geq 42$  weeks

## Fitting a categorical model



## More categories

The poor fit for the category “preterm” can be improved by adding more categories:

- **extremely preterm**  $< 28$  weeks
- **very preterm** 28-32 weeks
- **moderate to late preterm** 32-37

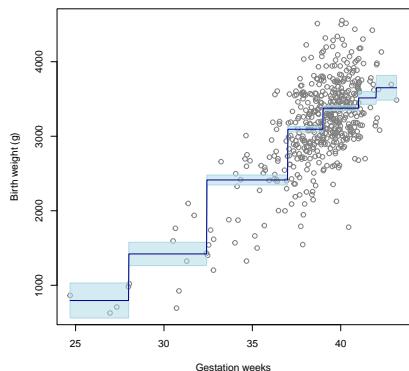
Categorization  
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Interpolating splines  
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Smoothing splines  
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Splines in R  
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## Plotting a more detailed categorical model



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Categorization  
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Interpolating splines  
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Smoothing splines  
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Splines in R  
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## Statisticians against categorization

- Greenland S (1995) Avoiding power loss associated with categorization and ordinal scores in dose-response and trend analysis, *Epidemiology*, **6**, 450–454.
- Senn S (2005) Dichotomania: an obsessive compulsive disorder that is badly affecting the quality of analysis of pharmaceutical trials.
- Bennette C, and Vickers A, (2012), Against quantiles: categorization of continuous variables in epidemiologic research, and its discontents. *BMC Medical Research Methodology* 12:21

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Categorization  
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Interpolating splines  
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Smoothing splines  
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Splines in R  
ooooo

## Epidemiologists against categorization

Rose, G. (1992) The Strategy of Preventive Medicine

- Many diseases are not discrete. Instead there is an underlying continuum of increasing severity (e.g. hypertension).
- In medicine, we tend to conflate a clinical action (treat vs. do not treat) with the presence/absence of disease.
- Disease prevention efforts are best targeted at shifting the distribution of risk for the whole population instead of trying to identify and target a “high risk” group.

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## Outline

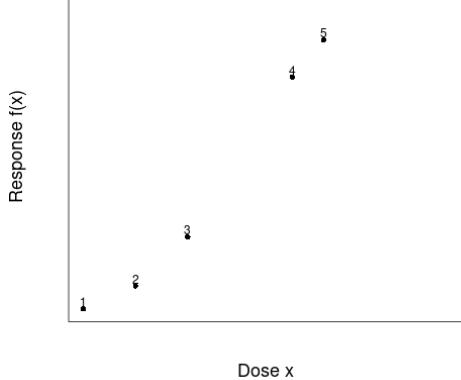
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## Join the dots



- Suppose that we have a set of  $(x, y)$  points that we think come from an underlying smooth relationship between  $x$  and  $y$ .
- We want to join the dots in a way that is as smooth as possible.
- This turns out to be a mathematically well defined problem with a unique solution.

## A roughness penalty

- Suppose  $y = f(x)$  for some function  $f(\cdot)$ .
- The *roughness* of the curve in the interval  $[a, b]$  is measured by the integral

$$\int_a^b \left( \frac{\partial^2 f}{\partial x^2} \right)^2 dx$$

- We want the roughness of  $f$  to be as small as possible.

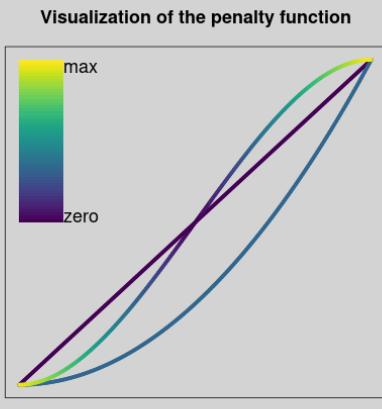
## A roughness penalty

- Suppose  $y = f(x)$  for some function  $f(\cdot)$ .
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$$\int_a^b \left( \frac{\partial^2 f}{\partial x^2} \right)^2 dx$$

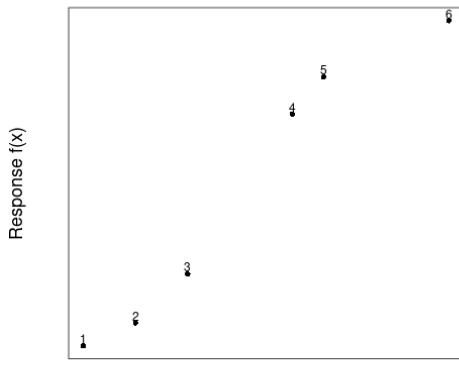
- We want the roughness of  $f$  to be as small as possible.

## What does the roughness penalty mean?



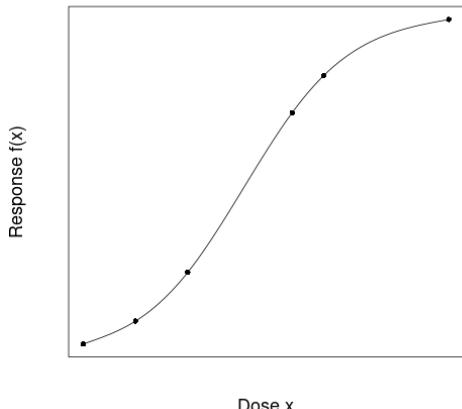
- The contribution to the penalty at each point depends on the curvature (represented by a colour gradient)
- A straight line has no curvature, hence zero penalty.
- Sharp changes in the slope are heavily penalized.

## An interpolating cubic spline



- The smoothest curve that goes through the observed points is a cubic spline.

## An interpolating cubic spline



- The smoothest curve that goes through the observed points is a cubic spline.

## What is a cubic spline?

Splines are piecewise cubic curves

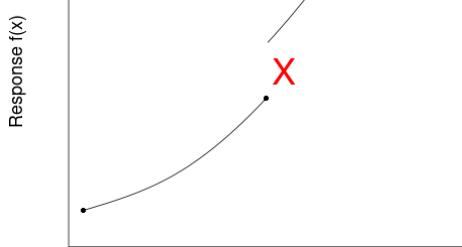
- Every observed point is a knot.
- The knots divide the curve into sections
- Each section is a cubic function

$$f(x) = a + bx + cx^2 + dx^3$$

- The parameters  $a, b, c, d$  are different for different sections

## Boundary conditions

No jumps

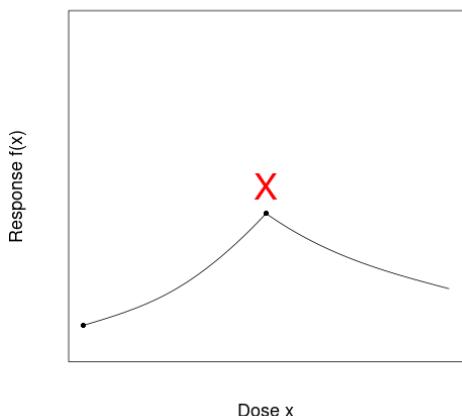


Sections need to join up smoothly.

- Both sides must go through the knot.
- The slope cannot change at a knot
- The curvature cannot change at a knot

## Boundary conditions

No corners

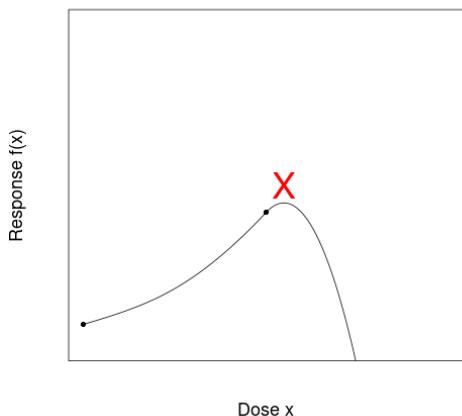


Sections need to join up smoothly.

- Both sides must go through the knot.
- The slope cannot change at a knot
- The curvature cannot change at a knot

## Boundary conditions

No sudden changes in curvature



Sections need to join up smoothly.

- Both sides must go through the knot.
- The slope cannot change at a knot
- The curvature cannot change at a knot

## Outline

Categorization

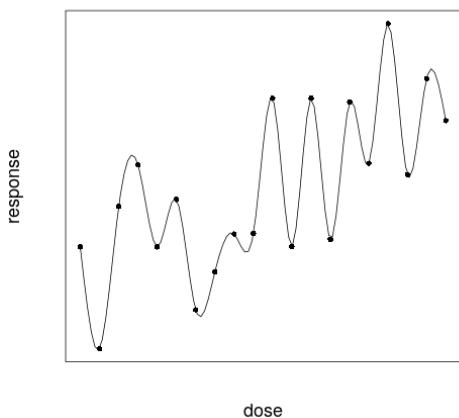
Interpolating splines

Smoothing splines

Splines in R

## Dose response with error

Perfect fit

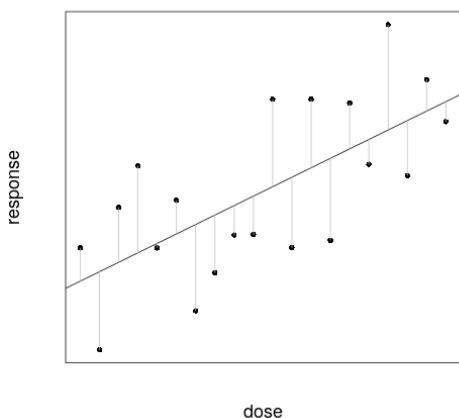


In practice we never know the dose response curve exactly at any point but always measure with error. A spline model is then a compromise between

- Model fit
- Smoothness of the spline

## Dose response with error

Perfectly smooth



In practice we never know the dose response curve exactly at any point but always measure with error. A spline model is then a compromise between

- Model fit
- Smoothness of the spline

## Fitting a smoothing spline

Minimize

$$\sum_i [y_i - f(x_i)]^2 + \lambda \int \left( \frac{\partial^2 f}{\partial x^2} \right)^2 dx$$

Or, more generally

$$\text{Deviance} + \lambda \times \text{Roughness penalty}$$

Size of tuning parameter  $\lambda$  determines compromise between model fit (small  $\lambda$ ) and smoothness (large  $\lambda$ ).

## Smoothing and degrees of freedom

Software will choose the smoothing parameter  $\lambda$  for you automatically using cross-validation.

The smoothing parameter is adapted to the data.

Smoothness of the model can be measured with the *effective degrees of freedom* (EDF)

- Linear model: maximally smooth
  - EDF=2 (intercept + slope parameter)
- Interpolating mode: best fit
  - EDF=n (one parameter for every observation)

## Outline

Categorization

Interpolating splines

Smoothing splines

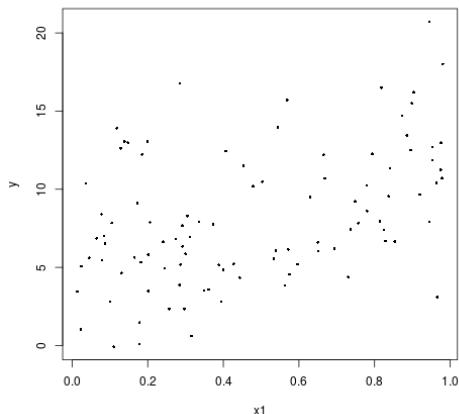
Splines in R

## Spline models in R

- Do not use the `splines` package.
- Use the `gam` function from the `mgcv` package to fit your spline models.
- The `gam` function chooses number and placement of knots for you and estimates the size of the tuning parameter  $\lambda$  automatically.
- You can use the `gam.check` function to see if you have enough knots. Also re-fit the model explicitly setting a larger number of knots (e.g. `double`) to see if the fit changes.

## Penalized spline

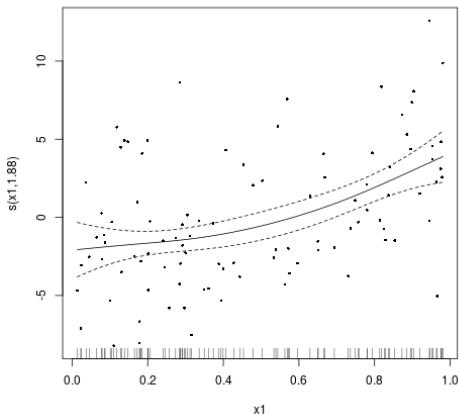
## Some simulated data



- A gam fit to some simulated data
  - Model has 9 degrees of freedom
  - Smoothing reduces this to 2.88 effective degrees of freedom

## Penalized spline

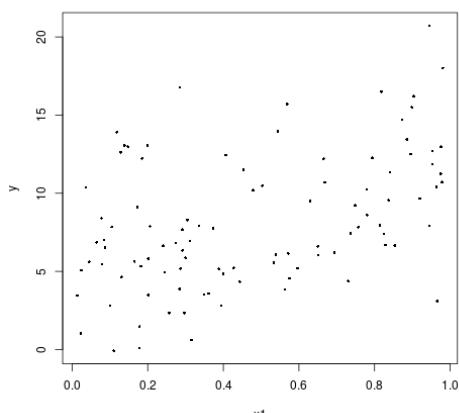
## A gam fit with default options



- A gam fit to some simulated data
  - Model has 9 degrees of freedom
  - Smoothing reduces this to 2.88 effective degrees of freedom

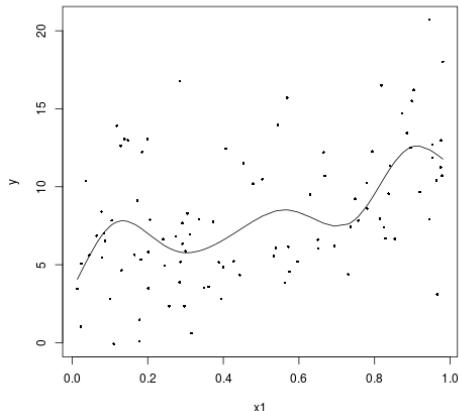
## Unpenalized spline

### Some simulated data



- An unpenalized spline using the same spline basis as the gam fit.
  - Model has 9 degrees of freedom

## Unpenalized spline



- An unpenalized spline using the same spline basis as the gam fit.
- Model has 9 degrees of freedom

## Conclusions

- Epidemiologists like to turn continuous variables into categories.
- Statisticians do not like categorization because it loses information.
- Splines are a flexible class of models that avoid categorization but also avoid making strong assumptions about the shape of a dose-response relationship.
- Penalized regression splines are based on compromise between goodness-of-fit and smoothness.
- Most of the decisions in fitting a penalized regression spline can be made for you
  - Degree of smoothing
  - Number of knots
  - Placement of knots

## Introduction to causal inference

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Institute of Genomics, University of Tartu  
Estonian Academy of Sciences

Statistical Practice in Epidemiology, Lyon 2024

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### How to define a causal effect?

### Causal effects using counterfactuals

### Causal graphs, confounding and adjustment

### Causal models for observational data

Instrumental variables estimation

### Summary and references

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## Statistical associations vs causal effects in epidemiology

Does the exposure (smoking level, obesity, etc) have a **causal effect** on the outcome (blood pressure, cancer diagnosis, mortality, etc)?

is not the same question as

Is the exposure **associated** with the outcome?

Conventional statistical analysis will answer the second one, but not necessarily the first.

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## Example 1

What is the effect of (white) bread consumption on body weight?  
(Estonian Biobank)

```
> signif(summary(lm(weight~wbread+fruit,data=fel))$coef,3)
   Estimate Std. Error t value Pr(>|t|)
(Intercept) 75.10     0.174 431.00 0.00e+00
wbread      1.29     0.183    7.05 1.88e-12
fruit      -1.04     0.159   -6.51 7.56e-11

Adding sex effect to the model:

> signif(summary(lm(weight~ wbread+fruit+sex,data=fel))$coef,3)
   Estimate Std. Error t value Pr(>|t|)
(Intercept) 84.70     0.193 438.00 0.00e+00
wbread     -0.59     0.171   -3.45 5.54e-04
fruit      1.02     0.149    6.81 9.97e-12
sex       -13.40    0.148  -90.20 0.00e+00
```

Does white bread increase and fruit decrease body weight — or the other way around???

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## Example 2

Does coffee-drinking prolong life?

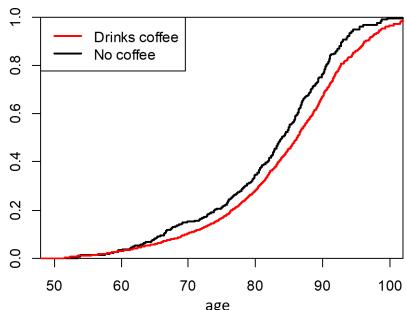


... and is the effect really that huge?

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## Example 2 (cont.)

..using age as timescale



Does coffee-drinking prolong life?  
Or: **do coffee-drinkers live longer (for several reasons)?**

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## How to define causal effects (properly)?

- ▶ One can think of some basic guidelines (sometimes called as “criteria”) that must be satisfied for causal effect to be identifiable.
  - ▶ Such principles may include temporality (cause preceding the outcome), consistency (reproducibility), monotonicity (dose-response), plausibility (e.g. biologically), etc. (Bradford Hill’s guidelines)
  - ▶ However, although such general guidelines are useful, they are often not sufficient to establish causality

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## What is a causal effect?

## Possible questions . . .

1. In case I stop eating white bread, would my weight drop? or ...
  2. In case white bread were eliminated from the world, would the average weight of all people decrease? or ...
  3. If, in a “parallel worlds” we could a) eliminate white bread (thus no-one gets any bread) and b) have everyone eating, say 200 grams of white bread per day, would the average weight (after a while) differ in the two worlds.

Actually, question 3 is what we are going to explore next, but first let's define the counterfactual quantities of interest.

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## Causal effects and counterfactuals

To define valid causal contrasts, we **counterfactual** (what-if) thinking is useful.

## Counterfactual outcomes

- ▶ Suppose  $Y$  is the outcome of interest and  $X$  is a binary exposure (for simplicity), thus  $X = 1$  for exposed and  $X = 0$  for unexposed individuals.
  - ▶ Define  $Y^1 = Y^{X=1}$  and  $Y^0 = Y^{X=0}$  as individual's potential (counterfactual) outcomes if this individual's exposure level  $X$  were set to 1 or 0, respectively.
  - ▶ For a particular individual, either  $Y^1$  or  $Y^0$  can be observed at any moment.
  - ▶ Consistency:

if  $X_i \equiv x$ , then  $Y_i^x \equiv Y_i^X \equiv Y_i$

( $X$  is a random variable for the actual treatment.)

Example:  $Y^1$  individual's blood pressure, if he/she were a smoker;  $Y^0$  individual's blood pressure, if he/she were a nonsmoker;

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## Individual and average causal effects (ACE)

### The individual causal effect

The treatment  $X$  has a causal effect on an individual's outcome  $Y$  if

$$Y^1 \neq Y^0.$$

In epidemiology we are mostly interested in the averages.

### The (population) Average Causal Effect (ACE)

- An average causal effect of exposure  $X$  on outcome  $Y$  is present if

$$E(Y^1) \neq E(Y^0).$$

- For binary  $Y$ , this would be:

$$P(Y^1 = 1) \neq P(Y^0 = 1)$$

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## Do we usually estimate causal effects?

Causal effects are easily estimable, if:  $Y^x \perp\!\!\!\perp X$ ,

as in this case  $E(Y|X = x) = E(Y^x|X = x) = E(Y^x)$ .

This condition is, however, rarely satisfied.

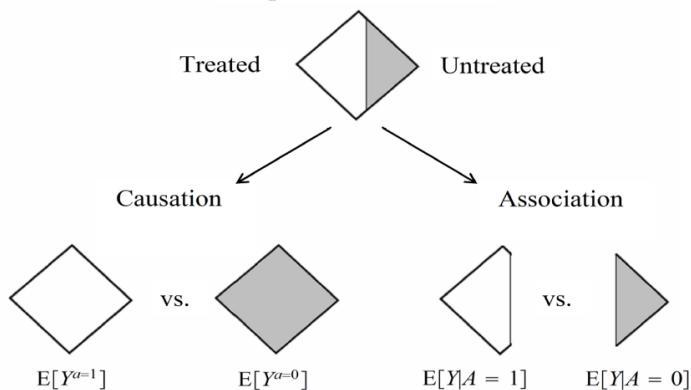
If  $Y$  is weight and  $X$  the quantity of bread consumed (slices/day), then:

- $E(Y^x)$  would be the average weight in population, in case everyone eats exactly  $x$  slices of bread a day;
- $E(Y|X = x)$  would be the average weight in subset who actually eat  $x$  slices of bread a day;

The population can be divided into subsets with  $X = 0, X = 1, X = 2$ , etc.  $E(Y|X = x)$  would be the average in one of such subsets, but  $E(Y^x)$  would be the average for the entire population for each possible value of  $x$ .

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### Population of interest



(by: M. Hernán and J. Robins)

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## The “naïve” association analysis

- With a binary exposure  $X$ , compare average outcomes in exposed and unexposed populations:

$$E(Y|X = 1) - E(Y|X = 0)$$

Is cancer incidence different in smokers and nonsmokers?

- But mostly:

$$E(Y|X = 1) \neq E(Y^1)$$

Cancer risk in smokers is not the same as the potential cancer risk in the population if everyone were smoking

- Similarly:

$$E(Y|X = 0) \neq E(Y^0)$$

- In most cases there is always some **unobserved confounding** present and therefore the naïve analysis does not provide causal effect estimates.

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## Potential outcomes (counterfactuals) in different settings

- Randomized trials:** probably the easiest setting to imagine  $Y^X$  for different  $X$ .
- Actionable exposures:** smoking level, vegetable consumption, ... – potential interventions may alter exposure levels in future.
- Non-actionable exposures:** e.g. genotypes. It is difficult to ask “*What if I had different genes?*”. Still useful concept to formalize genetic effects (heritability, attributable risk).
- Combinations:** With  $X$  – a behavioral intervention level,  $Z$  – smoking level after intervention and  $Y$  – a disease outcome, one could formalize the effect of intervention on outcome by using  $Y^{X,Z(X)}$

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## Estimability of causal effects in an ideal randomized trial

Causal effect is estimable in a **randomized trial (RCT)**, where the subjects are randomly assigned to two arms:  $R = 1$  and  $R = 0$ . In an **ideal** (but often not realistic) RCT:

$$E(Y^0) = E(Y^0|R = 0) \equiv E(Y|R = 0),$$

because when  $R = 0$  then also  $X = 0$  and we observe  $Y = Y^0$  (consistency!).

Similarly:

$$E(Y^1) = E(Y^1|R = 1) \equiv E(Y|R = 1)$$

and thus we can estimate the causal effect of treatment in such study.

In epidemiology, however, exposures are not randomized and therefore the estimation of causal effects is complicated (and not always possible).

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## Does adjustment for covariates help?

Adjustment for confounders is helpful, if:

$$Y^x \perp\!\!\!\perp X, \quad \text{but} \quad Y^x \perp\!\!\!\perp X|Z,$$

(conditional exchangeability), implying

$$E(Y^x) \neq E(Y|X = x), \quad \text{but} \quad E(Y^x|Z) = E(Y|X = x, Z = z),$$

for a set of covariates  $Z$ .

(Within levels of  $Z$ ,  $X$  is randomly “assigned”.)

Under conditional exchangeability, one can **test** for the causal effect by simple regression adjustment. For **estimation** of the average causal effect, a few “tricks” can be used (Esa’s lecture on Thursday).

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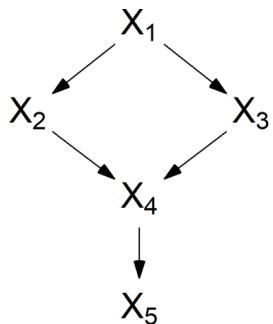
## Classical/generalized regression estimates vs causal effects?

- ▶ In the presence of confounding, regression analysis provides a biased estimate for the true causal effect
- ▶ To reduce such bias, one needs to collect data on most important confounders and adjust for them
- ▶ However, too much adjustment may actually introduce more biases
- ▶ Causal graphs (Directed Acyclic Graphs, DAGs) may be extremely helpful in identifying the optimal set of adjustment variables

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## DAGs: directed acyclic graphs

- ▶ A Directed Acyclic Graph (DAG) is a graphical representation of the causal association structure in the data, where variables are presented as nodes (points) and the associations are presented as edges (lines, arrows);

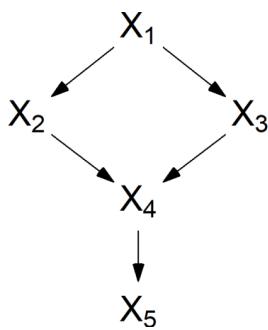


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## Terminology:

The **parents** of a node  $V_m$  are nodes with a direct arrow into  $V_m$ , whereas  $V_m$  is a **child** of its parents.

$V_m$  is a **descendant** of  $V_j$  (and  $V_j$  is an **ancestor** of  $V_m$ ) if following the direction indicated by the arrows, one can reach  $V_m$  by starting at  $V_j$ .



$X_1$  is a parent of  $X_2$  and  $X_3$ ;  $X_4$  is a child of  $X_2$  and  $X_3$ .  $X_1, X_2, X_3$  and  $X_4$  are ancestors of  $X_5$ , etc

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A causal DAG:

1. the lack of an arrow from node  $V_j$  to  $V_m$  can be interpreted as the absence of a direct causal effect of  $V_j$  on  $V_m$
2. all (measured and unmeasured) common causes of any pair of variables on the graph are themselves on the graph
3. any variable is a cause of its descendants.

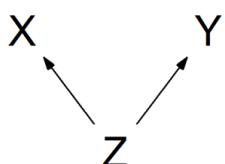
The causal Markov assumption:

Conditional on its direct causes, any variable  $V_j$  is independent of any variable for which it is not a cause (non-descendants).

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## “Classical” confounding

There are **common causes** (confounders)  $Z$  that have an effect on both,  $X$  and  $Y$ .



Also called as **backdoor path** between  $X$  and  $Y$ .

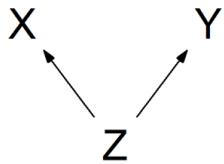
Implied statistical associations ( $Y$  is not independent of  $X$  in general, but it is independent of  $X$ , conditional on  $Z$ ):

$$X \not\perp\!\!\!\perp Y \quad X \perp\!\!\!\perp Y|Z$$

$X$  and  $Y$  are independent, conditional on  $Z$ , but marginally dependent.

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## “Classical” confounding, mathematically



If  $b_{zx} \neq 0$ , then the correlation  $\rho(Z, X) \neq 0$ , and also:

$E(Z|X) = b_{0z} + b_{xz}X$ , where  $b_{xz} \neq 0$

We see that  $Y$  is associated with  $X$ , as now:

$$E(Y|X) = b_{0y} + b_{zy}E(Z|X) = b_{0y}^* + b_{zy}b_{xz}X,$$

with  $b_{xz}b_{zy} = b_{xy} \neq 0$ .

Assuming linear associations:

$$X = b_{0x} + b_{zx}Z + \varepsilon_x, \quad E(\varepsilon_x|Z) = 0$$

$$Y = b_{0Y} + b_{zY}Z + \varepsilon_Y, \quad E(\varepsilon_Y | Z, X) = 0.$$

One should adjust the analysis for  $Z$ , by fitting a regression model for  $Y$  with covariates  $X$  and  $Z$ . There is a causal effect between  $X$  and  $Y$ , if the effect of  $X$  is present in such model.

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Causal chain (mediation, front-door path):

The effect of X on Y is **mediated** by Z:

$$X \longrightarrow Z \longrightarrow Y$$

$$Y = \beta_0 + \beta_{xy}X + \beta_{zy}Z + \varepsilon,$$

- ▶ Don't adjust for  $Z$ , if you are interested in the **total effect** of  $X$  on  $Y$
  - ▶ Do adjust for  $Z$ , if you are interested in the **direct effect** of  $X$  on  $Y$
  - ▶ Adjusted analysis is valid only when the  $Z$ - $Y$  association is unconfounded!

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# Collider

$$X \longrightarrow Z \longleftarrow Y$$

$X \perp Y$ , but  $X \not\perp Y|Z$

- ▶ Here the paths **collide** at  $Z$  and  $Z$  is called as the **collider**.
  - ▶ In contrary to the situations seen before, **adjusting for  $Z$**  is opening the path between  $X$  and  $Y$  and so artificially creating the association between  $X$  and  $Y$ !
  - ▶ Here you **SHOULD NOT** adjust the analysis for  $Z$ ;
  - ▶ If you still adjust for  $Z$ , you will create a **collider bias**.

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## Adjusting for a collider is wrong!

$$X \rightarrow Z \leftarrow Y$$

$Z = \beta_0 + \beta_{xz}X + \beta_{yz}Y + \varepsilon$ , with  $\beta_{xz} \neq 0$  and  $\beta_{yz} \neq 0$

hence, there exist parameters  $\beta_{xy} \neq 0$  and  $\beta_{zy} \neq 0$ , so that:

$$Y = \beta_0^* + \beta_{xy}X + \beta_{zy}Z + \varepsilon^*$$

We see the association between  $X$  and  $Y$  only when the “effect” of  $Z$  has been taken into account.

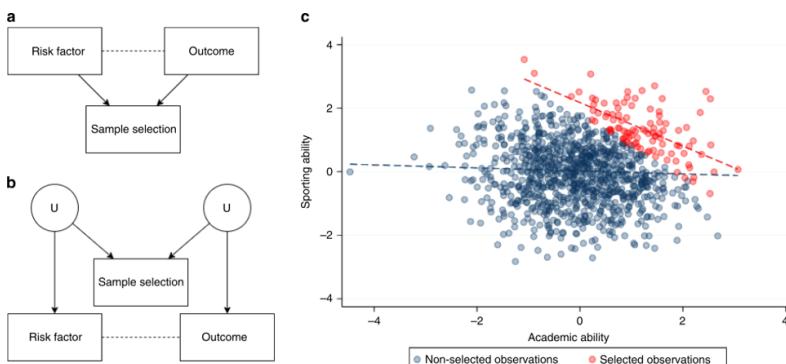
But this is NOT a causal effect of  $X$  on  $Y$ .

One should NOT adjust the analysis for  $Z$ !

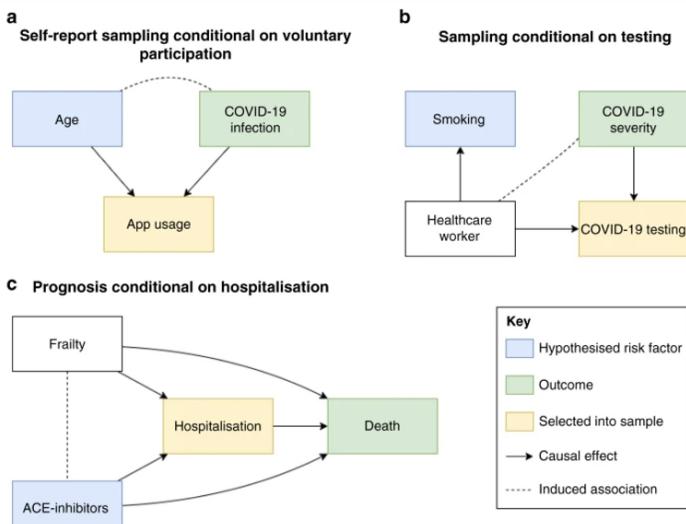
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## Selection bias: a special (but common) case of collider bias

- ▶ All analysis are done conditional on the selected sample
- ▶ However, selection itself might be a collider (Griffith et al. 2020, <https://www.nature.com/articles/s41467-020-19478-2> )

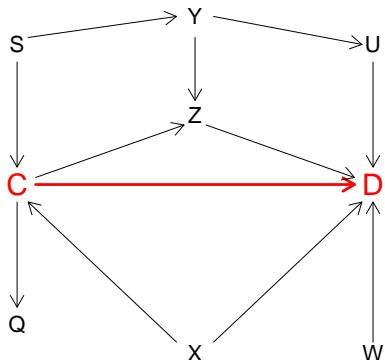


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Actually there might be a complicated system of causal effects:



C-smoking; D-cancer

Q, S, U, W, X, Y, Z - other factors that influence cancer risks and/or smoking (genes, social background, nutrition, environment, personality, ...)

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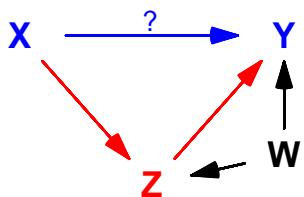
## What to do in complicated cases?

1. Sketch a causal graph
2. Identify all paths between the exposure and outcome (ways to go from  $X$  to  $Y$  regardless of the direction of the arrows).
3. Identify the **closed** paths that include colliders and **open** paths that don't.
4. You need to select adjustment variables that block all **open** paths.
5. **Don't** adjust for colliders (as they would open the closed paths)!
6. If you are looking for the total effects, you don't need to block the **directed** paths (that follow the directions of the arrows).
7. **Often, there are unobserved confounders!**

R package *dagitty* is useful for such tasks.

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## Example: mediation with confounding



### Example

$X$ : a genetic factor (SNP or a polygenic score)  
 $Y$ : Type 2 Diabetes  
 $W$ : Body Mass index (BMI)

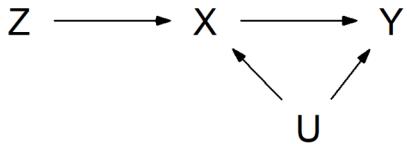
Paths:  $X \rightarrow Z \rightarrow Y$  (open) and  $X \rightarrow Z \leftarrow W \rightarrow Y$  (closed).

- The total effect of  $X$  on  $Y$  is estimable without any adjustment.
- For direct effect you need to adjust for  $Z$ , but that would open the closed path – to block that, you also need to adjust for  $W$ .
- If  $W$  is an unobserved confounder, direct effect of  $X$  on  $Y$  cannot be estimated.

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## Instrumental variables estimation: the idea

A DAG with the exposure  $X$ , outcome  $Y$ , confounder  $U$  and an instrument  $Z$ :



Assuming:

$$Y = \alpha_y + \beta X + \gamma U + \epsilon, E(\epsilon|X, U) = 0,$$

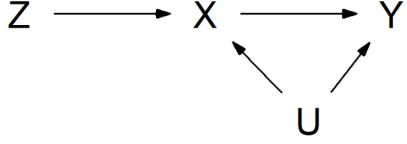
simple regression will estimate:

$$E(Y|X) = \alpha_y + \beta X + \gamma E(U|X).$$

Thus the coefficient of  $X$  will be a biased estimate of  $\beta$  (as it also depends on  $\gamma$ ).

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## Instrumental variables estimation: the idea



A variable  $Z$  is an **instrument** for the path  $X \rightarrow Y$ , if:

1.  $Z$  has a direct causal effect on  $X$
2.  $Z$  does not have any direct or indirect causal effect on  $Y$  or the confounders  $U$ .

► It can be shown that the causal effect of  $X$  on  $Y$  equals:

$$\beta = \frac{\text{cov}(Z, Y)}{\text{cov}(Z, X)} = \frac{\beta_{ZY}}{\beta_{ZX}},$$

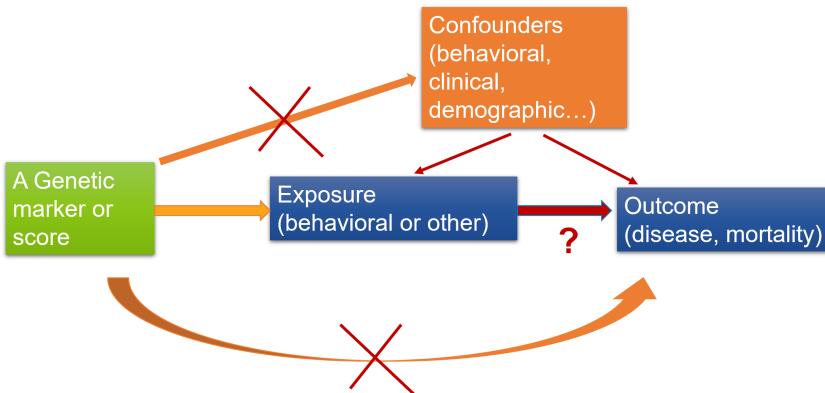
where  $\beta_{ZY}$  and  $\beta_{ZX}$  are the coefficients of  $Z$  in a simple linear regression models for  $Y$  and  $X$  (with covariate  $Z$ ).

► Replacing  $\beta_{ZY}$  and  $\beta_{ZX}$  by their estimates, we get the **instrumental variables (IV) estimate of  $\beta$** .

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## Example

### Mendelian randomisation



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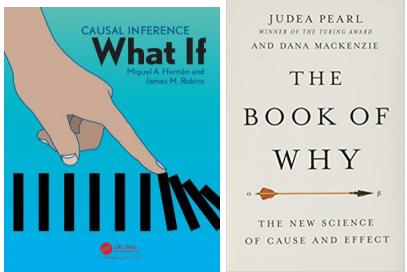
## Summary

- ▶ There is no unique definition of “the causal effect”
- ▶ The validity of any causal effect estimates depends on the validity of the underlying assumptions.
- ▶ Adjustment for other available variables may remove (some) confounding, but it may also create more confounding. **Do not adjust for variables that may themselves be affected by the outcome.**
- ▶ Instrumental variables approaches can be helpful, but beware of assumptions!

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## Some references

- ▶ A webpage and a free online book by Miguel Hernan and Jamie Robins:  
<http://www.hsph.harvard.edu/miguel-hernan/causal-inference-book/>
- ▶ Judea Pearl, “The Book of Why”



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# More Advanced Graphics in R

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SPE 2023, Tartu



Overview of graphics systems  
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Device handling  
○○○

Base graphics  
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Grid graphics  
○○○

## Outline

Overview of graphics systems

Device handling

Base graphics

Grid graphics



Overview of graphics systems  
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Device handling  
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Base graphics  
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Grid graphics  
○○○

## Graphics Systems in R

R has several different graphics systems:

- ▶ Base graphics (the `graphics` package)
- ▶ Lattice graphics (the `lattice` package)
- ▶ Grid graphics (the `grid` package)
- ▶ Grammar of graphics (the `ggplot2` package)

Why so many? Which one to use?



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## Base Graphics

- ▶ The oldest graphics system in R.
- ▶ Based on S graphics (Becker, Chambers and Wilks, *The New S Language*, 1988)
- ▶ Implemented in the base package `graphics`
  - ▶ Loaded automatically so always available
- ▶ Ink on paper model; once something is drawn “the ink is dry” and it cannot be erased or modified.

## Grid Graphics

- ▶ A complete rewrite of the graphics system of R, independent of base graphics.
- ▶ Programming with graphics:
  - ▶ Grid graphics commands create graphical objects (Grobs)
  - ▶ Printing a Grob displays it on a graphics device
  - ▶ Functions can act on grobs to modify or combine them
- ▶ Implemented in the base package `grid`, and extended by CRAN packages `gridExtra`, `gridDebug`, ...
- ▶ Described by the package author Paul Murrell in the book *R Graphics (2nd edition)*, 2011.

## Grammar of Graphics

- ▶ Originally described by Leland Wilkinson in the book *The Grammar of Graphics*, 1999 and implemented in the statistical software nViZn (part of SPSS)
- ▶ Statistical graphics, like natural languages, can be broken down into components that must be combined according to certain rules.
- ▶ Provides a *pattern language* for graphics:
  - ▶ geometries, statistics, scales, coordinate systems, aesthetics, themes, ...
- ▶ Implemented in R in the CRAN package `ggplot2`
- ▶ Described more fully by the `ggplot2` package author Hadley Wickham in the book *ggplot2: Elegant Graphics for Data Analysis*, 2009.

## Putting It All Together

- ▶ Base graphics are the default, and are used almost exclusively in this course
- ▶ `grid` provides alternate low-level graphics functions.
  - ▶ Experts only
- ▶ `ggplot2` is an alternate, high-level graphics package built on `grid`.
- ▶ All graphics packages take time to learn...

## Graphics Devices

Graphics devices are used by all graphics systems.

- ▶ Plotting commands will draw on the current *graphics device*
- ▶ The *default* graphics device is a window on your screen:
  - In RStudio `RStudioGD()`
  - On Windows `windows()`
  - On Unix/Linux `x11()`
  - On Mac OS X `quartz()`
- It normally opens up automatically when you need it.
- ▶ You can have several graphics devices open at the same time (but only one is current)

## Graphics Device in RStudio

RStudio has its own graphics device `RStudioGD` built into the graphical user interface

- ▶ You can see the contents in a temporary, larger window by clicking the zoom button.
- ▶ You can write the contents directly to a file with the export menu
- ▶ Sometimes the small size of the `RStudioGD` device causes problems. Open up a new device calling `RStudioGD()`. This will appear in its own window, free from the GUI.

## Writing Graphs to Files

There are also non-interactive graphics devices that write to a file instead of the screen.

`pdf` produces Portable Document Format files

`win.metafile` produces Windows metafiles that can be included in Microsoft Office documents (windows only)

`postscript` produces postscript files

`png`,  `bmp`,  `jpeg` all produce bitmap graphics files

- ▶ Turn off a graphics device with `dev.off()`. Particularly important for non-interactive devices.
- ▶ Plots may look different in different devices

## Types of Plotting Functions

- ▶ High level
  - ▶ Create a new page of plots with reasonable default appearance.
- ▶ Low level
  - ▶ Draw elements of a plot on an existing page:
    - ▶ Draw title, subtitle, axes, legend ...
    - ▶ Add points, lines, text, math expressions ...
- ▶ Interactive
  - ▶ Querying mouse position (`locator`), highlighting points (`identify`)

## Base x-y Plots

- ▶ The `plot` function with one or two numeric arguments
- ▶ Scatterplot or line plot (or both) depending on `type` argument: "`l`" for `lines`, "`p`" for `points` (the default), "`b`" for `both`, plus quite a few more
- ▶ Also: formula interface, `plot(y~x)`, with arguments similar to the modeling functions like `lm`

## Customizing Plots in Base

- ▶ Most plotting functions take optional parameters to change the appearance of the plot
  - ▶ e.g., `xlab`, `ylab` to add informative axis labels
- ▶ Most of these parameters can be supplied to the `par()` function, which changes the default behaviour of subsequent plotting functions
- ▶ Look them up via `help(par)`! Here are some of the more commonly used:
  - ▶ Point and line characteristics: `pch`, `col`, `lty`, `lwd`
  - ▶ Multiframe layout: `mfrow`, `mfcol`
  - ▶ Axes: `xlim`, `ylim`, `xaxt`, `yaxt`, `log`

## Adding to Plots in Base

- ▶ `title()` add a title above the plot
- ▶ `points()`, `lines()` adds points and (poly-)lines
- ▶ `text()` text strings at given coordinates
- ▶ `abline()` line given by coefficients ( $a$  and  $b$ ) or by fitted linear model
- ▶ `axis()` adds an axis to one edge of the plot region.  
Allows some options not otherwise available.

## Strategy for Customization of Base Graphics

- ▶ Start with default plots
- ▶ Modify parameters (using `par()` settings or plotting arguments)
- ▶ Add more graphics elements. Notice that there are graphics parameters that turn things off, e.g. `plot(x, y, xaxt="n")` so that you can add completely customized axes with the `axis` function.
- ▶ Put all your plotting commands in a script or inside a function so you can start again

## Demo 1

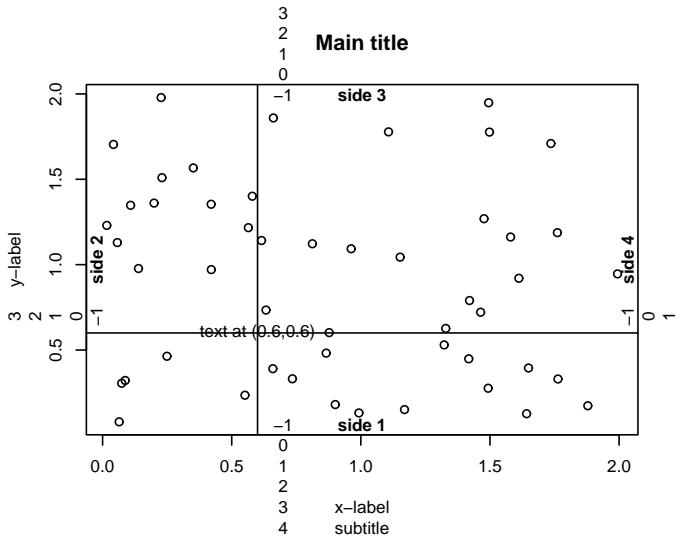
```
library(ISwR)
par(mfrow=c(2,2))
matplot(intake)
matplot(t(intake))
matplot(t(intake),type="b")
matplot(t(intake),type="b",pch=1:11,col="black",
       lty="solid", xaxt="n")
axis(1,at=1:2,labels=names(intake))
```

## Margins

- ▶ R sometimes seems to leave too much empty space around plots (especially in multi-frame layouts).
- ▶ There is a good reason for it: You might want to put something there (titles, axes).
- ▶ This is controlled by the `mar` parameter. By default, it is `c(5, 4, 4, 2)+0.1`
  - ▶ The units are *lines of text*, so depend on the setting of `pointsize` and `cex`
  - ▶ The sides are indexed in clockwise order, starting at the bottom (1=bottom, 2=left, 3=top, 4=right)
- ▶ The `mtext` function is designed to write in the margins of the plot
- ▶ There is also an *outer margin* settable via the `oma` parameter. Useful for adding overall titles etc. to multiframe plots

## Demo 2

```
x <- runif(50,0,2)
y <- runif(50,0,2)
plot(x, y, main="Main title", sub="subtitle",
      xlab="x-label", ylab="y-label")
text(0.6,0.6,"text at (0.6,0.6)")
abline(h=.6,v=.6)
for (side in 1:4)
  mtext(-1:4,side=side,at=.7,line=-1:4)
mtext(paste("side",1:4), side=1:4, line=-1,font=2)
```



A set of small, light-blue navigation icons typically found in Beamer presentations, including symbols for back, forward, search, and table of contents.

## Overview of graphics systems

## Device handling

## Base graphics



## Grid graphics

## A Few Words on Grid Graphics

- ▶ Experts only, but ...
  - ▶ Recall that `ggplot2` uses `grid`
  - ▶ The key concepts you need are *grobs* and *viewports*

A set of small, light-blue navigation icons typically found in presentation software like Beamer. They include symbols for back, forward, search, and other document-related functions.

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## Overview of graphics systems

Device handling  
ooo

## Base graphics



## Grid graphics

# Grobs: Graphical Objects

- ▶ Grobs are created by plotting functions in `grid`, and `ggplot2`
  - ▶ Grobs are only displayed when they are printed
  - ▶ Grobs can be modified or combined before being displayed
  - ▶ The `ggplot2` package uses the `+` operator to combine grobs representing different elements of the plot

## Viewports

- ▶ The plotting region is divided into viewports
- ▶ Grobs are displayed inside a viewport
  - ▶ Viewports can be different sizes (inches, centimetres, lines of text, or relative units)
  - ▶ Each viewport may have its own coordinate systems

# Survival analysis with competing risks

Janne Pitkäniemi

Finnish Cancer Registry  
Tampere University  
Statistical Practice in Epidemiology (2024, Lyon)

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## Points to be covered

1. Survival or time to event data & censoring.
2. Competing risks: event-specific cumulative incidences & hazards.
3. Kaplan–Meier and Aalen–Johansen estimators.
4. Regression modelling of hazards: Cox model.
5. Packages `survival`, `mstate`, `Epi`, (`cmprisk`).
6. Functions `Surv()`, `survfit()`, `plot.survfit()`, `coxph()`.

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## Survival time – time to event

**Time** spent (`lex.dur`) in a given **state** (`lex.Cst`) from its beginning till a certain *endpoint* or *outcome event* (`lex.Xst`) or *transition* occurs, changing the state to another.

Examples of such times and outcome events:

- ▶ lifetime: birth → death,
- ▶ duration of marriage: wedding → divorce,
- ▶ healthy exposure time:  
start of exposure → onset of disease,
- ▶ clinical survival time:  
diagnosis of a disease → death.

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## Ex. Survival of 338 oral cancer patients

Important variables:

- ▶ time = duration of patientship from diagnosis (**entry**) till death (death) or censoring (Alive), (lex.Cst is (Alive))
- ▶ event = indicator for the outcome and its observation at the end of follow-up (**exit**):  
0 = censoring,  
1 = death from oral cancer

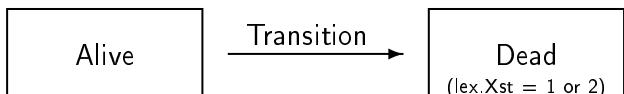
Special features:

- ▶ Two possible endpoints
- ▶ Censoring – incomplete observation of the survival time.

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## Set-up of classical survival analysis

- ▶ **Two-state model:** only one type of event changes the initial state.
- ▶ Major applications: analysis of lifetimes since birth and of survival times since diagnosis of a disease until death from any cause.



- ▶ **Censoring:** Death and final lifetime not observed for some subjects due to emigration or closing the follow-up while they are still alive

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## Distribution concepts: hazard function

The **hazard rate** or **intensity** function  $\lambda(t)$

$$\lambda(t) = \lim_{\Delta \rightarrow 0} \frac{P(t < T \leq t + \Delta | T > t)}{\Delta},$$

- ▶ the conditional probability that the event occurs in a short interval  $(t, t + \Delta]$ , given that it does not occur before  $t$ , divided by interval length which gets smaller  $\Delta$

During a short interval

$$\text{risk of event} \approx \text{hazard} \times \text{interval length}$$

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## Distribution concepts: survival and cumulative hazard functions

### Survival function

$$S(t) = P(T > t),$$

= probability of avoiding the event at least up to  $t$  (the event occurs only after  $t$ ).

The **cumulative hazard** (or integrated intensity):

$$\Lambda(t) = \int_0^t \lambda(u) du$$

one to one connections between the functions, cumulative incidence function, survival and cumulative hazard:

$$\begin{aligned} F(t) &= 1 - S(t) \\ S(t) &= \exp\{-\Lambda(t)\} \end{aligned}$$

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## Observed data on survival times

For individuals  $i = 1, \dots, n$  let

$T_i$  = time to outcome event,

$U_i$  = time to censoring.

Censoring is assumed **noninformative**, i.e. independent from occurrence of events.

We observe

$y_i = \min\{T_i, U_i\}$ , i.e. the exit time, and

$\delta_i = 1_{\{T_i < U_i\}}$ , indicator (1/0) for the outcome event occurring first, before censoring.

Censoring must properly be taken into account in the statistical analysis.

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## Approaches for analysing survival time

- ▶ **Parametric model** (like Weibull, gamma, etc.) on hazard rate  $\lambda(t) \rightarrow$  Likelihood:

$$L = \prod_{i=1}^n \lambda(y_i)^{\delta_i} S(y_i)$$

- ▶ **Piecewise constant rate** model on  $\lambda(t)$   
– see Bendix's lecture on time-splitting (Poisson likelihood).
- ▶ **Non-parametric** methods, like  
Kaplan–Meier (KM) estimator of survival curve  $S(t)$  and Cox proportional hazards model on  $\lambda(t)$ .

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## R package survival

Tools for analysis with one outcome event.

- ▶ `Surv(time, event) -> sobj`  
creates a **survival object** sobj assuming that all start at 0, containing pairs  $(y_i, \delta_i)$ ,
- ▶ `Surv(entry, exit, event) -> sobj2`  
creates a survival object from entry and exit times,
- ▶ `survfit(sobj ~ x) -> sfo`  
creates a **survfit** object sfo containing KM or other non-parametric estimates (also from a fitted Cox model),
- ▶ `plot(sfo), plotCIF(sobj)`  
plot method for survival curves and related graphs,
- ▶ `coxph(sobj ~ x1 + x2)`  
fits a Cox model with covariates x1 and x2.
- ▶ `survreg()` – parametric survival models.

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## Ex. Oral cancer data (cont'd)

```
> suob <- Surv(orca$time, 1*(orca$event > 0) )
> suob[1:7] # + indicates censored observation
[1] 5.081+ 0.419 7.915 2.480 2.500 0.167 5.925+
> km1 <- survfit( suob ~ 1, data = orca)
> km1 # brief summary
Call: survfit(formula = suob ~ 1, data = orca)

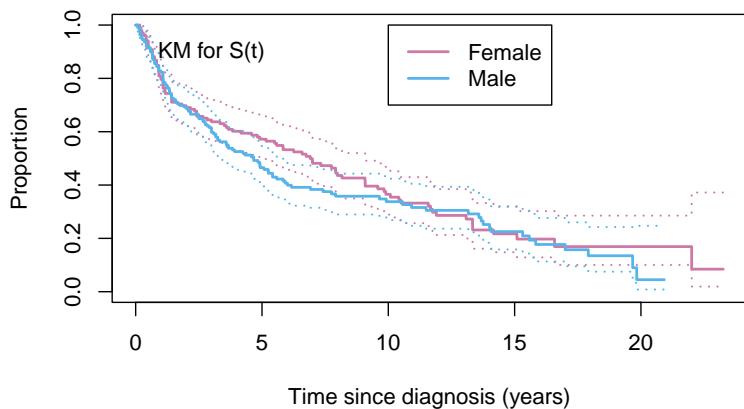
      n events median 0.95LCL 0.95UCL
[1,] 338    229    5.42    4.33    6.92
> summary(km1) # detailed KM-estimate
Call: survfit(formula = suob ~ 1, data = orca)

   time n.risk n.event survival std.err lower 95% CI upper 95% CI
0.085    338      2 0.9941 0.00417     0.9859     1.000
0.162    336      2 0.9882 0.00588     0.9767     1.000
0.167    334      4 0.9763 0.00827     0.9603     0.993
0.170    330      2 0.9704 0.00922     0.9525     0.989
0.246    328      1 0.9675 0.00965     0.9487     0.987
0.249    327      1 0.9645 0.01007     0.9450     0.984
0.252    326      3 0.9556 0.01120     0.9339     0.978
0.329    323      1 0.9527 0.01155     0.9303     0.976
0.334    322      1 0.9497 0.01189     0.9267     0.973
0.413    321      1 0.9467 0.01221     0.9231     0.971
```

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## Oral cancer: Kaplan-Meier estimates

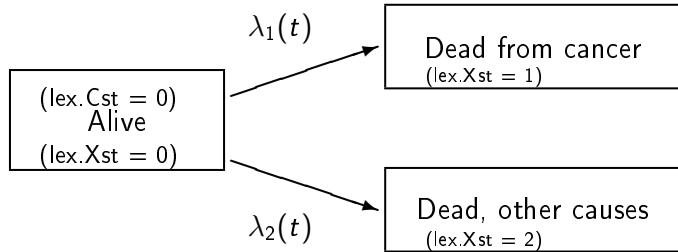
Estimated survival (95% CI)



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## Competing risks model: causes of death

- ▶ Often the interest is focused on the risk or hazard of dying from one specific cause.
- ▶ That cause may eventually not be realized, because a **competing cause** of death hits first.



- ▶ Generalizes to several competing causes.

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## Competing events & competing risks

In many epidemiological and clinical contexts there are competing events that may occur before the target event and remove the person from the population at risk for the event, e.g.

- ▶ *target event*: occurrence of endometrial cancer, *competing events*: hysterectomy or death.
- ▶ *target event*: relapse of a disease (ending the state of remission), *competing event*: death while still in remission.
- ▶ *target event*: divorce, *competing event*: death of either spouse.

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## Event-specific quantities

**Cumulative incidence function (CIF)** or

$$F_c(t) = P(T \leq t \text{ and } C = c), \quad c = 1, 2,$$

From these one can recover

- ▶  $F(t) = \sum_c F_c(t)$ , CDF of event-free survival time  $T$ , i.e. cumulative risk of any event by  $t$ .
- ▶  $S(t) = 1 - F(t)$ , **event-free survival function**, i.e. probability of avoiding all events by  $t$ , but  $S(t) \neq F_1(t) + F_2(t)$

We have lost one-to-one connection between cause-specific hazards and cumulative incidence (earlier slide).

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## Event-specific quantities (cont'd)

### Event- or cause-specific hazard function

$$\begin{aligned}\lambda_c(t) &= \lim_{\Delta \rightarrow 0} \frac{P(t < T \leq t + \Delta \text{ and } C = c \mid T > t)}{\Delta} \\ &= \frac{f_c(t)}{1 - F(t)}\end{aligned}$$

CIF = risk of event  $c$  over risk period  $[0, t]$  in the presence of competing risks,  
also obtained

$$F_c(t) = \int_0^t \lambda_c(v) S(v) dv, \quad c = 1, 2,$$

More on the technical definitions of relevant quantities:  
<http://bendixcarstensen.com/AdvCoh/papers/fundamentals.pdf>

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## Warning of “net risk” and “cause-specific survival”

- ▶ The “**net risk**” of outcome  $c$  by time  $t$ , assuming hypothetical elimination of competing risks, is often defined as
$$F_1^*(t) = 1 - S_1^*(t) = 1 - \exp\{-\Lambda_1(t)\} \neq S(t)$$
- ▶ In clinical survival studies, function  $S_1^*(t)$  is often called “**cause-specific survival**”, or “**net survival**”
- ▶ Yet, these \*-functions,  $F_1^*(t)$  and  $S_1^*(t)$ , lack proper probability interpretation when competing risks exist.
- ▶ Hence, their use should be viewed critically (Andersen & Keiding, *Stat Med*, 2012)

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## Analysis with competing events

Let  $U_i$  = censoring time,  $T_i$  = time to first event, and  
 $C_i$  = variable for event 1 or 2. We observe

- ▶  $y_i = \min\{T_i, U_i\}$ , i.e. the exit time, and
- ▶  $\delta_{ic} = 1_{\{T_i < U_i \text{ & } C_i=c\}}$ , indicator (1/0) for event  $c$  being first observed,  $c = 1, 2$ .

Non-parametric estimation of CIF

- ▶ Let  $t_1 < t_2 < \dots < t_K$  be the  $K$  distinct time points at which any outcome event was observed,
- ▶ **Aalen-Johansen estimator (AJ)** for the cumulative incidence function  $F(t)$  should be used

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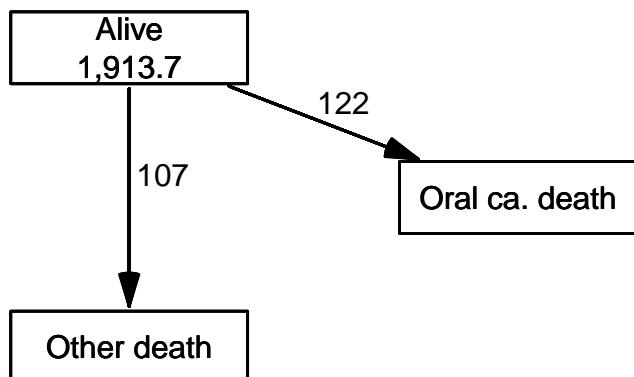
## R tools for competing risks analysis

- ▶ `survfit( Surv(..., type="mstate") )` in Survival-package can be fitted for any transition of a multistate model and to obtain A-J estimates.
- ▶ Package `cmprsk` – `cuminc(ftime, fstatus, ...)` computes CIF-estimates, and can be compared in more than two samples. `plot.cuminc()` plots them.
- ▶ Package Epi – Lexis tools for multistate analyses  
Will be advertised by Bendix!

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## Box diagram for transitions

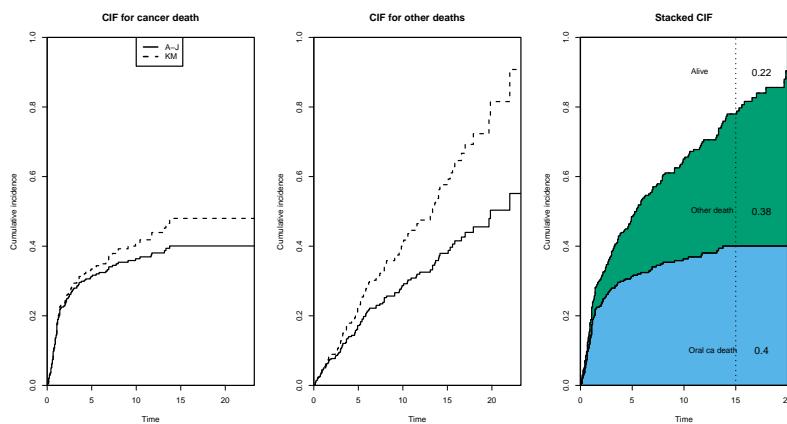
NOTE: `entry.status` has been set to "Alive" for all.  
NOTE: `entry` is assumed to be 0 on the `stime` timescale.



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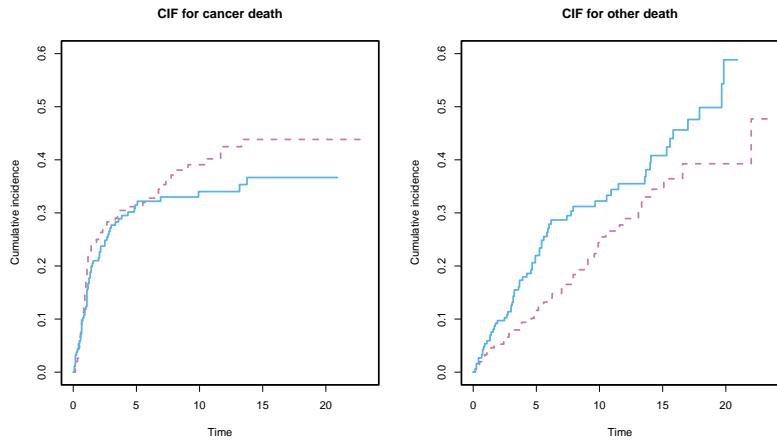
## Ex. Survival from oral cancer

- ▶ AJ-estimates of CIFs (solid) for both causes.
- ▶ Naive KM-estimates of CIF (dashed) > AJ-estimates
- ▶ CIF curves may also be stacked (right).



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## Ex. CIFs by cause in men and women



CIF for cancer higher in women (chance?) but for other causes higher in men (no surprise).

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## Regression models for time-to-event data

Regression models for hazards can be defined e.g. for

(a) hazards, multiplicatively:

$$\lambda_i(t) = \lambda_0(t; \alpha)r(\eta_i), \quad \text{where}$$

$\lambda_0(t; \alpha)$  = baseline hazard and

$r(\eta_i)$  = relative rate function, typically  $\exp(\eta_i)$

(b) hazards, additively:

$$\lambda_i(t) = \lambda_0(t; \alpha) + \eta_i.$$

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## Relative hazards model or Cox model

In model (b), the baseline hazard  $\lambda_0(t, \alpha)$  may be given a parametric form (e.g. Weibull) or a piecewise constant rate (exponential) structure.

Often a parameter-free form  $\lambda_0(t)$  is assumed. Then

$$\lambda_i(t) = \lambda_0(t) \exp(\eta_i),$$

specifies the **Cox model** or the **semiparametric proportional hazards model**.  $\eta_i = \beta_1 x_{i1} + \cdots + \beta_p x_{ip}$  not depending on time.

Generalizations: **time-dependent** covariates  $x_{ij}(t)$

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## PH model: interpretation of parameters

Present the model explicitly in terms of  $x$ 's and  $\beta$ 's.

$$\lambda_i(t) = \lambda_0(t) \exp(\beta_1 x_{i1} + \cdots + \beta_p x_{ip})$$

Consider two individuals,  $i$  and  $i'$ , having the same values of all other covariates except the  $j^{\text{th}}$  one.

The ratio of hazards is constant:

$$\frac{\lambda_i(t)}{\lambda_{i'}(t)} = \frac{\exp(\eta_i)}{\exp(\eta_{i'})} = \exp\{\beta_j(x_{ij} - x_{i'j})\}.$$

Thus  $e^{\beta_j} = \text{HR}_j = \text{hazard ratio}$  or relative rate associated with a unit change in covariate  $X_j$ .

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## Ex. Total mortality of oral ca. patients

Fitting Cox models with sex and sex + age.

```
> cm0 <- coxph( suob ~ sex, data = orca)
> ci.exp(cm0)

      exp(Est.)    2.5%    97.5%
sexMale   1.134004  0.8724905  1.473902
```

Total mortality in males is 13% higher in male than females, but not significant.

```
> cm0 <- coxph( suob ~ age+sex, data = orca)
> ci.exp(cm0)

      exp(Est.)    2.5%    97.5%
age       1.041914  1.030655  1.053296
sexMale   1.494305  1.139254  1.960009
```

The M/F contrast visible only after age-adjustment.(49% higher in males).

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## Predictions from the Cox model

- ▶ Individual survival *times* cannot be predicted but ind'l survival *curves* can.  
PH model implies:

$$S_i(t) = [S_0(t)]^{\exp(\beta_1 x_{i1} + \cdots + \beta_p x_{ip})}$$

- ▶ Having estimated  $\beta$  by partial likelihood, the baseline  $S_0(t)$  is estimated by Breslow method
- ▶ From these, a survival curve for an individual with given covariate values is predicted.
- ▶ In R: `pred <- survfit(mod, newdata=...)` and `plot(pred)`, where `mod` is the fitted `coxph` object, and `newdata` specifies the covariate values. `newdata` is always needed for predictions.

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## Modelling with competing risks

Main options, providing answers to different questions.

- (a) Cox model for event-specific hazards  $\lambda_c(t) = f_c(t)/[1 - F(t)]$ , when e.g. the interest is in the biological effect of the prognostic factors on the fatality of the very disease that often leads to the relevant outcome.
- (b) **Fine–Gray model** for the hazard of the subdistribution  $\gamma_c(t) = f_c(t)/[1 - F_c(t)]$  when we want to assess the impact of the factors on the overall cumulative incidence of event  $c$ .
  - Function `crr()` in package `cmprsk`.

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## SMR

Relate population mortality to the mortality of your "exposed" cohort

Let

- ▶  $\lambda(a)$  be the mortality in the cohort
- ▶  $\lambda_P(a)$  be the population mortality
- ▶  $\lambda_E(a)$  be the excess hazard of dying from the disease among cohort members
- ▶ SMR is the relative mortality in the cohort

$$\lambda(a) = \lambda_E(a) + \lambda_P(a) \text{ (excess mortality)}$$

$$\lambda(a) = SMR \times \lambda_P(a) \text{ (standardized mortality ratio)}$$

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# Representation of follow-up

**Bendix Carstensen** Steno Diabetes Center Copenhagen  
Herlev, Denmark  
<http://BendixCarstensen.com>

SPE, Lyon, France,

June 2024

<http://BendixCarstensen.com/SPE>

From C:\Bendix\teach\SPE\git\lectures\time-rep\time-rep.tex

Tuesday 4 June, 2024, 17:45

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# Representation of follow-up

**Bendix Carstensen**

Representation of follow-up

SPE, Lyon, France,

June 2024

<http://BendixCarstensen.com/SPE>

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)

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Representation of follow-up (time-split)

2 / 36

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- ▶ Multiple timescales.
- ▶ Multiple states (little boxes — later)

[Representation of follow-up \(time-split\)](#)

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- ▶ 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.
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[Representation of follow-up \(time-split\)](#)

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## 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 split follow-up by age and why is it OK?

Representation of follow-up (time-split)

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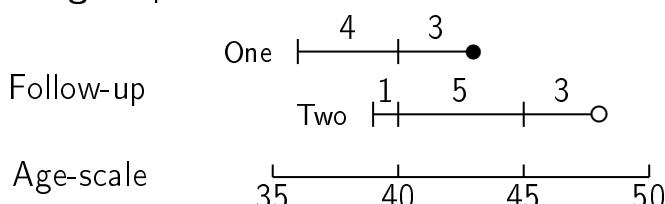
Representation of follow-up (time-split)

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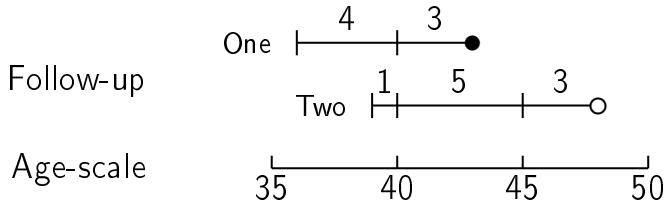
Representation of follow-up (time-split)

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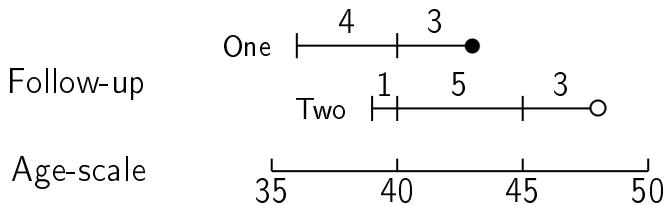
Representation of follow-up (time-split)

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Representation of follow-up (time-split)

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## 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:

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

Representation of follow-up (time-split)

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Representation of follow-up (time-split)

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Representation of follow-up (time-split)

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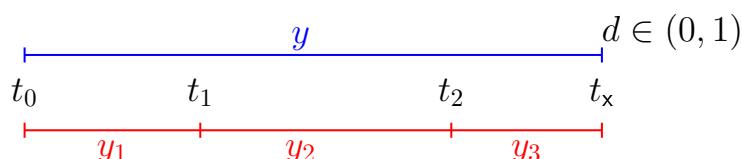


Probability log-Lik ( $\lambda$  constant)

$$\begin{aligned} P(d \text{ at } t_x \mid \text{entry } t_0) &= d \log(\lambda) - \lambda y \\ &= P(\text{surv } t_0 \rightarrow t_1 \mid \text{entry } t_0) \\ &\quad \times P(\text{surv } t_1 \rightarrow t_2 \mid \text{entry } t_1) \\ &\quad \times P(d \text{ at } t_x \mid \text{entry } t_2) \\ &= 0 \log(\lambda) - \lambda y_1 \\ &\quad + 0 \log(\lambda) - \lambda y_2 \\ &\quad + d \log(\lambda) - \lambda y_3 \end{aligned}$$

Representation of follow-up (time-split)

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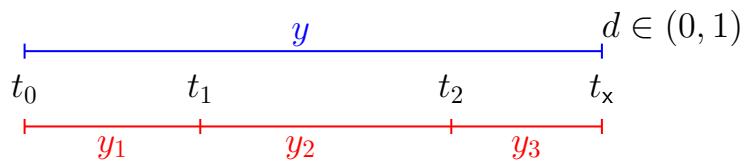


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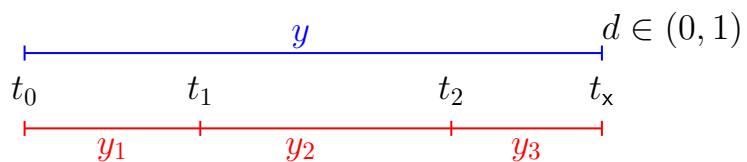
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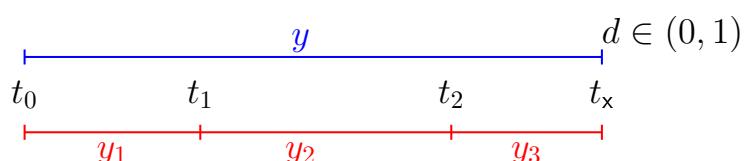
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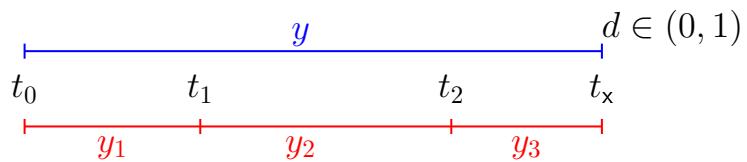
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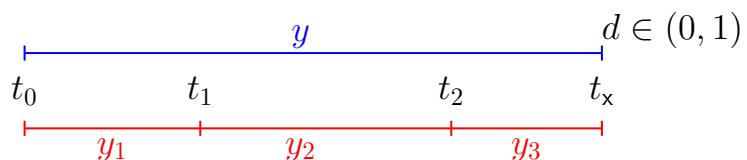
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Representation of follow-up (time-split)

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Probability log-Lik ( $\lambda$  varies)

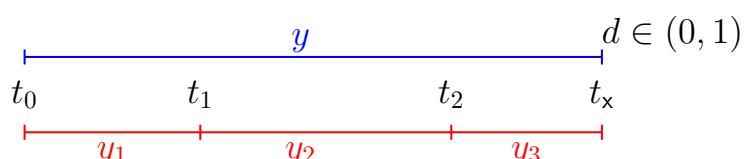
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— allows different rates ( $\lambda_i$ ) in each interval

Representation of follow-up (time-split)

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Representation of follow-up (time-split)

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## 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.

Representation of follow-up (time-split)

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Representation of follow-up (time-split)

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## Follow-up intervals on several timescales

- ▶ The risk-time is the same on all timescales
- ▶ So 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:  
 $(d, y) \quad (\text{event, duration})$
- ▶ Covariates in analysis of rates:
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  - ▶ other (fixed) measurements
- ▶ ... do not confuse **duration** and **timescale** !

Representation of follow-up (time-split)

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- ▶ The risk-time is the same on all timescales
- ▶ So 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:
$$(d, y) \quad (\text{event}, \text{duration})$$
- ▶ Covariates in analysis of rates:
  - ▶ timescales
  - ▶ other (fixed) measurements
- ▶ ... do not confuse **duration** and **timescale** !

Representation of follow-up (time-split)

8 / 36

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Representation of follow-up (time-split)

8 / 36

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Representation of follow-up (time-split)

8 / 36

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Representation of follow-up (time-split)

8 / 36

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Representation of follow-up (time-split)

8 / 36

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Representation of follow-up (time-split)

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

```
> thoro[1:4,1:8]
   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

> thL <- Lexis(entry = list(age = injecdat-birthdat,
+                           dat = injecdat,
+                           tfi = 0),
+                  exit = list(dat = exitdat),
+                  exit.status = factor(exitstat == 1,
+                                       labels = c("Alive","Dead")),
+                  data = thoro)
NOTE: entry.status has been set to "Alive" for all.
NOTE: Dropping 2 rows with duration of follow up < tol
```

Representation of follow-up (time-split)

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

```
> summary(thL, timeScales = TRUE)
Transitions:
  To
From    Alive Dead  Records:  Events: Risk time: Persons:
  Alive    504 1964      2468      1964    51934.08      2468

Timescales:
age dat tfi
" " " "
```

Representation of follow-up (time-split)

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## Definition of Lexis object

```
thL <- Lexis(entry = list(age = injecdat-birthdat,
                           dat = injecdat,
                           tfi = 0),
               exit = list(dat = exitdat),
               exit.status = factor(exitstat == 1,
                                    labels = c("Alive","Dead")),
               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: exitdat - injecdat  
One element of entry and exit must have same name (dat).

Representation of follow-up (time-split)

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## Definition of Lexis object

```
thL <- Lexis(entry = list(age = injecdat-birthdat,
                           dat = injecdat,
                           tfi = 0),
              exit = list(dat = exitdat),
              exit.status = factor(exitstat == 1,
                                   labels = c("Alive","Dead")),
              data = thoro)
```

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Representation of follow-up (time-split)

11 / 36

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                           dat = injecdat,
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Representation of follow-up (time-split)

11 / 36

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Representation of follow-up (time-split)

11 / 36

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Representation of follow-up (time-split)

11 / 36

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One element of entry and exit must have same name (`dat`).

Representation of follow-up (time-split)

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## The looks of a Lexis object

```
> thL[1:4,1:9]
   age      dat  tfi lex.dur lex.Cst lex.Xst lex.id
1 22.18 1938.79    0   37.99   Alive   Dead     1
2 49.54 1945.77    0   18.59   Alive   Dead     2
3 68.20 1955.18    0    1.40   Alive   Dead     3
4 20.80 1957.61    0   34.52   Alive   Alive     4
...
> summary(thL)
Transitions:
  To
From Alive Dead Records: Events: Risk time: Persons:
  0    504 1964      2468     1964    51934.08      2468
```

Representation of follow-up (time-split)

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## The looks of a Lexis object

```
> thL[1:4,1:9]
  age      dat tfi lex.dur lex.Cst lex.Xst lex.id
1 22.18 1938.79  0   37.99  Alive   Dead     1
2 49.54 1945.77  0   18.59  Alive   Dead     2
3 68.20 1955.18  0    1.40  Alive   Dead     3
4 20.80 1957.61  0   34.52  Alive   Alive    4
...
> summary(thL)
Transitions:
  To
From Alive Dead Records: Events: Risk time: Persons:
  0    504 1964      2468      1964    51934.08      2468
```

Representation of follow-up (time-split)

12 / 36

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...
> summary(thL)
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From Alive Dead Records: Events: Risk time: Persons:
  0    504 1964      2468      1964    51934.08      2468
```

Representation of follow-up (time-split)

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> thL[1:4,1:9]
  age      dat tfi lex.dur lex.Cst lex.Xst lex.id
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3 68.20 1955.18  0    1.40  Alive   Dead     3
4 20.80 1957.61  0   34.52  Alive   Alive    4
...
> summary(thL)
Transitions:
  To
From Alive Dead Records: Events: Risk time: Persons:
  0    504 1964      2468      1964    51934.08      2468
```

Representation of follow-up (time-split)

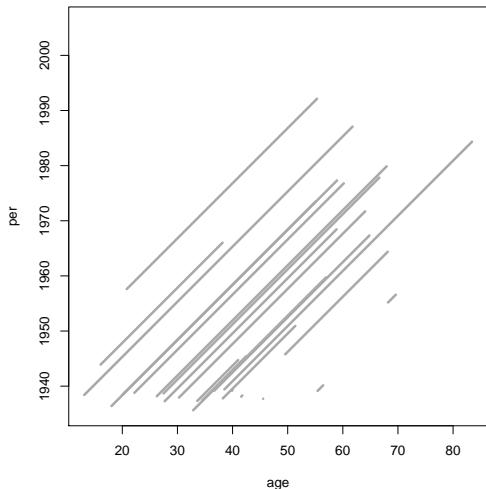
12 / 36

## The looks of a Lexis object

```
> thL[1:4,1:9]
   age      dat tfi lex.dur lex.Cst lex.Xst lex.id
1 22.18 1938.79  0   37.99  Alive    Dead     1
2 49.54 1945.77  0   18.59  Alive    Dead     2
3 68.20 1955.18  0    1.40  Alive    Dead     3
4 20.80 1957.61  0   34.52  Alive  Alive     4
...
> summary(thL)
Transitions:
  To
From Alive Dead Records: Events: Risk time: Persons:
  0    504 1964      2468      1964    51934.08      2468
```

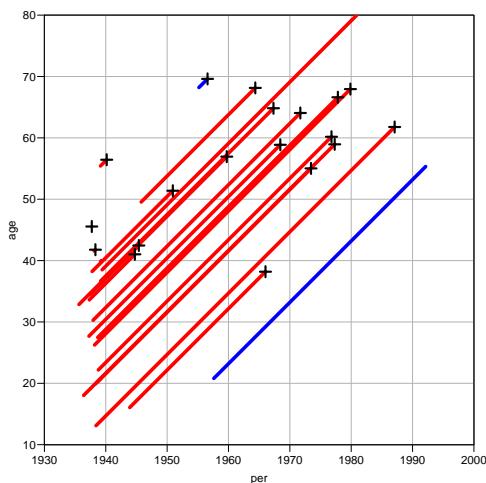
Representation of follow-up (time-split)

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```
> plot( thL, lwd=3 )
Representation of follow-up (time-split)
```

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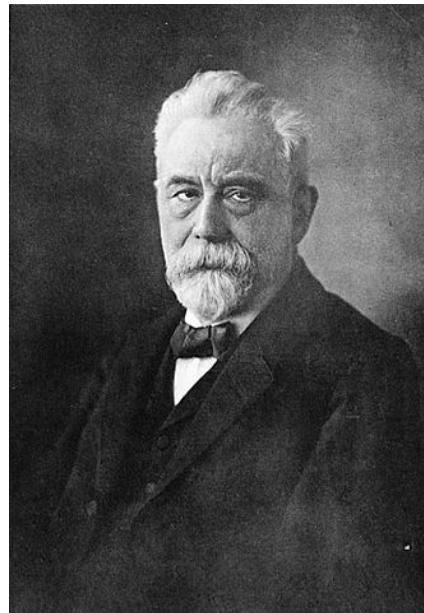
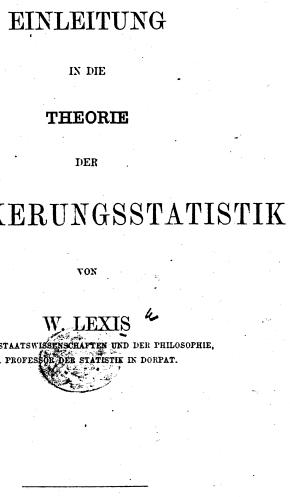


Lexis diagram

```
> 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], lwd = 3, cex = 1.5 )
```

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   dat  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
...

```

Representation of follow-up (time-split)

15 / 36

## Splitting follow-up time

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

```

Representation of follow-up (time-split)

15 / 36

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

Representation of follow-up (time-split)

15 / 36

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   age   dat  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
...
...
```

Representation of follow-up (time-split)

15 / 36

## Splitting follow-up time

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

Representation of follow-up (time-split)

15 / 36

## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age   dat   tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast inj
 1      1 22.2 1938.8  0.0     1.0      0      0    1   2 1916.6      1  1
 2      1 23.2 1939.8  1.0     4.0      0      0    1   2 1916.6      1  1
 3      1 27.2 1943.8  5.0    12.8      0      0    1   2 1916.6      1  1
 4      1 40.0 1956.6 17.8     2.2      0      0    1   2 1916.6      1  1
 5      1 42.2 1958.8 20.0     17.8      0      0    1   2 1916.6      1  1
 6      1 60.0 1976.6 37.8     0.2      0      0    1   1 2 1916.6      1  1
 7      2 49.5 1945.8  0.0     1.0      0      0    0  640   2 1896.2      1  1
 8      2 50.5 1946.8  1.0     4.0      0      0    0  640   2 1896.2      1  1
 9      2 54.5 1950.8  5.0     5.5      0      0    0  640   2 1896.2      1  1
10     2 60.0 1956.2 10.5     8.1      0      0    1  640   2 1896.2      1  1
11     3 68.2 1955.2  0.0     1.0      0      0    0 3425   1 1887.0      2  1
12     3 69.2 1956.2  1.0     0.4      0      0    1 3425   1 1887.0      2  1
13     4 20.8 1957.6  0.0     1.0      0      0    0 4017   2 1936.8      2  1
14     4 21.8 1958.6  1.0     4.0      0      0    0 4017   2 1936.8      2  1
15     4 25.8 1962.6  5.0    14.2      0      0    0 4017   2 1936.8      2  1
16     4 40.0 1976.8 19.2     0.8      0      0    0 4017   2 1936.8      2  1
17     4 40.8 1977.6 20.0     14.5      0      0    0 4017   2 1936.8      2  1
```

Representation of follow-up (time-split)

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## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age   dat   tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast inj
 1      1 22.2 1938.8  0.0     1.0      0      0    1   2 1916.6      1  1
 2      1 23.2 1939.8  1.0     4.0      0      0    1   2 1916.6      1  1
 3      1 27.2 1943.8  5.0    12.8      0      0    1   2 1916.6      1  1
 4      1 40.0 1956.6 17.8     2.2      0      0    1   2 1916.6      1  1
 5      1 42.2 1958.8 20.0     17.8      0      0    1   2 1916.6      1  1
 6      1 60.0 1976.6 37.8     0.2      0      0    1   1 2 1916.6      1  1
 7      2 49.5 1945.8  0.0     1.0      0      0    0  640   2 1896.2      1  1
 8      2 50.5 1946.8  1.0     4.0      0      0    0  640   2 1896.2      1  1
 9      2 54.5 1950.8  5.0     5.5      0      0    0  640   2 1896.2      1  1
10     2 60.0 1956.2 10.5     8.1      0      0    1  640   2 1896.2      1  1
11     3 68.2 1955.2  0.0     1.0      0      0    0 3425   1 1887.0      2  1
12     3 69.2 1956.2  1.0     0.4      0      0    1 3425   1 1887.0      2  1
13     4 20.8 1957.6  0.0     1.0      0      0    0 4017   2 1936.8      2  1
14     4 21.8 1958.6  1.0     4.0      0      0    0 4017   2 1936.8      2  1
15     4 25.8 1962.6  5.0    14.2      0      0    0 4017   2 1936.8      2  1
16     4 40.0 1976.8 19.2     0.8      0      0    0 4017   2 1936.8      2  1
17     4 40.8 1977.6 20.0     14.5      0      0    0 4017   2 1936.8      2  1
```

Representation of follow-up (time-split)

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## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age   dat   tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast inj
 1      1 22.2 1938.8  0.0     1.0      0      0    1   2 1916.6      1  1
 2      1 23.2 1939.8  1.0     4.0      0      0    1   2 1916.6      1  1
 3      1 27.2 1943.8  5.0    12.8      0      0    1   2 1916.6      1  1
 4      1 40.0 1956.6 17.8     2.2      0      0    1   2 1916.6      1  1
 5      1 42.2 1958.8 20.0     17.8      0      0    1   2 1916.6      1  1
 6      1 60.0 1976.6 37.8     0.2      0      0    1   1 2 1916.6      1  1
 7      2 49.5 1945.8  0.0     1.0      0      0    0  640   2 1896.2      1  1
 8      2 50.5 1946.8  1.0     4.0      0      0    0  640   2 1896.2      1  1
 9      2 54.5 1950.8  5.0     5.5      0      0    0  640   2 1896.2      1  1
10     2 60.0 1956.2 10.5     8.1      0      0    1  640   2 1896.2      1  1
11     3 68.2 1955.2  0.0     1.0      0      0    0 3425   1 1887.0      2  1
12     3 69.2 1956.2  1.0     0.4      0      0    1 3425   1 1887.0      2  1
13     4 20.8 1957.6  0.0     1.0      0      0    0 4017   2 1936.8      2  1
14     4 21.8 1958.6  1.0     4.0      0      0    0 4017   2 1936.8      2  1
15     4 25.8 1962.6  5.0    14.2      0      0    0 4017   2 1936.8      2  1
16     4 40.0 1976.8 19.2     0.8      0      0    0 4017   2 1936.8      2  1
17     4 40.8 1977.6 20.0     14.5      0      0    0 4017   2 1936.8      2  1
```

Representation of follow-up (time-split)

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## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age   dat   tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast inj
 1     1 22.2 1938.8 0.0    1.0      0      0    1   2 1916.6      1 18
 2     1 23.2 1939.8 1.0    4.0      0      0    1   2 1916.6      1 18
 3     1 27.2 1943.8 5.0   12.8      0      0    1   2 1916.6      1 18
 4     1 40.0 1956.6 17.8    2.2      0      0    1   2 1916.6      1 18
 5     1 42.2 1958.8 20.0   17.8      0      0    1   2 1916.6      1 18
 6     1 60.0 1976.6 37.8    0.2      0      0    1   1   2 1916.6      1 18
 7     2 49.5 1945.8 0.0    1.0      0      0    0 640   2 1896.2      1 18
 8     2 50.5 1946.8 1.0    4.0      0      0    0 640   2 1896.2      1 18
 9     2 54.5 1950.8 5.0    5.5      0      0    0 640   2 1896.2      1 18
10    2 60.0 1956.2 10.5   8.1      0      0    1 640   2 1896.2      1 18
11    3 68.2 1955.2 0.0    1.0      0      0    0 3425  1 1887.0      2 18
12    3 69.2 1956.2 1.0    0.4      0      0    1 3425  1 1887.0      2 18
13    4 20.8 1957.6 0.0    1.0      0      0    0 4017  2 1936.8      2 18
14    4 21.8 1958.6 1.0    4.0      0      0    0 4017  2 1936.8      2 18
15    4 25.8 1962.6 5.0   14.2      0      0    0 4017  2 1936.8      2 18
16    4 40.0 1976.8 19.2    0.8      0      0    0 4017  2 1936.8      2 18
17    4 40.8 1977.6 20.0   14.5      0      0    0 4017  2 1936.8      2 18
```

Representation of follow-up (time-split)

16 / 36

## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age   dat   tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast inj
 1     1 22.2 1938.8 0.0    1.0      0      0    1   2 1916.6      1 18
 2     1 23.2 1939.8 1.0    4.0      0      0    1   2 1916.6      1 18
 3     1 27.2 1943.8 5.0   12.8      0      0    1   2 1916.6      1 18
 4     1 40.0 1956.6 17.8    2.2      0      0    1   2 1916.6      1 18
 5     1 42.2 1958.8 20.0   17.8      0      0    1   2 1916.6      1 18
 6     1 60.0 1976.6 37.8    0.2      0      0    1   1   2 1916.6      1 18
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13    4 20.8 1957.6 0.0    1.0      0      0    0 4017  2 1936.8      2 18
14    4 21.8 1958.6 1.0    4.0      0      0    0 4017  2 1936.8      2 18
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16    4 40.0 1976.8 19.2    0.8      0      0    0 4017  2 1936.8      2 18
17    4 40.8 1977.6 20.0   14.5      0      0    0 4017  2 1936.8      2 18
```

Representation of follow-up (time-split)

16 / 36

## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age   dat   tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast inj
 1     1 22.2 1938.8 0.0    1.0      0      0    1   2 1916.6      1 18
 2     1 23.2 1939.8 1.0    4.0      0      0    1   2 1916.6      1 18
 3     1 27.2 1943.8 5.0   12.8      0      0    1   2 1916.6      1 18
 4     1 40.0 1956.6 17.8    2.2      0      0    1   2 1916.6      1 18
 5     1 42.2 1958.8 20.0   17.8      0      0    1   2 1916.6      1 18
 6     1 60.0 1976.6 37.8    0.2      0      0    1   1   2 1916.6      1 18
 7     2 49.5 1945.8 0.0    1.0      0      0    0 640   2 1896.2      1 18
 8     2 50.5 1946.8 1.0    4.0      0      0    0 640   2 1896.2      1 18
 9     2 54.5 1950.8 5.0    5.5      0      0    0 640   2 1896.2      1 18
10    2 60.0 1956.2 10.5   8.1      0      0    1 640   2 1896.2      1 18
11    3 68.2 1955.2 0.0    1.0      0      0    0 3425  1 1887.0      2 18
12    3 69.2 1956.2 1.0    0.4      0      0    1 3425  1 1887.0      2 18
13    4 20.8 1957.6 0.0    1.0      0      0    0 4017  2 1936.8      2 18
14    4 21.8 1958.6 1.0    4.0      0      0    0 4017  2 1936.8      2 18
15    4 25.8 1962.6 5.0   14.2      0      0    0 4017  2 1936.8      2 18
16    4 40.0 1976.8 19.2    0.8      0      0    0 4017  2 1936.8      2 18
17    4 40.8 1977.6 20.0   14.5      0      0    0 4017  2 1936.8      2 18
```

Representation of follow-up (time-split)

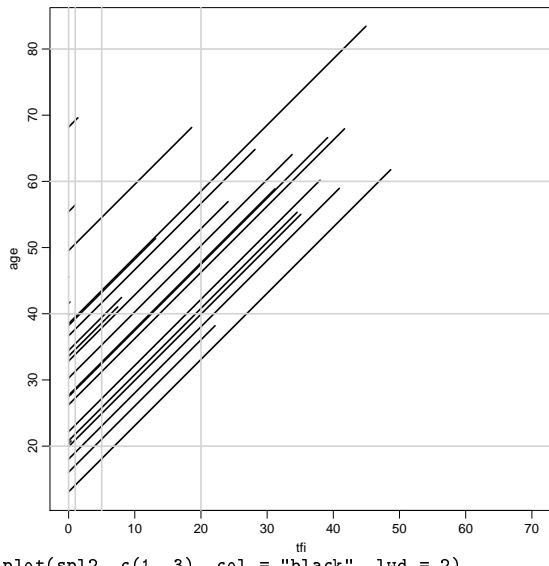
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## Split on another timescale

```
> spl2 <- splitLexis( spl1, time.scale="tfi", breaks=c(0,1,5,20,100) )
> round( spl2, 1 )
   lex.id age  dat  tfi lex.dur lex.Cst lex.Xst    id sex birthdat contrast injc
 1      1 22.2 1938.8  0.0     1.0      0      0    1   2 1916.6      1  1
 2      1 23.2 1939.8  1.0     4.0      0      0    1   2 1916.6      1  1
 3      1 27.2 1943.8  5.0    12.8      0      0    1   2 1916.6      1  1
 4      1 40.0 1956.6 17.8     2.2      0      0    1   2 1916.6      1  1
 5      1 42.2 1958.8 20.0    17.8      0      0    1   2 1916.6      1  1
 6      1 60.0 1976.6 37.8     0.2      0      0    1   1 2 1916.6      1  1
 7      2 49.5 1945.8  0.0     1.0      0      0    0 640 2 1896.2      1  1
 8      2 50.5 1946.8  1.0     4.0      0      0    0 640 2 1896.2      1  1
 9      2 54.5 1950.8  5.0     5.5      0      0    0 640 2 1896.2      1  1
10     2 60.0 1956.2 10.5    8.1      0      0    1 640 2 1896.2      1  1
11     3 68.2 1955.2  0.0     1.0      0      0    0 3425 1 1887.0      2  1
12     3 69.2 1956.2  1.0     0.4      0      0    1 3425 1 1887.0      2  1
13     4 20.8 1957.6  0.0     1.0      0      0    0 4017 2 1936.8      2  1
14     4 21.8 1958.6  1.0     4.0      0      0    0 4017 2 1936.8      2  1
15     4 25.8 1962.6  5.0    14.2      0      0    0 4017 2 1936.8      2  1
16     4 40.0 1976.8 19.2     0.8      0      0    0 4017 2 1936.8      2  1
17     4 40.8 1977.6 20.0    14.5      0      0    0 4017 2 1936.8      2  1
```

Representation of follow-up (time-split)

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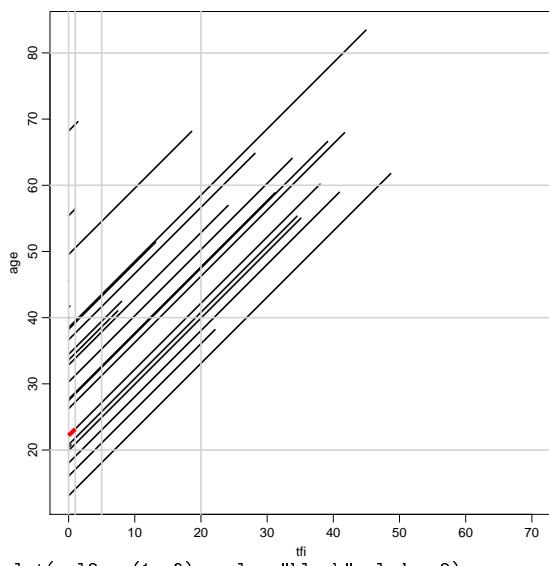


```
plot(spl2, c(1, 3), col = "black", lwd = 2)
```

Representation of follow-up (time-split)

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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

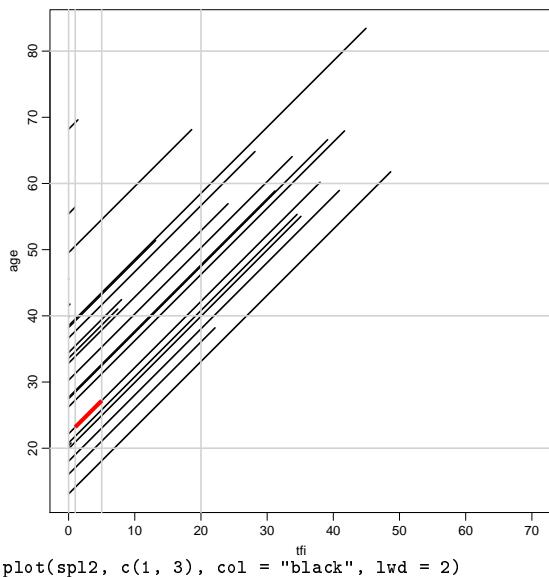


```
plot(spl2, c(1, 3), col = "black", lwd = 2)
```

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

Representation of follow-up (time-split)

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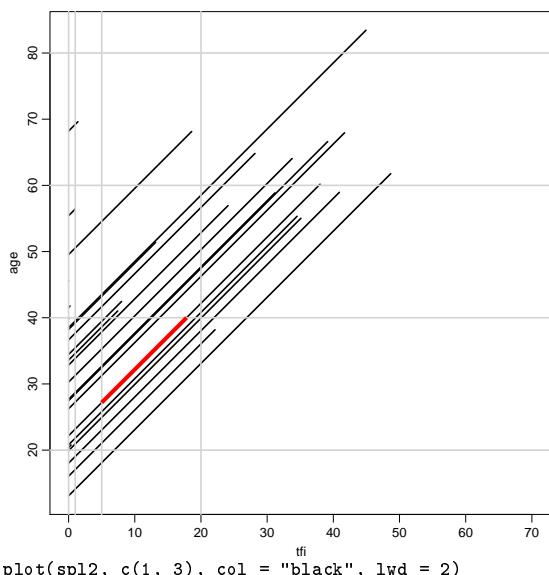


```
plot(spl2, c(1, 3), col = "black", lwd = 2)
```

Representation of follow-up (time-split)

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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

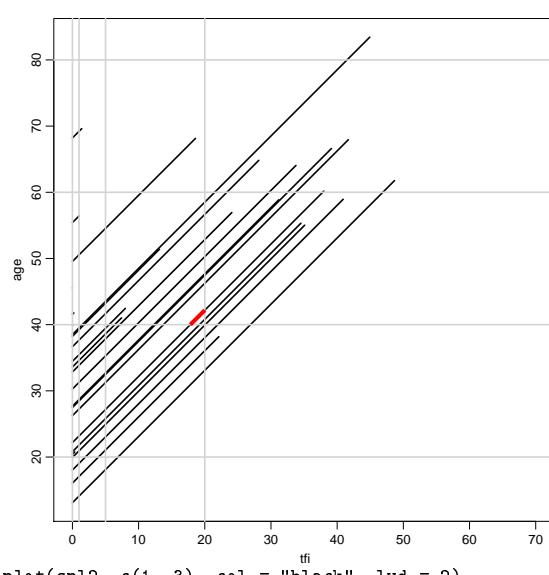


```
plot(spl2, c(1, 3), col = "black", lwd = 2)
```

Representation of follow-up (time-split)

17 / 36

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

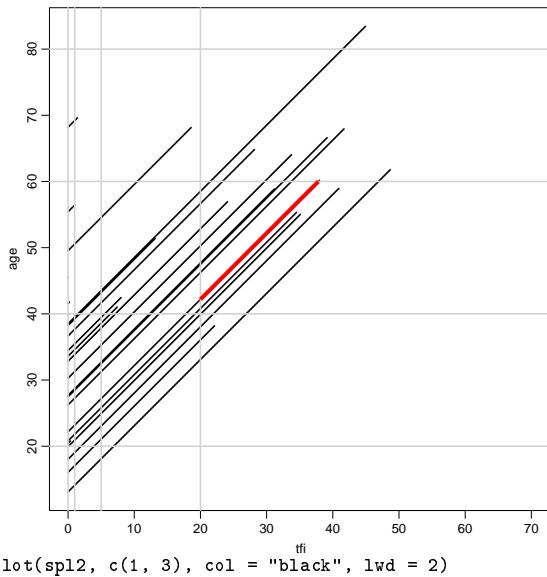


```
plot(spl2, c(1, 3), col = "black", lwd = 2)
```

Representation of follow-up (time-split)

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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

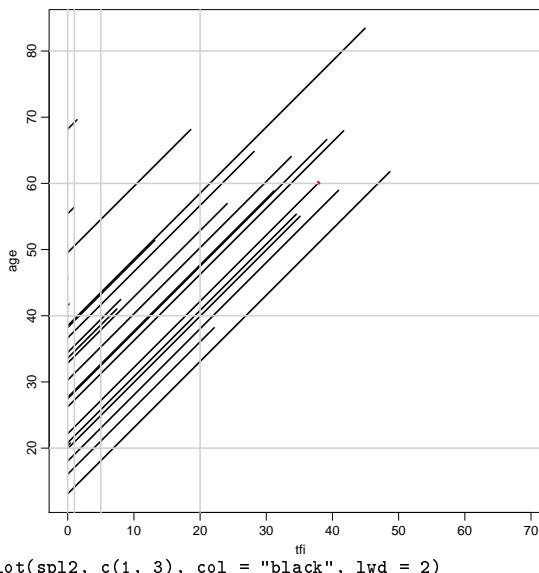


```
plot(spl2, c(1, 3), col = "black", lwd = 2)
```

Representation of follow-up (time-split)

17 / 36

age	tfi	lex.dur	lex.Cst	lex.Xst
22.2	0.0	1.0	0	0
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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)
```

Representation of follow-up (time-split)

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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

## 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:

To

From	Alive	Dead	Records:	Events:	Risk time:	Persons:	
	Alive	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:

To

From	Alive	Dead	Records:	Events:	Risk time:	Persons:	
	Alive	8248	1964	10212	1964	51916.98	2468

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

Representation of follow-up (time-split)

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## 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

Representation of follow-up (time-split)

19 / 36

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Representation of follow-up (time-split)

19 / 36

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Representation of follow-up (time-split)

19 / 36

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Representation of follow-up (time-split)

19 / 36

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Representation of follow-up (time-split)

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## 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

Representation of follow-up (time-split)

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## Analysis of time-split data

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- ▶ Covariates are:
  - ▶ timescales (age, period, time since entry)
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time-scales and other covariates are treated alike

## Fitting a simple model—data:

```
> stat.table(contrast,
+             list(D = sum(lex.Xst == "Dead"),
+                  Y = sum(lex.dur),
+                  Rate = ratio(lex.Xst == "Dead", 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  
-----
```

Representation of follow-up (time-split)

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## Fitting a simple model with poisson

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

```
> m0 <- glm((lex.Xst == "Dead") ~ 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

Representation of follow-up (time-split)

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## Fitting a simple model with poisreg

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

```
> m0 <- glm(cbind(lex.Xst == "Dead", 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

Representation of follow-up (time-split)

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## Fitting a simple model with `glm.Lexis`

The wrapper `glm.Lexis` requires that `lex.Cst` and `lex.Xst` are factors — see `factorize`:

```
> m0 <- glm.Lexis(spl2, ~ factor(contrast) - 1, scale = 100)
stats::glm Poisson analysis of Lexis object spl2 with log link:
Rates for the transition:
Alive->Dead
, 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

Representation of follow-up (time-split)

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## 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
```

Representation of follow-up (time-split)

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# SMR

## Bendix Carstensen

Representation of follow-up

SPE, Lyon, France,

June 2024

## 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:

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- ▶ Patient cohorts

compared with reference rates obtained from:

- ▶ Population statistics (mortality rates)
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## Cohort rates vs. population rates: RSR

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

$$\begin{aligned} S(a) &= \exp\left(-\int_{a_0}^a \delta(a) + \lambda_p(a) da\right) \\ &= \exp\left(-\int_{a_0}^a \delta(a) da\right) \times S_p(a) \\ \Rightarrow r(a) &= S(a)/S_p(a) = \exp\left(-\int_{a_0}^a \delta(a) da\right) \end{aligned}$$

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- ▶ 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 an age-band  $a$  gives the likelihood:

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

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## 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  $y_i$ .

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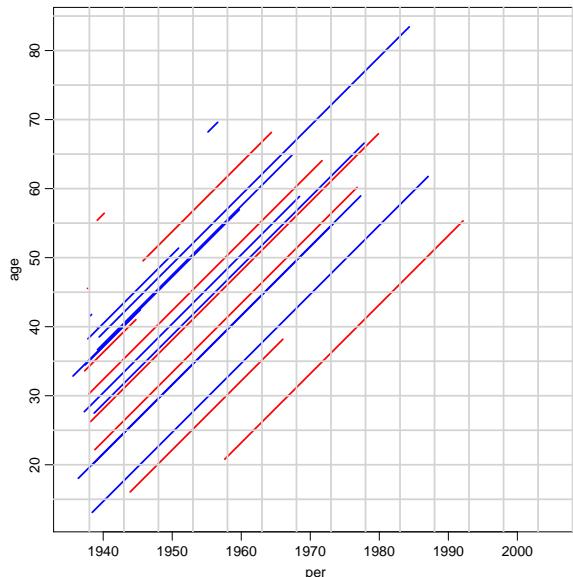
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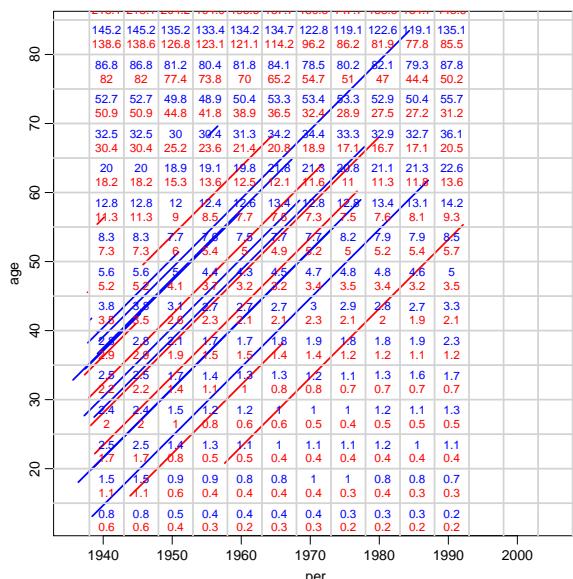
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SMR (SMR)

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SMR (SMR)

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## 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")], 2)
```

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

SMR (SMR)

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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
```

SMR (SMR)

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```
> 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
```

SMR (SMR)

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```
> 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  
-----
```

SMR (SMR)

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```

-----  

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```

> 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

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- ▶ 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

SMR (SMR)

36 / 36

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36 / 36

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36 / 36

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# Nested case-control and case-cohort studies

Tuesday, 06 June, 2023

Esa Lääärä & Martyn Plummer & Krista Fischer

Statistical Practice in Epidemiology with R

University of Tartu, Estonia

June, 2023

## Points to be covered

- ▶ Outcome-dependent sampling designs a.k.a.  
**case-control** studies vs. **full cohort** design.
- ▶ **Nested case-control** study (NCC): sampling of controls from risk-sets during follow-up of study population.
- ▶ **Matching** in selection of control subjects in NCC.
- ▶ R tools for NCC: function `ccwc()` in `Epi` for sampling controls, and `clogit()` in `survival` for model fitting.
- ▶ **Case-cohort** study (CC): sampling a subcohort from the whole cohort as it is at the start of follow-up.
- ▶ R tools for CC model fitting: function `cch()` in `survival`

## Example: Smoking and cervix cancer

Study population, measurements, follow-up, and sampling design

- ▶ Joint cohort of  $N \approx 500\,000$  women from 3 Nordic biobanks.
- ▶ Follow-up: From variable entry times since 1970s till 2000.
- ▶ For each of 200 cases, 3 controls were sampled; matched for biobank, age ( $\pm 2$  y), and time of entry ( $\pm 2$  mo).
- ▶ Frozen sera of cases and controls analyzed for cotinine etc.

Main result: Adjusted OR = 1.5 (95% CI 1.1 to 2.3) for high ( $>242.6$  ng/ml) vs. low ( $<3.0$  ng/ml) cotinine levels.

Simen Kapeu et al. (2009) *Am J Epidemiol*

## Example: USF1 gene and CVD

Study population, measurements, follow-up, and sampling design

- ▶ Two FINRISK cohorts, total  $N \approx 14000$  M & F, 25-64 y.
- ▶ Baseline health exam, questionnaire & blood specimens at recruitment in the 1990s – Follow-up until the end of 2003.
- ▶ Subcohort of 786 subjects sampled.
- ▶ 528 incident cases of CVD; 72 of them in the subcohort.
- ▶ Frozen blood from cases and subcohort members genotyped.

Main result: Female carriers of a high risk haplotype had a 2-fold hazard of getting CVD [95% CI: 1.2 to 3.5]

Komulainen *et al.* (2006) *PLoS Genetics*

Nested case-control and case-cohort studies

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## Full cohort design & its simple analysis

- ▶ **Full cohort design:** Data on exposure variables obtained for all subjects in a large study population.
- ▶ Summary data for crude comparison:

	Exposed	Unexposed	Total
Cases	$D_1$	$D_0$	$D$
Non-cases	$B_1$	$B_0$	$B$
Group size at start	$N_1$	$N_0$	$N$
Follow-up times	$Y_1$	$Y_0$	$Y$

- ▶ Crude estimation of **hazard ratio**  $\rho = \lambda_1/\lambda_0$ :  
**incidence rate ratio** IR, with standard error of  $\log(\text{IR})$ :

$$\hat{\rho} = \text{IR} = \frac{D_1/Y_1}{D_0/Y_0} \quad \text{SE}[\log(\text{IR})] = \sqrt{\frac{1}{D_1} + \frac{1}{D_0}}.$$

- ▶ More refined analyses: Poisson or Cox regression.

Nested case-control and case-cohort studies

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## Problems with full cohort design

Obtaining exposure and covariate data

- ▶ Slow and expensive in a big cohort.
- ▶ Easier with questionnaire and register data,
- ▶ Extremely costly and laborious for e.g.
  - measurements from biological specimens, like genotyping, antibody assays, etc.
  - dietary diaries & other manual records

Can we obtain equally valid estimates of hazard ratios etc. with nearly as good precision by some other strategies?

Yes – we can!

Nested case-control and case-cohort studies

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## Estimation of hazard ratio

The incidence rate ratio can be expressed:

$$\begin{aligned} \text{IR} &= \frac{D_1/D_0}{Y_1/Y_0} = \frac{\text{cases: exposed / unexposed}}{\text{person-times: exposed / unexposed}} \\ &= \frac{\text{exp're odds in cases}}{\text{exp're odds in p-times}} = \mathbf{\text{exposure odds ratio (EOR)}} \end{aligned}$$

= Exposure distribution in cases vs. that in cohort!

Implication for more efficient design:

- ▶ *Numerator*: Collect exposure data on all cases.
- ▶ *Denominator*: Estimate the ratio of person-times  $Y_1/Y_0$  of the exposure groups in the cohort by **sampling** “control” subjects, on whom exposure is measured.

Nested case-control and case-cohort studies

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## Case-control designs

General principle: Sampling of subjects from a given study population is *outcome-dependent*.

Data on risk factors are collected separately from

- (I) **Case group**: All (or high % of) the  $D$  subjects in the study population (total  $N$ ) encountering the outcome event during the follow-up.
- (II) **Control group**:
  - ▶ Random **sample** (simple or stratified) of  $C$  subjects ( $C \ll N$ ) from the population.
  - ▶ Eligible controls must be bf risk (alive, under follow-up & free of outcome) at given time(s).

Nested case-control and case-cohort studies

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## Study population in a case-control study?

Ideally: The study population comprises subjects who *would be* included as cases, if they got the outcome in the study

- ▶ *Cohort-based studies*: **cohort** or **closed** population of well-identified subjects under intensive follow-up for outcomes (e.g. biobank cohorts).
- ▶ *Register-based studies*: **open** or **dynamic** population in a region covered by a disease register.
- ▶ *Hospital-based studies*: dynamic **catchment** population of cases – may be hard to identify (e.g. hospitals in US).

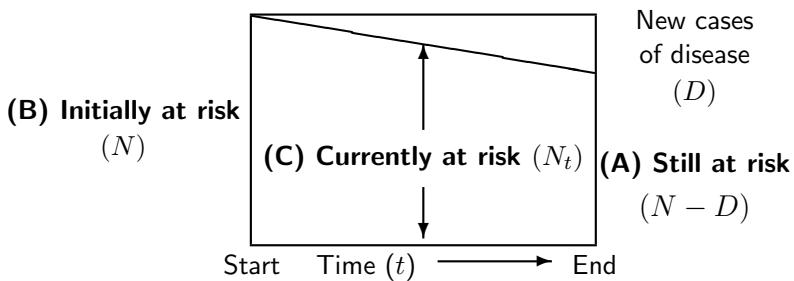
In general, the role of control subjects is to represent the distribution of person-times by exposure variables in the underlying population from which the cases emerge.

Nested case-control and case-cohort studies

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## Sampling of controls – alternative frames

Illustrated in a simple longitudinal setting:  
Follow-up of a cohort over a fixed risk period & no censoring.



Rodrigues, L. & Kirkwood, B.R. (1990). Case-control designs of common diseases ... *Int J Epidemiol* **19**: 205-13.

Nested case-control and case-cohort studies

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## Sampling schemes or designs for controls

### (A) Exclusive or traditional, “case-noncase” sampling

- ▶ Controls chosen from those  $N - D$  subjects still at risk (healthy) at the end of the risk period (follow-up).

### (B) Inclusive sampling or case-cohort design (CC)

- ▶ The control group – *subcohort* – is a random sample of the cohort ( $N$ ) at start.

### (C) Concurrent sampling or density sampling

- ▶ Controls drawn during the follow-up
- ▶ **Risk-set or time-matched sampling:**  
A set of controls is sampled from the *risk set at each time t of diagnosis* of a new case – a.k.a. **nested case-control design** (NCC)

Nested case-control and case-cohort studies

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## Nested case-control – two meanings

- ▶ In some epidemiologic books, the term “nested case-control study” (NCC) covers jointly all variants of sampling: **(A)**, **(B)**, and **(C)**, from a cohort.  
Rothman et al. (2008): *Modern Epidemiology*, 3rd Ed.  
Dos Santos Silva (1999): *Cancer Epidemiology*. Ch 8-9
- ▶ In biostatistical texts NCC typically refers only to the variant of concurrent or density sampling **(C)**, in which *risk-set* or *time-matched* sampling is employed.  
Borgan & Samuelsen (2003) in *Norsk Epidemiologi*  
Langholz (2005) in *Encyclopedia of Biostatistics*.
- ▶ We shall follow the biostatisticians!

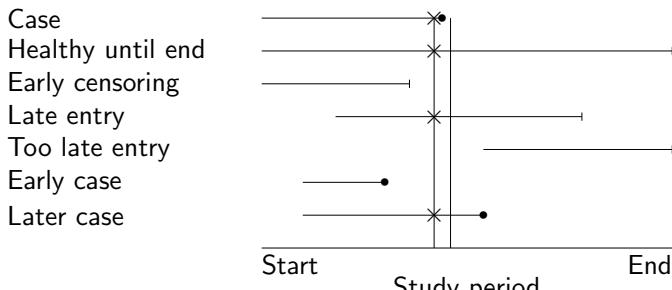
Nested case-control and case-cohort studies

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## NCC: Risk-set sampling with staggered entry

Sampling frame to select controls for a given case:

Members ( $\times$ ) of the **risk set** at  $t_k$ , i.e. the population at risk at the time of diagnosis  $t_k$  of case  $k$ .



**Sampled risk set** contains the case and the control subjects randomly sampled from the non-cases in the risk set at  $t_k$ .

## Use of different sampling schemes

### (A) Exclusive sampling, or “textbook” case-control design

- ▶ Almost exclusively(!) used in studies of epidemics.
- ▶ (Studies on birth defects with *prevalent cases*.)

### (B) Inclusive sampling or case-cohort design

- ▶ Good esp. for multiple outcomes, if measurements of risk factors from stored material remain stable.

### (C) Concurrent or density sampling (without or with time-matching)

- ▶ The only logical design in an open population.
- ▶ Most popular in chronic diseases (Knol *et al.* 2008).

Designs (B) and (C) allow valid estimation of hazard ratios  $\rho$  without any “rare disease” assumption.

## Case-control studies: Textbooks vs. real life

- ▶ Many epi texts focus on the traditional design: **exclusive sampling** of controls, ignoring other designs.
- ▶ Claim: “*Odds ratio is the only estimable parameter.*”
- ▶ Yet, over 60% of published case-control studies apply **concurrent sampling** or **density sampling** of controls from an **open** or **dynamic** population.
- ▶ Thus, the parameter most often estimated is the **hazard ratio (HR)** or **rate ratio  $\rho$** .
- ▶ Still, 90% of authors really estimating HR, reported as having estimated an OR (e.g. Simen Kapeu *et al.* 2009)

Knol *et al.* (2008). What do case-control studies estimate?

Am J Epidemiol **168**: 1073-81.

## Exposure odds ratio – estimate of what?

- ▶ Crude summary of case-control data

	exposed	unexposed	total
cases	$D_1$	$D_0$	$D$
controls	$C_1$	$C_0$	$C$

- ▶ Depending on study base & sampling strategy, the **exposure odds ratio**

$$\text{EOR} = \frac{D_1/D_0}{C_1/C_0} = \frac{\text{cases: exposed / unexposed}}{\text{controls: exposed / unexposed}}$$

is a consistent estimator of

- (a) hazard ratio, (b) risk ratio, (c) risk odds ratio,
- (d) prevalence ratio, or (e) prevalence odds ratio

- ▶ **NB.** In case-cohort studies with variable follow-up times  $C_1/C_0$  is substituted by  $\widehat{Y}_1/\widehat{Y}_0$ , from estimated p-years.

## Precision and efficiency

With exclusive (**A**) or concurrent (**C**) sampling of controls (unmatched), the estimated variance of  $\log(\text{EOR})$  is

$$\begin{aligned}\widehat{\text{var}}[\log(\text{EOR})] &= \frac{1}{D_1} + \frac{1}{D_0} + \frac{1}{C_1} + \frac{1}{C_0} \\ &= \text{cohort variance} + \text{sampling variance}\end{aligned}$$

- ▶ Depends basically on the numbers of cases, with  $\geq 4$  controls per case.
- ▶ Is not much bigger than  $1/D_1 + 1/D_0$  = variance in a full cohort study with same numbers of cases.
- ⇒ Usually  $< 5$  controls per case is enough.
- ⇒ *These designs are very cost-efficient!*

## Estimation in concurrent or density sampling

- ▶ Assume a simple situation: Prevalence of exposure in the study population stable over time.
- ⇒ The exposure odds  $C_1/C_0$  among controls  
= a consistent estimator of exposure odds  $Y_1/Y_0$  of person-times.
- ▶ Therefore, the crude EOR =  $(D_1/D_0)/(C_1/C_0)$   
= a consistent estimator of hazard ratio  $\rho = \lambda_1/\lambda_0$ .
- ▶ Variance of  $\log(\text{EOR})$  estimated as above.
- ▶ Yet, stability of exposure distribution may be unrealistic, especially in a closed study population or cohort.
- ▶ Solution: **Time-matched** sampling of controls from **risk sets**, i.e. NCC, & matched EOR to estimate HR.

Prentice & Breslow (1978), Greenland & Thomas (1982).

## Matching in case-control studies

- = **Stratified sampling** of controls, e.g. from the same region, sex, and age group as a given case
- ▶ **Frequency matching or group matching:**  
For cases in a specific stratum (e.g. same sex and 5-year age-group), a set of controls from a similar subgroup.
- ▶ **Individual matching** (1:1 or 1:m matching):  
For each case, choose 1 or more (rarely > 5) closely similar controls (e.g. same sex, age within  $\pm 1$  year).
- ▶ **NCC:** Sampling from risk-sets implies time-matching at least. Additional matching for other factors possible.
- ▶ **CC:** Subcohort selection involves no matching with cases.

## Virtues of matching

- ▶ Increases *efficiency*, if the matching factors are both
  - (i) strong *risk factors* of the disease, and
  - (ii) *correlated* with the main exposure.
- Major reason for matching.
- ▶ *Confounding* due to poorly quantified factors (sibship, neighbourhood, etc.) may be removed by close matching – only if properly analyzed.
- ▶ Biobank studies: Matching for storage time, freeze-thaw cycle & analytic batch improves **comparability of measurements** from frozen specimens
  - Match on the time of baseline measurements within the case's risk set.

## Warnings for overmatching

Matching a case with a control subject is a different issue than matching an unexposed subject to an exposed one in a cohort study – much trickier!

- ▶ Matching on an *intermediate* variable between exposure and outcome.
  - ⇒ *Bias!*
- ▶ Matching on a *surrogate* or *correlate* of exposure, which is not a true risk factor.
  - ⇒ *Loss of efficiency.*
- **Counter-matching:** Choose a control which is not similar to the case w.r.t a correlate of exposure.
  - ⇒ Increases efficiency!
  - Requires appropriate weighting in the analysis.

## Sampling matched controls for NCC using R

- ▶ Suppose key follow-up items are recorded for all subjects in a cohort, in which a NCC study is planned.
- ▶ Function `ccwc()` in package `Epi` can be used for risk-set sampling of controls.
  - Arguments:

```
entry : Time of entry to follow-up  
exit : Time of exit from follow-up  
fail : Status on exit (1 for case, 0 for censored)  
origin : Origin of analysis time scale (e.g. time of birth)  
controls : Number of controls to be selected for each case  
match : List of matching factors  
data : Cohort data frame containing input variables
```
- ▶ Creates a data frame for a NCC study, containing the desired number of matched controls for each case.

Nested case-control and case-cohort studies

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## Analysis of matched studies

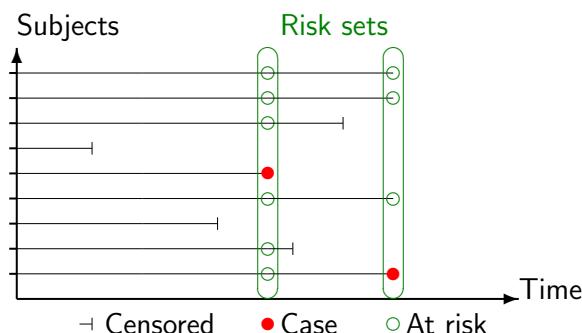
- ▶ Close matching induces a new parameter for each matched case-control set or stratum.
  - ⇒ **unconditional logistic regression** breaks down.
- ▶ Matching on well-defined variables (like age, sex)
  - include these factors as covariates.
- ▶ Matching on “soft” variables (like sibship) can be dealt with **conditional logistic regression**.
- ▶ Same method in matched designs **(A)**, exclusive, and **(C)**, concurrent, but interpretation of  $\beta_j$ s differs:
  - (A)**  $\beta_j = \log$  of risk odds ratio (ROR),
  - (C)**  $\beta_j = \log$  of hazard ratio (HR).

Nested case-control and case-cohort studies

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## Full cohort design: Follow-up & risk sets

Each member of the cohort provides exposure data for all cases, as long as this member is at risk, i.e. (i) alive, (ii) not censored & (iii) free from outcome.



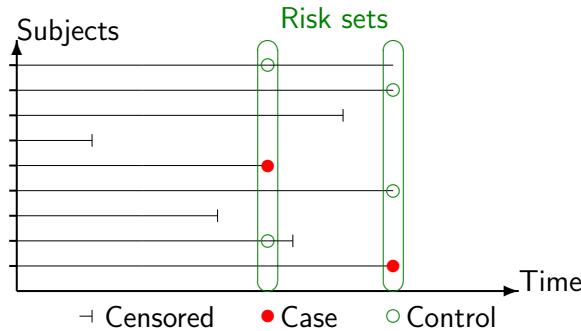
Times of new cases define the **risk-sets**.

Nested case-control and case-cohort studies

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## Nested case-control (NCC) design

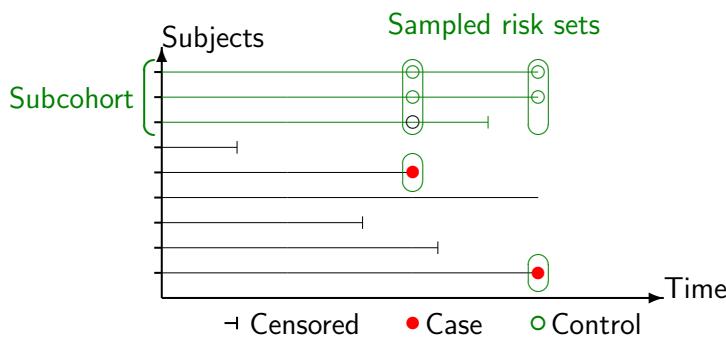
Whenever a new case occurs, a set of controls (here 2/case) are sampled from its risk set.



**NB.** A control once selected for some case can be selected as a control for another case, and can later on become a case, too.

## Case-cohort (CC) design

**Subcohort:** Sample of the whole cohort randomly selected at the outset.  
– Serves as a reference group for all cases.



**NB.** A subcohort member can become a case, too.

## Modelling in NCC and other matched studies

Cox proportional hazards model:

$$\lambda_i(t, x_i; \beta) = \lambda_0(t) \exp(x_{i1}\beta_1 + \cdots + x_{ip}\beta_p),$$

Estimation: partial likelihood  $L^P = \prod_k L_k^P$ :

$$L_k^P = \exp(\eta_{i_k}) / \sum_{i \in \tilde{R}(t_k)} \exp(\eta_i),$$

where  $\tilde{R}(t_k)$  = **sampled risk set** at observed event time  $t_k$ , containing the case + sampled controls ( $t_1 < \cdots < t_D$ )

⇒ Fit stratified Cox model, with  $\tilde{R}(t_k)$ 's as the strata.

⟲ **Conditional logistic regression**

– function `clogit()` in `survival`, wrapper of `coxph()`.

## Modelling case-cohort data

Cox's PH model  $\lambda_i(t) = \lambda_0(t) \exp(\eta_i)$  again, but ...

- ▶ Analysis of survival data relies on the theoretical principle that *you can't know the future*.
- ▶ Case-cohort sampling breaks this principle:  
cases are sampled based on what *is known* to be happening to them during follow-up.
- ▶ The union of cases and subcohort is a mixture
  1. random sample of the population, and
  2. "high risk" subjects who are *certain* to become cases.
- ⇒ Ordinary Cox partial likelihood is wrong.
- ▶ Overrepresentation of cases must be corrected for, by  
(I) **weighting**, or (II) **late entry method**.

## Correction method I – weighting

The method of **weighted partial likelihood** borrows some basics ideas from survey sampling theory.

- ▶ Sampled risk sets  
 $\tilde{R}(t_k) = \{\text{cases}\} \cup \{\text{subcohort members}\}$  at risk at  $t_k$ .
- ▶ Weights:
  - $w = 1$  for all cases (within and outside the subcohort),
  - $w = N_{\text{non-cases}}/n_{\text{non-cases}} = \text{inverse of sampling-fraction } f$  for selecting a non-case to the subcohort.
- ▶ Function `coxph()` with option `weights = w` would provide consistent estimation of  $\beta$  parameters.
- ▶ However, the SEs must be corrected!
- ▶ R solution: Function `cch()` – a wrapper of `coxph()` – in package `survival`, with `method = "LinYing"`.

## Comparison of NCC and CC designs

- ▶ Statistical efficiency
  - Broadly similar in NCC and CC with similar numbers of cases and controls.
- ▶ Statistical modelling and valid inference
  - Straightforward for both designs with appropriate software, now widely available for CC, too
- ▶ Analysis of outcome rates on several time scales?
  - NCC: Only the time scale used in risk set definition can be the time variable  $t$  in the baseline hazard of PH model.
  - CC: Different choices for the basic time in PH model possible, because subcohort members are not time-matched to cases.

## Comparison of designs (cont'd)

### ► Missing data

NCC: With close 1:1 matching, a case-control pair is lost, if either of the two has data missing on key exposure(s).

CC: Missingness of few data items is less serious.

### ► Quality and comparability of biological measurements

NCC: Allows each case and its controls to be matched also for analytic batch, storage time, freeze-thaw cycle, → better comparability.

CC: Measurements for subcohort performed at different times than for cases → differential quality & misclassification.

### ► Possibility for studying many diseases with same controls

NCC: Complicated, but possible if matching is not too refined.

CC: Easy, as no subcohort member is “tied” with any case.

## Conclusion

- “Case-controlling” is very cost-effective.
- Case-cohort design is useful especially when several outcomes are of interest, given that the measurements on stored materials remain stable during the study.
- Nested case-control design is better suited e.g. for studies involving biomarkers that can be influenced by analytic batch, long-term storage, and freeze-thaw cycles.
- Matching helps in improving efficiency and in reducing bias – but only if properly done.
- Handy R tools are available for all designs.

# Causal Inference 2: Model-based estimation of causal contrasts

Thursday, 6 June, 2024

Esa Läärä

Statistical Practice in Epidemiology with R

3 to 7 June, 2024

International Agency for Research on Cancer, Lyon, France

## Outline

- ▶ Causal questions
- ▶ Factual risks and associational contrasts
- ▶ Causal estimands: contrasts of counterfactual quantities
- ▶ Marginal and conditional contrasts, effect among treated, etc.
- ▶ Outcome regression models, standardization or g-formula
- ▶ Exposure modelling, propensity scores and weighting
- ▶ Double robust estimators and machine learning algorithms
- ▶ Time-to-event outcomes: hazards of hazard ratios and estimation of causal contrasts of cumulative risks.

## Some literature

- ▶ Austin & Stuart (2015) *Stat Med* 34(28):3661-3679.
- ▶ Jonsson Funk et al. (2011) *Am J Epidemiol* 173(7):761-767
- ▶ Hernan & Robins (2020). *Causal Inference: What if*. CRC Press.
- ▶ Luque Fernandez et al. (2018) *Stat Med* 2018;37(16):2530-2546
- ▶ Schuler & Rose (2017) *Am J Epidemiol* 185(1):65-73.
- ▶ Sjölander (2016) *Eur J Epidemiol* 31:563-574
- ▶ Smith et al. (2022) *Stat Med* 2022;41(2):407-432.
- ▶ Zhou et al. (2022) *R Journal* 2022;14(1):282-289.

## Causal question in PECOT format & Example

P **Population:** 2900 women with breast cancer (Rotterdam study)

E **Exposure:** Hormonal treatment (HT)

C **Comparator:** Placebo, no HT

O **Outcome:** Recurrence or death

T **Time frame:** 10 y from surgery to outcome

Causal questions of interest – comparisons of **counterfactuals**:

- What is the 10-year risk  $\pi^1$  of the outcome, if everybody in P were exposed to HT, as compared with  $\pi^0$ , the risk if nobody were exposed?
- What is the 10-year risk  $\pi_1^1$  of the outcome, among those in P, who are factually exposed to HT, as compared with the risk  $\pi_1^0$ , if they were not exposed?

## Risks by factual exposure and their associational contrasts

- ▶ Let  $Y$  be a binary indicator (1/0) for the *outcome* to occur within a fixed risk period (assuming no censoring, nor competing events), and  $X$  be an *exposure variable* or risk factor.
- ▶ Let  $\pi_x = \text{risk}$  of the outcome to occur during the period in the subset of the target population factually exposed to level  $X = x$ :

$$\pi_x = P\{Y = 1 \mid X = x\} = E(Y|X = x).$$

- ▶ For simplicity, let  $X$  be binary: exposed ( $X = 1$ ) vs. unexposed ( $X = 0$ ).
- ▶ Common **associational contrasts** of risks between exposure groups:

- **Risk difference**  $\tau = \pi_1 - \pi_0$ ,
- **Risk ratio**  $\phi = \pi_1/\pi_0$ ,
- **Risk odds ratio**  $\psi = \frac{\omega_1}{\omega_0} = \frac{\pi_1/(1-\pi_1)}{\pi_0/(1-\pi_0)}$ .

## Conditional associational contrasts

- ▶ The associational quantities above were **marginal**; not conditioned on (or stratified by) any covariate – such as sex, age, etc.
- ▶ Let now  $Z$  be a **covariate** (can be multivariable) and

$$\pi_{xz} = P\{Y = 1 \mid X = x, Z = z\} = E(Y|X = x, Z = z)$$

be the risk of outcome during risk period in a population group where both  $X = x$  and  $Z = z$ ,  $x = 0, 1$ .

- ▶ **Conditional associational contrasts** between exposed and unexposed among those with  $Z = z$ .

- $\tau_z = \pi_{1z} - \pi_{0z}$  is the risk difference conditional on  $Z = z$ , i.e.  **$z$ -specific** risk difference.
- $\phi_z = \pi_{1z}/\pi_{0z}$  and  $\psi_z = \pi_{1z}(1 - \pi_{1z})/[\pi_{0z}(1 - \pi_{0z})]$  are the  $z$ -specific risk ratio and odds ratio, respectively.

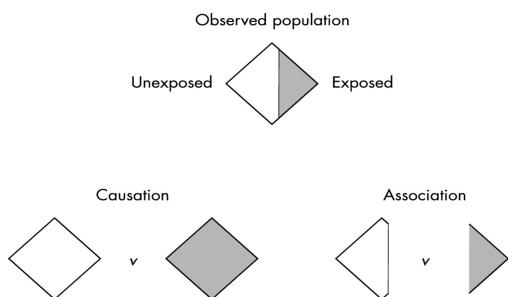
## Example: Single binary covariate $Z$

- Let the prevalence of exposure be  $P\{X = 1\} = 0.45$  in the population
- Let  $P\{Z = 1\} = 1 - P\{Z = 0\} = 0.40$  in the population and  
 $P\{Z = 1|X = 1\} = 0.667$  and  $P\{Z = 1|X = 0\} = 0.182$
- Let also factual risks  $\pi_{xz} = P\{Y = 1|X = x, Z = z\}$  ( $x, z = 0, 1$ )  
by  $X$  and  $Z$  be as shown in the cells of the table below :

	$Z = 1$	$Z = 0$	$\pi_x$ (obtained by formula of total probability)
$X = 1$	0.50	0.20	$\pi_1 = \mathbf{0.40}$ ( $0.50 \times 0.667 + 0.20 \times 0.333$ )
$X = 0$	0.25	0.10	$\pi_0 = \mathbf{0.13}$ ( $0.25 \times 0.182 + 0.10 \times 0.818$ )
Contrasts	$\tau_1 = 0.25$	$\tau_0 = 0.10$	$\tau = \mathbf{0.27}$

- Marginal risks,  $\pi_1, \pi_0$ , contrast  $\tau = \pi_1 - \pi_0$ , and conditional contrasts  
 $\tau_z = \pi_{1z} - \pi_{0z}$  are shown in table margins.

## Associational and causal contrasts



- Associational:** Contrast of risks between the **subsets** of the population determined by the subjects' **factual** exposure value.
- Causal:** Contrast of risks in the **entire population** under the alternative **potential** or **counterfactual** exposure values;  
see Hernan (2004), Hernan & Robins (2006), H&R (2020)

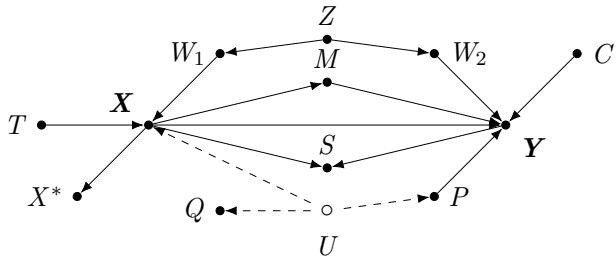
## Causal estimands: contrasts of counterfactual risks

- Let  $Y^{X=x} = Y^x$  indicate (1/0) the event to occur within the risk period,  
if exposure  $X$  were – **counterfactually** – forced to value  $x$  in the whole target population.
- The **counterfactual** risk if everybody had exposure level  $X = x$

$$\pi^x = P\{Y^{X=x} = 1\} = E(Y^{X=x}), \quad x = 0, 1.$$

- Marginal causal contrasts** of risk
  - risk difference (RD)  $\tau^c = \pi^1 - \pi^0$ ,
  - risk ratio (RR)  $\phi^c = \pi^1/\pi^0$ ,
  - risk odds ratio (OR)  $\psi^c = [\pi^1/(1 - \pi^1)]/[\pi^0/(1 - \pi^0)]$ ,

## Identifying causal contrasts from causal diagram



- ▶ **Causal paths**  $X \rightarrow Y$  and  $X \rightarrow M \rightarrow Y$ : Don't block!
- ▶ **Non-causal paths** between  $X$  and  $Y$ : Block!
  - If already blocked, don't open (e.g. by conditioning on  $S$ ).
- ▶ **Backdoor paths**  $X \leftarrow W_1 \leftarrow Z \rightarrow W_2 \rightarrow Y$  and  $X \leftarrow U \rightarrow P \rightarrow Y$ : Block with minimal effort. – **Sufficient sets**:  $P$  plus one from  $\{Z, W_1, W_2\}$ . – If  $P$  unobserved, substitute by  $Q$ , proxy of  $U$ .
- ▶ No need to adjust for  $T$ . – Adjusting for  $C$  can improve precision.

Causal Inference 2: Model-based estimation of causal contrasts

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## Identifying causal contrasts from causal diagram

- ▶ Let  $Z'$  be a set of observed covariates that are **non-descendants** of  $X$
- ▶ If  $Z \subset Z'$  were sufficient to **block** all **open non-causal paths** btw  $X$  and  $Y$ , then counterfactuals are identified by **standardization** – or **g-formula**:

$$\begin{aligned}\pi^x &= E(Y^{X=x}) = E_Z[E_Y(Y|X=x, Z)] \\ &= \sum_z P\{Y=1 | X=x, Z=z\}P\{Z=z\}, \quad \text{for discrete } Z \& x=0,1.\end{aligned}$$

- ▶ Causal contrasts  $\tau^c, \phi^c, \psi^c$  are obtained from  $\pi^1$  and  $\pi^0$  thus derived.
- ▶ If there are open paths btw  $X$  and  $Y$ , e.g. via unmeasured confounders  $U$ , the causal contrasts are not identified  $\Leftrightarrow$  **residual confounding**.
- ▶ If  $X$  is **randomized**, then  $X \perp\!\!\!\perp Z \cup U$ , and it holds simply

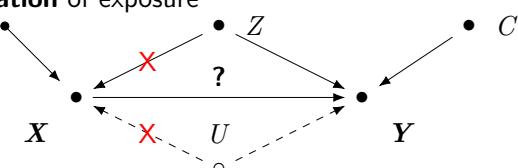
$$\pi^x = P\{Y^{X=x}=1\} = P\{Y=1 | X=x\} = \pi_x, \quad x=0,1.$$

Causal Inference 2: Model-based estimation of causal contrasts

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## Randomized study and causal diagram

$R = \text{Randomization}$  of exposure



- ▶ When  $X \equiv R$ , no arrow points to  $X$ , and  $X$  is independent of  $Z, U, \dots$ , measured and unmeasured.
- ⇒ No confounding!
- ⇒ Estimation of causal effect: unadjusted, crude comparison is enough.
- ▶ Precision may be improved by including  $Z$  and  $C$  as covariates.
- ▶ Often realized exposure  $X$  is affected by  $Z$  and  $U$ , thus differing from  $R$ . Then,  $R$  may be utilized as an **instrumental variable**.

Causal Inference 2: Model-based estimation of causal contrasts

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## Example (cont'd): Single binary common cause $Z$

- Causal diagram  $X \rightarrow Y$ ,  $X \leftarrow Z \rightarrow Y$ ; classical confounding triangle.
- Counterfactual risks (from items on slide 6) are obtained by g-formula  
 $\pi^x = \sum_z \pi_{xz} P\{Z = z\}$ ,  $x = 0, 1$ , with weights from total population:

$$\begin{aligned}\pi^1 &= 0.50 \times 0.4 + 0.20 \times 0.6 = \mathbf{0.32}, \\ \pi^0 &= 0.25 \times 0.4 + 0.10 \times 0.6 = \mathbf{0.16}\end{aligned}$$

- Marginal causal contrasts (vs. associational ones)

$$\begin{aligned}\tau^c &= 0.32 - 0.16 = \mathbf{0.16} \neq 0.27 = 0.40 - 0.13 = \tau, \\ \phi^c &= 0.32/0.16 = \mathbf{2.00} \neq 3.14 = 0.40/0.13 = \phi, \\ \psi^c &= \frac{0.32/(1 - 0.32)}{0.16/(1 - 0.16)} = \mathbf{2.47} \neq 4.57 = \psi.\end{aligned}$$

- Associational contrasts were clearly confounded by  $Z$ .

Causal Inference 2: Model-based estimation of causal contrasts

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## Conditional causal contrasts

- With covariate  $Z$ , counterfactual  $z$ -specific risks are defined

$$\pi_z^x = P\{Y^{X=x} = 1 \mid Z = z\}, \quad \text{for all } z \text{ and } x = 0, 1.$$

- These have their own identifiability conditions.

- **Conditional or  $z$ -specific causal contrasts** of risks are

$$\tau_z^c = \pi_z^1 - \pi_z^0, \quad \phi_z^c = \pi_z^1/\pi_z^0, \quad \psi_z^c = [\pi_z^1/(1 - \pi_z^1)]/[\pi_z^0/(1 - \pi_z^0)].$$

- If  $\tau_z^c$  has the same value for all  $z$ , the risk difference is **homogenous**. Otherwise it is **heterogenous** or **modified** by  $Z$ . – These concepts are defined similarly for risk ratio and odds ratio.
- Homogeneity of one type of contrast implies heterogeneity of other types.
- There is an issue of **non-collapsibility** with the odds ratio.  
(Greenland et al. 1999, Sjölander et al. 2016, Didelez & Stensrud 2021)

Causal Inference 2: Model-based estimation of causal contrasts

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## Causal contrasts in factual exposure groups

- Causal risk difference **among exposed** is defined  
 $\tau_1^c = P\{Y^{X=1} = 1 \mid X = 1\} - P\{Y^{X=0} = 1 \mid X = 1\}$ , also known as **average treatment effect among treated** (ATT). – The contrast **among unexposed** (ATU) is analogously defined.

- The effect often heterogenous, and groups noncomparable.
- If  $Z$  is a sufficient set, g-formulas for identifying these are

$$\begin{aligned}\text{ATT} &= \pi_1 - \sum \pi_{0z} P\{Z = z \mid X = 1\} = \text{"observed - expected"}, \\ \text{ATU} &= \sum \pi_{1z} P\{Z = z \mid X = 0\} - \pi_0 = \text{"expected - observed"}.\end{aligned}$$

- Different standard populations for ATT, ATU, and for marginal contrast, a.k.a. **average treatment effect in the whole population**:

$$\text{ATE} = \tau^c = \pi^{X=1} - \pi^{X=0} = \sum_z \pi_{1z} P\{Z = z\} - \sum_z \pi_{0z} P\{Z = z\}.$$

Causal Inference 2: Model-based estimation of causal contrasts

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## Example: Single binary $Z$ (cont'd)

- ▶  $z$ -specific risks, marginal assoc. & causal contrasts are on slides 6 & 12.
- ▶ For ATT, we have the observed risk  $\pi_1^1 = \pi_1 = \mathbf{0.40}$ , and the expected risk is  $\pi_1^0 = \sum_z \pi_{0z} P\{Z = z | X = 1\} = 0.25 \times 0.667 + 0.10 \times 0.333 = \mathbf{0.20}$ , so  $ATT = 0.40 - 0.20 = \mathbf{0.20}$ .
- ▶ For ATU, the expected risk is  $\pi_0^1 = \sum_z \pi_{1z} P\{Z = z | X = 0\} = 0.50 \times 0.182 + 0.20 \times 0.818 = \mathbf{0.26}$ , the observed risk is  $\pi_0^0 = \pi_0 = \mathbf{0.13}$ , and  $ATU = 0.26 - 0.13 = \mathbf{0.13}$ .
- ▶ Here, the causal risk difference is bigger among exposed. – Being exposed seems to be a modifier of the effect of exposure on this scale!
- ▶ Interestingly, the causal risk ratio = 2 is homogenous.

**NB** Popular design for estimating ATT: **matched cohort study**.

## Outcome regression modelling (see lecture on Monday)

Modelling how expected values, risks, hazards, etc. depend on exposure  $X$  and covariates  $Z$  (modifiers, and/or confounders). – Common elements:

- ▶ Each subject  $i$  ( $i = 1, \dots, n$ ) has an own **profile**, i.e. vector  $(x_i, z_i^T)$  of values of  $X$  and covariates  $Z$ .
- ▶ In the spirit of **generalized linear models**, let vector  $(\alpha, \beta, \gamma^T)$  contain regression coefficients, and specify the **linear predictor**
  - assuming so far no **interactions**, nor **effect modifications**

$$\eta_i = \alpha + \beta x_i + \gamma^T z_i$$

- ▶ **Product terms** can be added for interactions and modifications if needed, and **splines** may be used for continuous covariates.
- ▶ Further model specification depends on the type of outcome variable, causal contrasts of interest, and importance and choice of time scale(s).

## Binary outcome model and classical causal estimation

- ▶ Basic outcome regression model for risks  $\pi$  in fixed risk periods:
$$g\{\pi(x_i)\} = \alpha + \beta x_i + \gamma^T z_i, \quad i = 1, \dots, n.$$
- ▶ Link  $g(\cdot)$  and causal interpretation of  $\beta$ , assuming the validity of model (including homogeneity or non-modification of the contrast in question) and that  $Z$  blocks all backdoor paths:
  - id  $\Rightarrow \beta =$  risk difference (RD)  $\tau^c$  for  $X = 1$  vs.  $X = 0$ , adjusted for  $Z$
  - log  $\Rightarrow \beta =$  log of risk ratio (RR)  $\phi^c$  – “ –
  - logit  $\Rightarrow \beta =$  log of conditional risk odds ratio (OR),  $\psi_z^c$ , – “ –

**NB.** This is different from marginal OR due to **non-collapsibility**.
- ▶ Random component: Binomial family – Model fitting: `glm()`.
- ▶ Problems with id & log in keeping predicted  $\hat{\pi}(\cdot)$  between 0 and 1.

## Modern approach: Causal contrasts by g-formula

- ▶ Assuming that  $Z$  is sufficient to block non-causal paths, a logistic model is fitted, which may even contain product terms allowing modification

$$\text{logit}(\pi_i) = \log[\pi_i/(1 - \pi_i)] = \alpha + \beta x_i + \gamma^T z_i + \delta^T(x_i z_i), \quad i = 1, \dots, n.$$

- ▶ In R, for instance, with two covariates

```
> mY <- glm(y ~ x + z1 + z2 + x:z1 + x:z2, family=binomial, data=dd)
```

- ▶ For each individual  $i$ , **predicted risks** are computed for both possibilities of exposure:  $X_i = 1$  and  $X_i = 0$ , but keeping  $Z_i = z_i$  as it is

$$\tilde{\pi}_i^{X_i=x} = \text{expit}\{\hat{\alpha} + \hat{\beta}x + \hat{\gamma}^T z_i + \hat{\delta}^T(xz_i)\}, \quad x = 0, 1.$$

```
> dd$ypred1 <- predict(mY, type="response", # set x=1
                         newdata=data.frame(x=rep(1,n), dd[, c("z1", "z2")]) )
> dd$ypred0 <- predict(mY, type="response", # set x=0
                         newdata=data.frame(x=rep(0,n), dd[, c("z1", "z2")]) )
```

## Modern approach: Causal contrasts by g-formula (cont'd)

- ▶ Marginal potential or counterfactual risks for  $x = 1, 0$  are estimated applying the principle of **standardization** or **g-formula**:

$$\hat{\pi}^{X=x} = \hat{E}_Z[E(Y|X=x, Z)] = \frac{1}{n} \sum_{i=1}^n \tilde{E}(Y_i|X_i=x, Z=z_i) = \frac{1}{n} \sum_{i=1}^n \tilde{\pi}_i^{X_i=x}$$

as the data provide a non-parametric estimate of the joint distribution of  $Z$ .

```
> EYpot.1 <- mean(dd$ypred1)
> EYpot.0 <- mean(dd$ypred0)
```

- ▶ **Marginal causal contrasts** of risks are now estimated, e.g.

$$\hat{\tau}^c = \hat{\pi}^{X=1} - \hat{\pi}^{X=0}, \quad \hat{\psi}^c = [\hat{\pi}^1/(1 - \hat{\pi}^1)]/[\hat{\pi}^0/(1 - \hat{\pi}^0)]$$

```
> tau.c <- EYpot.1 - EYpot.0
> phi.c <- EYpot.1 / EYpot.0
> psi.c <- (EYpot.1/(1-EYpot.1)) / (EYpot.0/(1-EYpot.0))
```

## Exposure modelling, propensity scores and weighting

Let  $X$  be a binary exposure variable. Assume again that  $Z$  is a sufficient set

- ▶ **Exposure model** predicting individual  $X_i$ :s by confounders is fitted

$$\text{logit}[P\{X_i = 1|Z = z_i\}] = \alpha^* + z_i^T \gamma^*, \quad i = 1, \dots, n.$$

```
> mX <- glm(x ~ z1 + z2 + z1:z2, family=binomial, data=dd)
```

- ▶ **Propensity scores**  $\text{PS}_i$ , or fitted probabilities of exposure are obtained

$$\text{PS}_i = \hat{P}\{X_i = 1|Z = z_i\} = \text{expit}(\hat{\alpha}^* + z_i^T \hat{\gamma}^*).$$

```
> dd$PS <- predict(mX, type="response")
```

- ▶ Compute **inverse probability weights** (IPW), i.e. inverses of fitted probabilities of belonging to the realized exposure group.

$$W_i = w(\text{PS}_i, X_i) = \frac{\mathbf{1}_{\{X_i=1\}}}{\text{PS}_i} + \frac{\mathbf{1}_{\{X_i=0\}}}{1 - \text{PS}_i}. \quad i = 1, \dots, n,$$

```
> dd$w <- 1*(dd$x==1)/dd$PS + 1*(dd$x==0)/(1-dd$PS)
```

## Exposure modelling, propensity scores and weighting (cont'd)

- With IPW, counterfactual risks in the whole population are estimated as weighted averages of the outcome in the two exposure groups

$$\hat{\pi}^{X=x} = \frac{\sum_{i=1}^n \mathbf{1}_{\{X_i=x\}} W_i Y_i}{\sum_{i=1}^n \mathbf{1}_{\{X_i=x\}} W_i} = \frac{\sum_{X_i=x} W_i Y_i}{\sum_{X_i=x} W_i}, \quad x = 0, 1$$

```
> EYpot.1 <- sum( 1*(dd$x==1)*dd$w*dd$y ) / sum( 1*(dd$x==1)*dd$w )
> EYpot.0 <- sum( 1*(dd$x==0)*dd$w*dd$y ) / sum( 1*(dd$x==0)*dd$w )
```

and from these, marginal causal contrasts are estimated as before.

- For causal contrasts **among the treated** (ATT), use **treated weights**:  
 $W_i = 1$  for  $X_i = 1$ , and  $W_i = PS_i/(1 - PS_i)$  for  $X_i = 0$ .
- Other: **overlap weights**, **matching weights**, **entropy weights**.
- The goodness-of-fit of the exposure model needs to be assessed.  
For that purpose, various measures of **covariate balance** are developed.

## Double robust (DR) estimators and machine learning methods

- The validity of estimation utilizing g-formula or PS-based weighting depends on, how accurately the outcome model or exposure model is specified.
- **Double robust** (DR) estimation of causal contrasts:  
Combination of g-formula and IPW. – Alternatives
  - **Augmented IPW** (AIPW); see [Jonsson Funk et al. \(2011\)](#),
  - **Targeted maximum likelihood estimation** (TMLE);  
see [Schuler & Rose \(2017\)](#), [Luque-Fernandez et al. \(2018\)](#)

Validity of a DR estimator requires that either the exposure model or the outcome model (or both) is correctly specified.

- Algorithms developed for **supervised learning** increase flexibility in modelling both outcome and exposure (see [Bi et al. 2019](#), [Blakely et al. 2020](#)).

## Time-to-event outcomes: associational hazard quantities

- Let  $T =$  time to outcome event from a defined zero time, and  $Y(t) = \mathbf{1}_{\{T \leq t\}}$  indicator (1/0) for the outcome to occur by  $t$ .
- The **hazard** of outcome at  $t$ ,  $\lambda_x(t)$ , and the **risk** of outcome during  $(0, t]$ ,  $\pi_x(t)$ , for those factually exposed to level  $X = x$ ,  $x = 1, 0$ :

$$\lambda_x(t) = \lambda(t \mid X = x) \approx P\{Y(t + h) = 1 \mid Y(t) = 0, X = x\}/h,$$
$$\pi_x(t) = P\{Y(t) = 1 \mid X = x\} = 1 - \exp\left(-\int_0^t \lambda_x(v) dv\right)$$

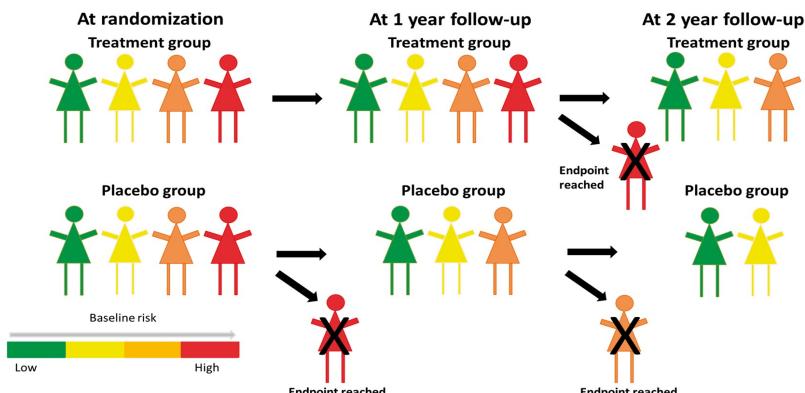
- Common associational contrasts of hazards:
  - **Hazard difference**  $\delta(t) = \lambda_1(t) - \lambda_0(t)$ ,
  - **Hazard ratio**  $\rho(t) = \lambda_1(t)/\lambda_0(t)$ .  
This is often assumed constant  $\rho$  – as in **Cox regression**.

## Causal contrasts of hazards

- ▶ Let  $T^{X=x} = T^x$ , be time to event, and  $Y^{X=x}(t) = Y^x(t) = \mathbf{1}_{\{T^x \leq t\}}$  indicate the event occurring during risk period  $(0, t]$ , if exposure  $X$  were forced to value  $x$  in the whole target population.
- ▶ The **counterfactual hazard**, if everybody were exposed to  $X = x$ :  

$$\lambda^x(t) \approx P\{Y^x(t+h) = 1 | Y^x(t) = 0\}/h, \quad x = 1, 0.$$
- ▶ Marginal contrasts of these counterfactuals can be defined:  
hazard difference (HD)  $\lambda^1(t) - \lambda^0(t)$ , and hazard ratio (HR)  $\lambda^1(t)/\lambda^0(t)$ .
- ▶ If  $X$  is randomized, these are identified by corresp. assoc. contrasts.
- ▶ Yet, hazard at any  $t$  is conditional on survival by  $t$ . If  $X$  has any effect,  $Y^1(t) = 0$  and  $Y^0(t) = 0$  imply different populations at risk for  $t > 0$ .  
⇒ Even if exposure groups were comparable at  $t = 0$ , after that they aren't.
- ▶ Causal interpretation of HR problematic even in a randomized study.

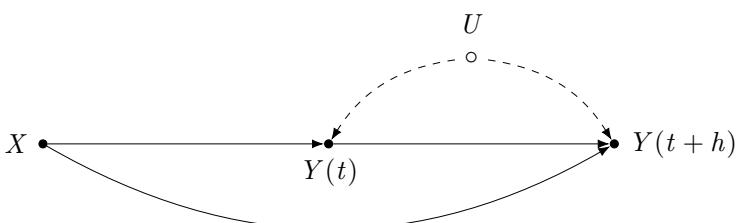
## Example: The untreated have a higher hazard (Stensrud et al 2019)



- ▶ In the course of time, the prognostic profile of the remaining active treatment group will be worse than that in the remaining placebo group.

## Hazard of hazard ratios (Hernan 2010, Aalen et al. 2015 )

- ▶ The hazard at any time  $t > 0$  is affected by known and unknown causes of the outcome ⇒ individual **frailty**  $U$  varies in the population.



- ▶  $Y(t)$  is a **collider** on the path from  $X$  to  $Y(t+h)$  via  $U$ . Conditioning on  $Y(t) = 0$  opens this non-causal path ⇒ **selection bias**.
- ▶ The observable hazards may behave strangely over time and lead to conclusions like "HR> 1 before  $t^*$  but HR< 1 after that".

## Example: WHI Trial on MHT and CHD (Manson et al. 2003)

Table 2. Estrogen plus Progestin and the Risk of CHD, According to Year of Follow-up. <sup>a</sup>			
Year of Follow-up	CHD		Hazard Ratio for CHD (95% CI)
	Estrogen-plus-Progestin Group	Placebo Group	
no. of cases (annualized percentage)			
1	42 (0.50)	23 (0.29)	1.81 (1.09–3.01)
2	38 (0.45)	28 (0.35)	1.34 (0.82–2.18)
3	19 (0.23)	15 (0.19)	1.27 (0.64–2.50)
4	32 (0.39)	25 (0.32)	1.25 (0.74–2.12)
5	29 (0.41)	19 (0.28)	1.45 (0.81–2.59)
≥6	28 (0.37)	37 (0.56)	0.70 (0.42–1.14)

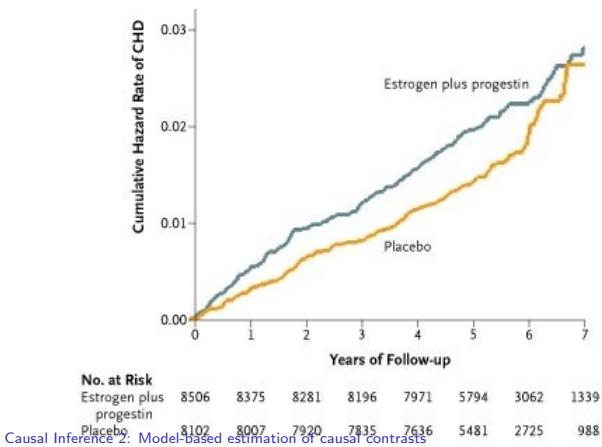
\* CHD includes acute myocardial infarction (MI) necessitating hospitalization, silent myocardial infarction as determined by serial electrocardiography, and death due to CHD. There were nine silent myocardial infarctions (four in the estrogen-plus-progestin group and five in the placebo group). Hazard ratios are stratified according to age, presence or absence of a previous coronary event, and randomly assigned diet modification group and are adjusted for previous coronary-artery bypass grafting or percutaneous transluminal cor-

Causal Inference 2: Model-based estimation of causal contrasts

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- ▶ Women, 50–79 y; MHT:  $N_1 = 8506$ , placebo:  $N_0 = 8102$
- ▶ Follow-up max 8.6 y, mean 5.6 y.
- ▶ Cases & rates/ $10^4$  y  
 $D_1 = 188$ ,  $I_1 = 39$ ,  
 $D_0 = 147$ ,  $I_0 = 33$ .
- ▶ Crude IR = 1.20,  
adjusted 1.24 (1.00–1.54)
- ▶ Effect of MHT? Increases the risk at start, but after 6 years reduces the risk? Overall effect still harmful?

## Example: WHI Trial (cont'd)



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- ▶ Curves of cumulative hazard approximate the cumulative risks over time.
- ▶ In early years, the curve for MHT runs on top, reflecting higher hazard then in that group.
- ▶ After some years there are less frail subjects on MHT than on placebo in the risk set.
- ▶ Increased hazard after 6 y in the remaining placebo group has lifted its cumulative risk curve to the same level as in MHT group.

## Estimation of causal contrasts of risks

- ▶ Counterfactual risks  $\pi^{X=x}(t)$  and their contrasts are causally interpretable.  
Various methods to estimate them exist (see Denz et al. 2023) – e.g.
- (a) Fit a hazard model, e.g.  $\lambda(t|x_i, z_i) = \lambda_0(t) \exp(\beta x_i + \gamma^T z_i)$ , extract  $\hat{\beta}$ ,  $\hat{\gamma}$ , and baseline cumulative hazard  $\hat{\Lambda}_0(t)$  and plug in them:  

$$\tilde{\pi}_i^{X=x}(t) = 1 - \exp\{-\hat{\Lambda}_0(t) \exp(\hat{\beta}x_i + \hat{\gamma}^T z_i)\}.$$

Counterfactuals  $\pi^{X=x}(t)$  and contrasts are then estimated by g-formula.
- (b) Get weights  $W_i$  from PS<sub>i</sub>s of an exposure model, fit Cox with “intercept only” specifying  $X$  as a `strata()` variable and  $W_i$ :s as `weights`, and estimate  $\hat{\pi}^{X=x}(t)$  using `survfit()`, etc.
- ▶ Other: IPW Kaplan-Meier, use of pseudo-values, DR methods, ...
- ▶ Competing event setting: additional complexities in defining and analysing causal contrasts (see Rudolph et al. 2020, Young et al. 2020).

Causal Inference 2: Model-based estimation of causal contrasts

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## Conclusions

- ▶ Careful specification of causal question and estimands needed.
- ▶ Adjustment for confounding via efficient blocking of backdoor paths.
- ▶ Basic estimation methods: outcome regression & g-formula, exposure modelling & PS-weighting, double robust estimators.
- ▶ Sufficiently flexible models desirable to reduce misspecification bias.
- ▶ Statistical inference (ignored here): robust covariance matrix & delta method, bootstrapping, efficient influence curve, etc.
- ▶ Extensions exist for polytomous or time-varying exposure and confounders.
- ▶ Time-to-event outcomes: contrasts of risks or survival preferable as causal estimands; there are hazards with hazard ratios.
- ▶ There can still remain open non-causal paths between  $X$  and  $Y$  inducing residual confounding and/or selection bias.

# Multistate models

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Thursday 16 May, 2024, 16:19

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# Multistate models

**Bendix Carstensen, Martyn Plummer**

Multistate models

SPE, Lyon, France,

June 2024

<http://BendixCarstensen.com/SPE>

ms-Markov

## Common assumptions in survival analysis

1. Subjects are **either** “healthy” **or** “diseased”, with no intermediate state.
2. The disease is **irreversible**, or requires intervention to be cured.
3. The time of disease incidence is known **exactly**.
4. The disease is **accurately** diagnosed.

These assumptions are true for **death** and many **chronic diseases**.

A question of definition:

– consider occurrence of **recording of** a given disease

## A model for cervical cancer

Invasive squamous cell cancer of the cervix is preceded by cervical intraepithelial neoplasia (CIN)



Purpose of a screening programme is to detect and treat CIN — status of persons obtained at screening dates

Aim of the modeling the **transition rates** between **states**, is to be able predict how population moves between **states**

- ▶ Transition rates between states
- ▶ Probability of state occupancy

## Markov models for multistate processes

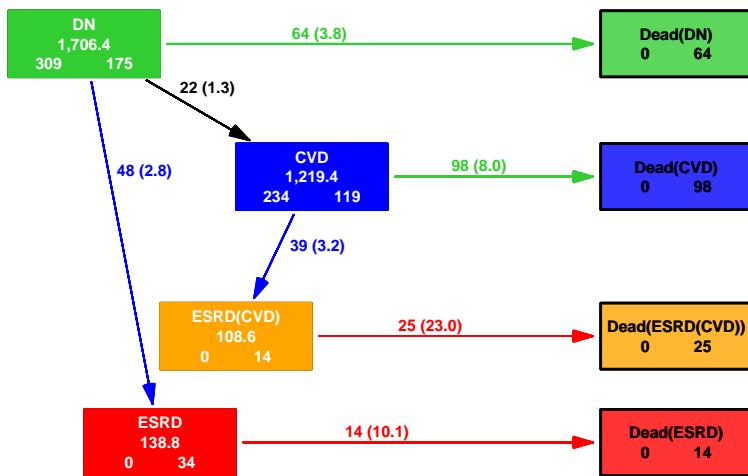
The natural generalization of Poisson regression to multiple disease states:

- ▶ transition between states depends **only** on current state
- ▶ — this is the **Markov** property
- ▶ ⇒ transition rates are constant over time
- ▶ (time-fixed) covariates may influence transition rates
- ▶ the formal Markov property is **very** restrictive
- ▶ in the clinical litterature “Markov model” is often used about any type of multistate model

## Components of a multistate (Markov) model

- ▶ Define the disease states
- ▶ Define which transitions between states are allowed
- ▶ Select covariates influencing transition rates (may be different between transitions)
- ▶ Not a trivial task — do we want e.g.
  - ▶ cause of death (CVD, Cancer, Other)
  - ▶ disease status at death (prev.CVD, prev.Can, neither)

## A more complicated multistate model



Multistate models (ms-Markov)

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## Likelihood for a multistate model

- ▶ The likelihood of the model depends on the probability of being in state B at time  $t_1$ , given that you were in state A at time  $t_0$ .
- ▶ Assume transition rates constant in small time intervals,  $\lambda^{A \rightarrow B}$
- ▶ ⇒ each interval for a person contributes term(s) to the likelihood
- ▶ one term for each possible transition to a subsequent state
- ▶ the total log-likelihood for person  $p$  in state A during interval  $i$  is a sum of these terms:  $\ell_p = \sum_{i,B} d_{pi} (\log(\lambda_{pi}^{A \rightarrow B}) - \lambda_{pi}^{A \rightarrow B} y_{pi})$
- ▶ ⇒ each term has the form of the likelihood for a Poisson variate  $d$  with mean  $\lambda y$

Multistate models (ms-Markov)

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## Likelihood for a multistate model

- ▶ each term has the form of the likelihood for a Poisson variate  $d$  with mean  $\lambda y$
- ▶ terms are **not** independent, but the total likelihood is a product; hence of the same form as the likelihood from independent Poisson variates
- ▶ but observations from intervals from one person are neither Poisson nor independent

Multistate models (ms-Markov)

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## Realms of multistate modeling

- ▶ intensities — dimension  $\text{time}^{-1}$   
this is the scale of observation,  $(d, y)$  (complete data)
- ▶ state probabilities — dimensionless,  $\text{time}^0$   
 $\text{integral}$  of intensities w.r.t. to time
- ▶ sojourn times — dimension  $\text{time}^1$   
 $\text{integral}$  of state probabilities w.r.t. to time

## Classes of multistate models

- ▶ Markov model: transition between states depends **only** on current state  $\Rightarrow$  transition rates are constant  
 $\text{time-homogeneous Markov model}$
- ▶ If transition rates depend on the **same timescale** only we have a  $\text{time-inhomogeneous Markov model}$
- ▶ If transition rates depend on the time since entry to the current state we have a  $\text{semi-Markov model}$
- ▶ If transition rates depend on several timescales we have a  $\text{general multistate model}$  (there is no formal name for this)

... it is common-place in the literature to use the term “Markov model” for any type of multistate model.

## Computing state probabilities from intensities in multistate models

- ▶ time-homogeneous Markov model:  
closed-form formulae exist
- ▶ time-inhomogeneous Markov model:  
closed-form formulae exist (a bit more complicated)
- ▶ semi-Markov model:  
no closed form formulae exist
- ▶ general multistate model:  
no closed form formulae exist

No formulae means that any inference on state probabilities and sojourn times must be based on **simulation** from the model.

# Multistate models with Lexis

Bendix Carstensen

Multistate models

SPE, Lyon, France,

June 2024

<http://BendixCarstensen.com/SPE>

ms-Lexis

## Example: Renal failure data from Steno

Hovind P, Tarnow L, Rossing P, Carstensen B, and Parving H-H: Improved survival in patients obtaining remission of nephrotic range albuminuria in diabetic nephropathy. *Kidney Int.*, 66(3):1180–1186, 2004.

- ▶ Endpoint of interest: Death or end stage renal disease (ESRD), i.e. dialysis or kidney transplant.
- ▶ 96 patients entering at nephrotic range albuminuria (NRA), i.e. U-alb > 300mg/day.
- ▶ Is remission from this condition (i.e return to U-alb < 300mg/day) predictive of the prognosis?

Multistate models with Lexis (ms-Lexis)

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	Total	Remission	
		Yes	No
No. patients	125	32	93
No. events	77	8	69
Follow-up time (years)	1084.7	259.9	824.8

Cox-model:

Timescale: Time since nephrotic range albuminuria (NRA)

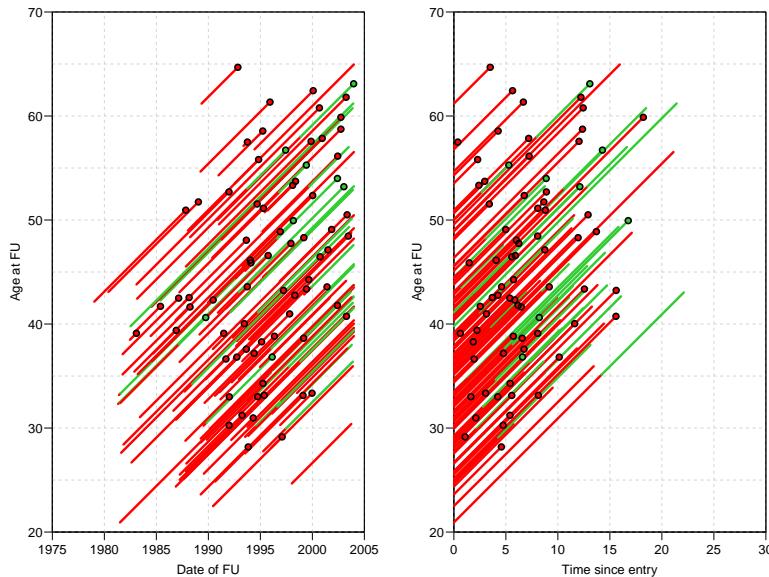
Entry: 2.5 years of GFR-measurements after NRA

Outcome: ESRD or Death

Estimates:	RR	95% c.i.	p
Fixed covariates:			
Sex (F vs. M):	0.92	(0.53,1.57)	0.740
Age at NRA (per 10 years):	1.42	(1.08,1.87)	0.011
Time-dependent covariate:			
Obtained remission:	0.28	(0.13,0.59)	0.001

Multistate models with Lexis (ms-Lexis)

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Multistate models with Lexis (ms-Lexis)

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## Features of the analysis

- ▶ Remission is included as a time-dependent variable.
- ▶ Age at entry is included as a fixed variable.

```
renal[1:5,]
id      dob      doe      dor      dox event
17 1967.944 1996.013      NA 1997.094    2
26 1959.306 1989.535 1989.814 1996.136    1
27 1962.014 1987.846      NA 1993.239    3
33 1950.747 1995.243 1995.717 2003.993    0
42 1961.296 1987.884 1996.650 2003.955    0
```

Note patient 26, 33 and 42 obtain remission.

Multistate models with Lexis (ms-Lexis)

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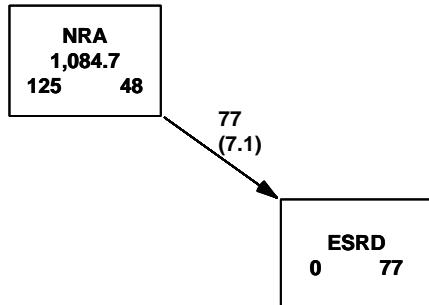
```
> Lr <- Lexis(entry = list(per = doe,
+                           age = doe-dob,
+                           tfi = 0),
+               exit = list(per = dox),
+               exit.status = event>0,
+               states = c("NRA", "ESRD"),
+               data = renal)
> summary(Lr)

Transitions:
  To
From  NRA  ESRD  Records:  Events: Risk time: Persons:
   NRA    48     77      125       77    1084.67      125
```

Multistate models with Lexis (ms-Lexis)

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```
> boxes(Lr, boxpos = list(x = c(25, 75),
+                           y = c(75, 25)),
+       scale.R = 100, show.BE = TRUE )
```



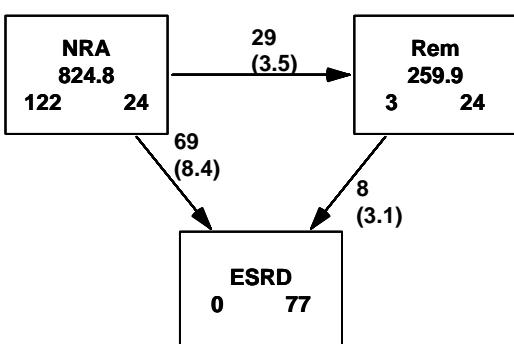
## Cutting follow-up at remission: cutLexis

```
> Lc <- cutLexis(Lr, cut = Lr$dor,
+                   timescale = "per",
+                   new.state = "Rem")
> summary(Lc)

Transitions:
   To
From NRA Rem ESRD  Records:  Events: Risk time: Persons:
  NRA  24  29   69      122      98    824.77     122
  Rem   0  24    8      32       8    259.90      32
  Sum  24  53   77      154     106   1084.67     125
```

## Showing states and FU: boxes.Lexis

```
> boxes(Lc, boxpos = list(x = c(15, 85, 50),
+                           y = c(85, 85, 20)),
+       scale.R = 100, show.BE = TRUE)
```



## Cutting follow up at events: cutLexis

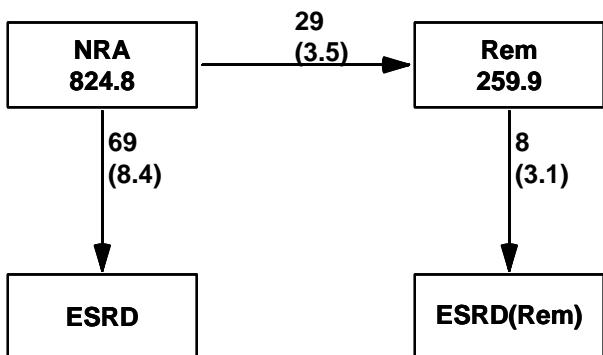
```
> Lc <- cutLexis( Lr, cut = Lr$dor,
+                     timescale = "per",
+                     new.state = "Rem",
+                     split.states = TRUE)
> summary( Lc )
```

Transitions:

From	NRA	Rem	ESRD	ESRD(Rem)	Records:	Events:	Risk time:	Persons:
NRA	24	29	69	0	122	98	824.77	122
Rem	0	24	0	8	32	8	259.90	32
Sum	24	53	69	8	154	106	1084.67	125

## Showing states and FU: boxes.Lexis

```
> boxes(Lc, boxpos = list(x = c(15, 85, 15, 85),
+ +                         y = c(85, 85, 20, 20)),
+ +       scale.R = 100)
```



## Likelihood for a general MS-model

- ▶ Product of likelihoods for each transition
  - each one as for a survival model
- ▶ **Risk time** is the risk time in the “From” state
- ▶ **Events** are transitions to the “To” state
- ▶ All other transitions out of “From” are treated as **censorings**
- ▶ Possible to fit models
  - ▶ separately for each transition
  - ▶ jointly for transitions from **different** states
  - ▶ jointly for different transitions out of the **same** state: **don't!**

## Calculating state probabilities

$$\begin{aligned} & P \{ \text{Remission before time } t \} \\ &= \int_0^t \lambda(u) \exp \left( - \int_0^u \lambda(s) + \mu_{\text{NRA}}(s) ds \right) du \end{aligned}$$

$$\begin{aligned} & P \{ \text{Being in remission at time } t \} \\ &= \int_0^t \lambda(u) \exp \left( - \int_0^u \lambda(s) + \mu_{\text{NRA}}(s) ds \right) \times \\ & \quad \exp \left( - \int_u^t \mu_{\text{rem}}(s) ds \right) du \end{aligned}$$

Note  $\mu_{\text{rem}}$  could also depend on  $u$ , time since obtained remission.

Sketch of programming, assuming that  $\lambda$  (lambda),  $\mu_{\text{NRA}}$  (mu.nra) and  $\mu_{\text{rem}}$  (mu.rem) are known at any age (stored in vectors)

```
c.rem      <- cumsum(lambda)
c.mort.nra <- cumsum(mu.nra)
c.mort.rem <- cumsum(mu.rem)
pr1 <- cumsum(lambda * exp(-(c.rem + c.mort.nra)))

intgr(t,s) <-
function(t,s){
lambda[s] * exp(-(c.rem[s] + c.mort.nra[s])) *
exp(-(c.mort.rem[t] - c.mort.rem[s]))
}
for(t in 1:100) p2[t] <- sum(intgr(t,1:t))
```

If  $\mu_{\text{rem}}$  also depends on time since remission, then `c.mort.rem` should have an extra argument—technically very complicated

## Prediction in multistate models: simLexis and renal failure

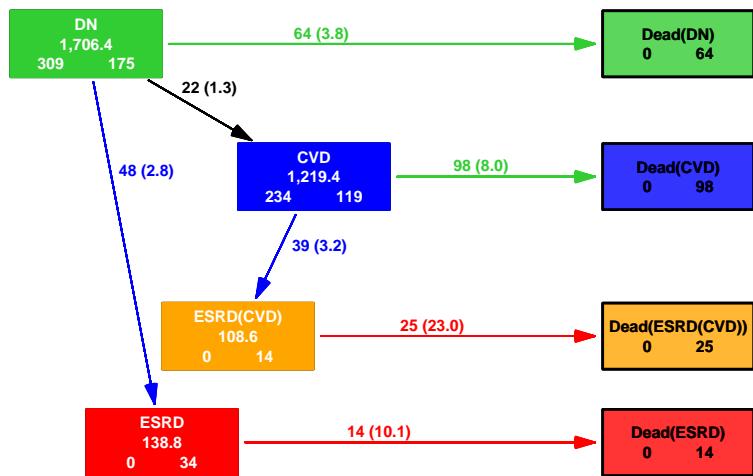
### Bendix Carstensen

Multistate models

SPE, Lyon, France,

June 2024

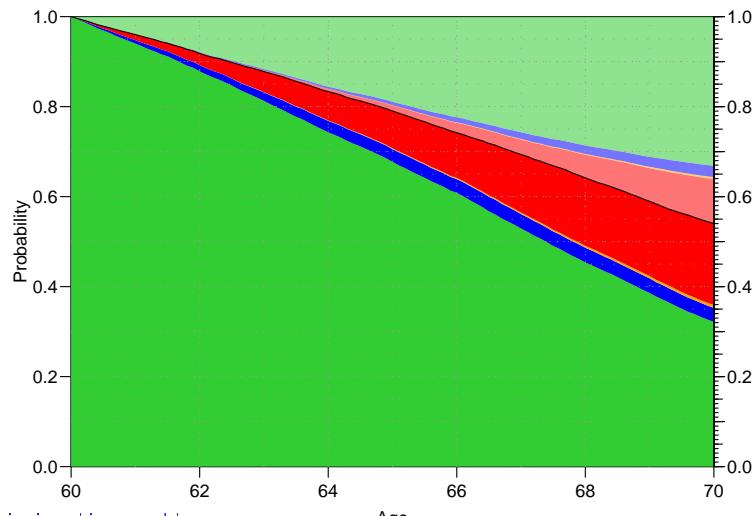
## A more complicated multistate model



Prediction in multistate models:  
simLexis and renal failure (simRenal)

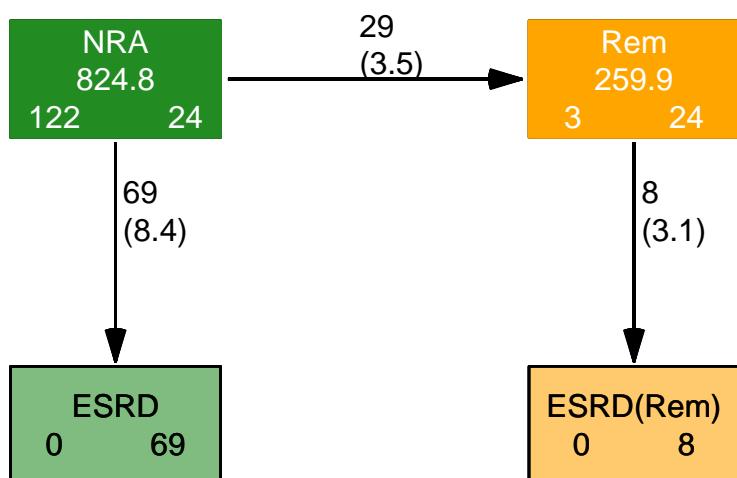
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## A more complicated multistate model



Prediction in multistate models:  
simLexis and renal failure (simRenal)

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Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Modeling rates in a multistate model

Each transition modeled by a model for rates  
(Cox-model or Poisson-model for split data: `glm` or `gam`)

Requires that follow-up is split in small intervals:

```
> sLc <- splitLexis(Lc, "tfi", breaks = seq(0, 30, 1/12))
> summary(sLc, t = T)

Transitions:
  To
From   NRA  Rem ESRD ESRD(Rem)  Records:  Events: Risk time: Persons:
  NRA  9854    29    69        0      9952      98    824.77     122
  Rem     0 3139    0        8     3147      8    259.90      32
  Sum  9854  3168    69        8    13099     106   1084.67     125

Timescales:
per age tfi
  " " " "
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Modeling rates in a multistate model

```
> # Rem-rate
> mr <- gam(cbind(lex.Xst == "Rem", lex.dur)
+             ~ s(tfi, k = 10) + sex,
+             family = poisreg,
+             data = subset(sLc, lex.Cst == "NRA"))
> # ESRD-rates
> mx <- gam(cbind(lex.Xst %in% c("ESRD", "ESRD(Ren)"), lex.dur)
+             ~ s(tfi, k = 10) + sex + I((doe - dob - 40) / 10) +
+             I(lex.Cst == "Rem"),
+             family = poisreg,
+             data = subset(sLc, lex.Cst %in% c("NRA", "Rem")))
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## ... using the Lexis properties

```
> # Remission-rate
> mr <- gam.Lexis(sLc, from = "NRA", to = "Rem",
+                   formula = ~ s(tfi, k = 10) + sex)

mgcv:::gam Poisson analysis of Lexis object sLc with log link:
Rates for the transition:
NRA->Rem

> # ESRD-rates
> mx <- gam.Lexis(sLc,
+                   formula = ~ s(tfi, k = 10) + sex +
+                   I((doe - dob - 40) / 10) + I(lex.Cst == "Rem"))

mgcv:::gam Poisson analysis of Lexis object sLc with log link:
Rates for transitions:
NRA->ESRD
Rem->ESRD(Rem)
```

Default is to model all transitions **to** absorbing states

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## State probabilities

How do we get from rate-models (and origin) to state probabilities:

### 1 Analytic calculations:

- ▶ immensely complicated formulae
- ▶ computationally fast (once implemented)
- ▶ difficult to generalize

### 2 Simulation of persons' histories

- ▶ conceptually simple
- ▶ computationally not quite simple
- ▶ easy to generalize
- ▶ hard to get confidence intervals (bootstrap)

## Simulation of a survival time

- ▶ For a rate function  $\lambda(t)$ ,  $\Lambda(t) = \int_0^t \lambda(s) ds$ :

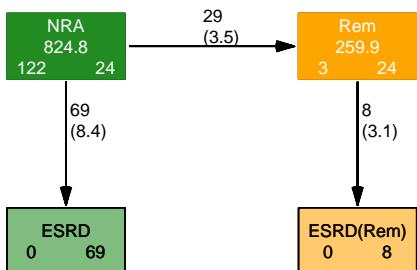
$$S(t) = \exp(-\Lambda(t))$$

- ▶ Simulate a survival probability  $u \in [0, 1]$ :

$$u = S(t) \Leftrightarrow \Lambda(t) = -\log(u)$$

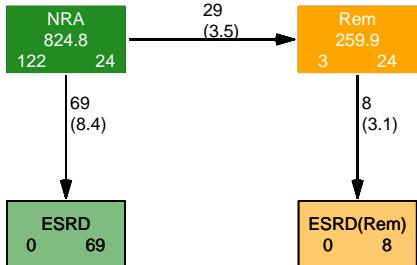
- ▶ Knowledge of  $\Lambda(t)$  makes it easy to find a survival time  
— essentially just linear interpolation.

## Simulation in a multistate model



- ▶ Simulate a “survival time” for each transition **out** of a state.
- ▶ The smallest of these is the transition time.
- ▶ Choose the corresponding transition type as transition.

## Transition objects are fitted coxph/glm/gam models



```
> Tr <- list("NRA" = list("ESRD"      = mx,
+               "Rem"        = mr),
+               "Rem" = list("ESRD(Rem)" = mx))
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## simLexis

Input required:

- ▶ A Lexis object with the initial state of the persons to be simulated.  
(lex.dur and lex.Xst will be ignored—they are outcomes to be simulated)
- ▶ A transition object with the estimated Poisson models collected in a list of lists.

Output produced:

- ▶ A Lexis object with simulated event histories for many persons

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Using simLexis |

Put one record a new Lexis object (init, say). representing a person with the desired covariate values.

Must have same structure as the one used for estimation — time scales must be initiated even if not used in models

```
> init <- sLc[NULL, c(timeScales(sLc), "lex.Cst")]
> init[1,"per"] <- 1994
> init[1,"age"] <- 40
> init[1,"tfi"] <- 0
> init[1,"lex.Cst"] <- "NRA"
> init[1,"sex"] <- "M"
> init[1,"dob"] <- 1954
> init[1,"doe"] <- 1994
> init
   per age tfi lex.Cst sex   dob   doe
 1994   40    0     NRA    M 1954 1994
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Using simLexis II

```
> system.time(sim1 <- simLexis(Tr, init, N = 10000, t.range = 15.1))
   bruger    system forløbet
   23.44      1.27    24.70
> summary(sim1)
Transitions:
   To
From  NRA  Rem ESRD ESRD(Rem)  Records:  Events: Risk time: Persons:
  NRA 882 1772 7346          0     10000    9118  71455.42    10000
  Rem  0 1136  0            636     1772    636  15078.81     1772
  Sum 882 2908 7346         636    11772   9754  86534.23    10000
```

This is a simulated cohort of 10,000 persons with NRA aged 40 in 1994.

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Using a simulated Lexis object — pState I

```
> NN <- nState(sim1, at = seq(0, 15, 0.1),
+                  from = 0,
+                  time.scale = "tfi")
> head(NN)
  State
when  NRA  Rem  ESRD ESRD(Rem)
  0 10000  0    0      0
  0.1 9961  18   21      0
  0.2 9908  44   48      0
  0.3 9866  63   71      0
  0.4 9804  89  107      0
  0.5 9756 117  127      0
> sP1 <- pState(NN, perm = c(1, 2, 4, 3))
> head(sP1, 3)
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Using a simulated Lexis object — pState II

```
  State
when  NRA  Rem ESRD(Rem) ESRD
  0 1.0000 1.0000 1.0000  1
  0.1 0.9961 0.9979 0.9979  1
  0.2 0.9908 0.9952 0.9952  1
> tail(sP1, 3)
  State
when  NRA  Rem ESRD(Rem) ESRD
  14.8 0.0945 0.2102 0.2711  1
  14.9 0.0921 0.2074 0.2689  1
  15    0.0901 0.2044 0.2671  1
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Using a simulated Lexis object — pState III

```
> par(mar = c(3, 3, 0.5, 2), mgp = c(3, 1, 0) / 1.6, las = 1)
> plot(sP1, col = clr[c(2, 1, 4, 3)], xlim = c(0,15) )
> lines(as.numeric(rownames(sP1)), sP1[,2], lwd = 2)
> axis(side = 4, at = 0:5 / 5)
> axis(side = 4, at = 0:10 / 10, labels = NA)
> axis(side = 4, at = 0:20 / 20, labels = NA, tcl = -0.3)
> axis(side = 4, at = 0:100/100, labels = NA, tcl = -0.2)

> sP2 <- pState(NN, perm = c(4, 2, 1, 3))
> head(sP2, 3)

  State
when ESRD(Rem)    Rem    NRA ESRD
  0      0 0.0000 1.0000   1
  0.1     0 0.0018 0.9979   1
  0.2     0 0.0044 0.9952   1

> tail(sP2, 3)
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Using a simulated Lexis object — pState IV

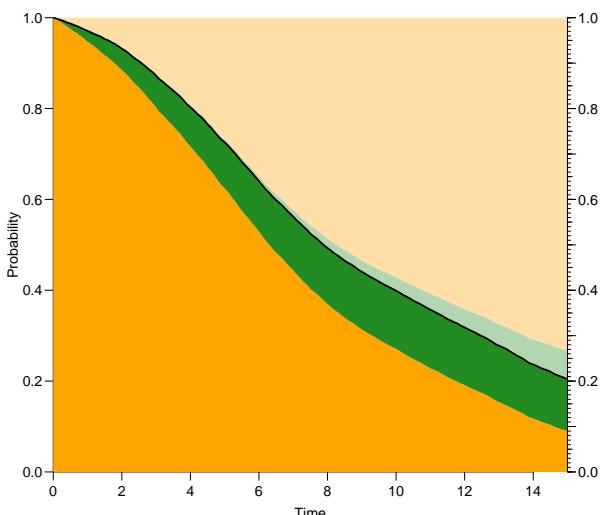
```
  State
when ESRD(Rem)    Rem    NRA ESRD
14.8  0.0609 0.1766 0.2711   1
14.9  0.0615 0.1768 0.2689   1
15    0.0627 0.1770 0.2671   1

> par(mar = c(3, 3, 0.5, 2), mgp = c(3, 1, 0) / 1.6, las = 1)
> plot(sP2, col = clr[c(4, 1, 2, 3)])
> axis(side = 4, at = 0:5 / 5)
> axis(side = 4, at = 0:10 / 10, labels = NA)
> axis(side = 4, at = 0:20 / 20, labels = NA, tcl = -0.3)
> axis(side = 4, at = 0:100/100, labels = NA, tcl = -0.2)
```

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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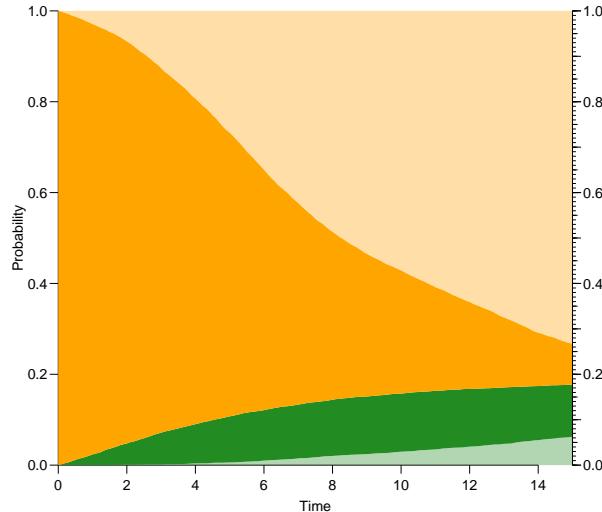
## Simulated probabilities



Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Simulated probabilities



Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## How many persons should you simulate?

- ▶ All probabilities have the same denominator — the initial number of persons in the simulation,  $N$ , say.
- ▶ Thus, any probability will be of the form  $p = x/N$
- ▶ For small probabilities we have that:

$$\text{s.e.}(\log(\hat{p})) = (1 - p)/\sqrt{Np(1 - p)}$$

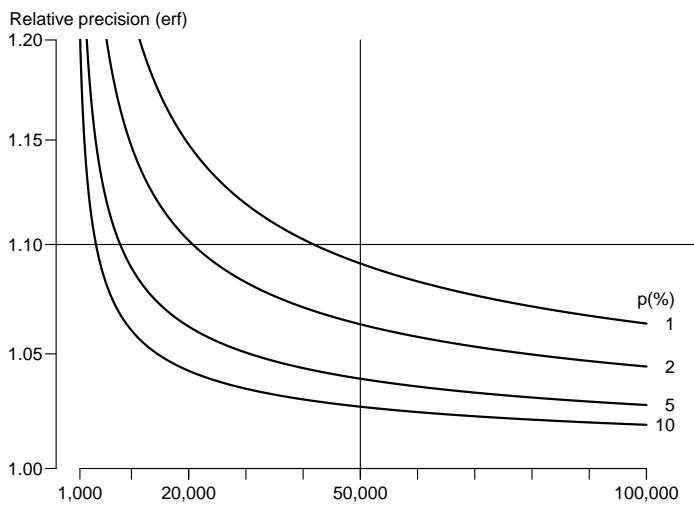
- ▶ So c.i. has the form  $p \stackrel{\times}{\div} \text{erf}$  where:

$$\text{erf} = \exp(1.96 \times (1 - p)/\sqrt{Np(1 - p)})$$

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Precision of simulated probabilities



Prediction in multistate models:  
simLexis and renal failure (simRenal)

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## Multistate model overview

- ▶ Clarifies the relevant states and transitions are
- ▶ Allows proper estimation of transition rates
- ▶ — and relationships between them
- ▶ Separate model for each transition
- ▶ The usual survival methodology to compute probabilities breaks down
- ▶ Simulation allows estimation of cumulative probabilities:
  - ▶ Estimate transition rates (as usual)
  - ▶ Simulate probabilities (**not** quite as usual)

Prediction in multistate models:  
simLexis and renal failure (simRenal)

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