

✓ Congratulations! You passed!

Grade received **100%** To pass 80% or higher

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1. Person 1 has hazard $h_1(t) = 1$, and Person 2 has hazard $h_2(t) = 2$. What is the probability of dying within the first year for each patient?

1 / 1 point

Hint:

The survival function $S(t)$ in terms of the hazard function is:

$$S(t) = e^{-\int_0^t h(s) ds}$$

☒ 0.63, 0.86

☐ 0.6, 0.6

☐ 0.37, 0.14

✓ **Correct**

Note that since the hazards are constant,

$$S_1(1) = e^{(-h_1(0))} = e^{(-1)}.$$

$$S_2(1) = e^{(-h_2(0))} = e^{(-2)}.$$

Since we want the probability of death, we take $1 - S(t)$.

This gives us for person 1: $1 - e^{(-1)} = 0.63$.

For person 2, $1 - e^{(-2)} = 0.86$.

2. Let $T > 0$.

1 / 1 point

For patient 1, let the survival function be $S_1(t)$ and the hazard function be $h_1(t)$.

For patient 2, let the survival function be $S_2(t)$ and the hazard function be $h_2(t)$.

You see that $S_1(T) > S_2(T)$. The survival probability of patient 1 at time T is higher than the survival probability of patient 2 at time T.

Which of the following is true about the hazard of patient 1 and 2 at time T?

Hint:

$$S(t) = e^{-\int_0^t h(s) ds}$$

$$S(t) = e^{-\int_0^t h(u) du}$$

- ☐ $h_1(T) > h_2(T)$
☐ $h_1(T) < h_2(T)$
☐ $h_1(T) = h_2(T)$
☒ None of the above

✓ Correct

The answer is none of the above.

Recall that $S(t)$ decays exponentially in the integral of the hazard (it's e raised to the power of negative 1 times the integral of the hazard).

So just because you know $S(T)$ at one point does not say anything about $h(T)$ at that point, since $S(T)$ also depends on what happened from time $t = 0$ up to time $t = T$.

3. Now assume that the hazards for patient 1, h_1 and for patient 2, h_2 are proportional to each other. Also assume that $S_1(T) > S_2(T)$ for some $T > 0$.

1 / 1 point

Then which of the following is true about the hazards?

- ☒ $h_1(T) < h_2(T)$
☐ $h_1(T) = h_2(T)$
☐ $h_1(T) > h_2(T)$

✓ Correct

Since the hazards are proportional, we know that they cannot cross each other when we vary the time T .

Therefore if the survival function of Person 1 is above the survival function of Person 2 at any point, it must be above the person 2 survival function everywhere.

Since the survival function decays exponentially with the hazards (it is e raised to the power of negative 1 times the integral of the hazard) it means that the hazard of Person 1 is LESS than the hazard of Person 2.

Since the hazards are proportional, this must be true for any time T .

In particular $h_1(T) < h_2(T)$.

4. You've fit a Cox model on 2 features: age and smoking status.

1 / 1 point

The coefficients of these features are:

$$\beta_{age} = 0.9 \text{ and } \beta_{smoker} = 10.0.$$

What is the hazard ratio between Person 1, a 40 year old non-smoker, and Person 2, a 30 year old smoker?

Recall that Cox Proportional Hazards assumes a model of the form:

$$h(t) = \lambda_0(t)e^{(\beta_{age} \times Age + \beta_{smoker} \times Smoker)}$$

We're asking you to find the ratio:

$$\frac{h_1(t)}{h_2(t)}$$

- ☒ 0.37
- ☐ 2.7
- ☐ 2.64

✓ **Correct**

$$\frac{h_1(t)}{h_2(t)} = \frac{\lambda_0(t)e^{(\beta_{age} \times Age_1 + \beta_{smoker} \times Smoker_1)}}{\lambda_0(t)e^{(\beta_{age} \times Age_2 + \beta_{smoker} \times Smoker_2)}}$$

When we take the ratio, the λ_0 will drop out.

So we just compute:

$$\frac{h_1(t)}{h_2(t)} = \frac{e^{(0.9 \times 40 + 10 \times 0)}}{e^{(0.9 \times 30 + 10 \times 1)}} = e^{(36 - (27 + 10))}$$

$$\frac{h_1(t)}{h_2(t)} = e^{(-1)} = 0.37$$

5. You've fit a cox model and have the following coefficients:

1 / 1 point

$$\beta_{female} = -1.0$$

$$\beta_{age} = 1.0,$$

$$\beta_{BP} = 0.6$$

$$h(t) = \lambda_0(t)e^{((\beta_{female} \times female) + (\beta_{age} \times Age) + (\beta_{BP} \times BP))}$$

Which of the following interpretations is most correct?

- ☒ All other things held equal, being a female decreases your risk
- ☐ All other things held equal, having lower age increases your risk
- ☐ All other things held equal, having higher BP decreases your risk

✓ **Correct**

Note that the effect of increasing a feature x by 1 unit will be to multiply the hazard by $e^{(\beta_x)}$.

Since $e^{(0)} = 1$, a coefficient less than 0 (a negative coefficient) reduces the hazard. A coefficient greater than 0 (positive) increases the hazard.

Therefore the only correct interpretation is that being a female decreases the hazard, since $\beta_{female} < 0$.

6. Assume $h_1(t) = t$, and $h_2(t) = 1.0$. At which time $T > 0$ does $S_1(T) = S_2(T)$?

1 / 1 point

- ☒ 2

- ☐ None of the above
- ☐ 0.5
- ☐ 1

✓ **Correct**

Remember that the Cumulative hazard is the integral from 0 to t of the hazard function. Using calculus, one can see that the cumulative hazard for Person 1 is $0.5t^2$ and for person 2, the cumulative hazard is t .

Since $S(t) = \exp(-H(t))$, the survival functions are equal if and only if the cumulative hazard is equal.

Setting these equal to each other, we get $t = 2$. A common mistake is just to set the hazards equal, which would give you $t = 1$.

7. Using the Nelson-Aalen estimator estimate $H(7)$, the value of the cumulative hazard at $t=7$ for this dataset.

1 / 1 point

ID	Outcome
1	3
2	4
3	8
4	6+

The Nelson-Aalen estimator is:

$$H(t) = \sum_{i=0}^t \frac{d_i}{n_i}$$

- ☐ 5/9
- ☐ 8/11
- ☒ 7/12

✓ **Correct**

Evaluating this for $t = 7$, we get

$$\frac{d_3}{n_3} + \frac{d_4}{n_4} = \frac{1}{4} + \frac{1}{3} = \frac{7}{12}$$

8. Which risk assignments would make this pair **concordant**?

1 / 1 point

Patient 1



Patient 2





T

10



5+

- ☐ 0.3, 0.8
- ☐ 0.5, 0.3
- ☐ 0.5, 0.5
- ☒ The pair is not permissible

✓ **Correct**

The pair is in fact not permissible. Since Patient 2 was censored before Patient 1 had the event, we cannot say who had a worse outcome.

9. Compute the Harrell C-index for the following dataset and risk scores:

1 / 1 point

ID	Outcome	Score
1	4	1.6
2	6+	1.2
3	5	0.8
4	7	0.1

Step 1: Find all the permissible pairs

Step 2: of the permissible pairs, determine which ones are concordant.

Step 3: of the permissible pairs, determine which ones are risk ties.

Harrell's c-index = $\frac{\text{concordant} + 0.5 \times \text{risk ties}}{\text{permissible}}$

- ☐ 1.0
- ☒ 0.8
- ☐ 0.7

✓ **Correct**

The permissible pairs are

(1, 2), (1, 3), (1, 4), (2, 3), (3, 4).

Of these, the concordant ones are

(1, 2), (1, 3), (1, 4) and (3, 4).

$(4, 4), (4, 3), (4, 7),$ and $(3, 7)$.

Since there are no ties, the harrell's c-index is the number of concordant pairs over the number of permissible pairs, which is $\frac{4}{5} = 0.8$.