Causal survival analysis

Treatment Effect Estimation in Causal Survival Analysis: Practical Recommendations

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Source files that define the estimator functions, along with auxiliary utilities necessary for their execution and integration into the simulation framework.

Warning: le package 'this.path' a été compilé avec la version R 4.4.3

Warning: le package 'survRM2' a été compilé avec la version R 4.4.3

Le chargement a nécessité le package : splines

Le chargement a nécessité le package : relsurv

Le chargement a nécessité le package : date

Le chargement a nécessité le package : reticulate

Le chargement a nécessité le package : tune

Registered S3 method overwritten by 'mosaic':
method from
fortify.SpatialPolygonsDataFrame ggplot2

Attachement du package : 'MASS'

```
L'objet suivant est masqué depuis 'package:dplyr':
    select
Le chargement a nécessité le package : Hmisc
Attachement du package : 'Hmisc'
Les objets suivants sont masqués depuis 'package:dplyr':
    src, summarize
Les objets suivants sont masqués depuis 'package:base':
    format.pval, units
riskRegression version 2023.12.21
Warning: le package 'gridExtra' a été compilé avec la version R 4.4.3
Attachement du package : 'gridExtra'
L'objet suivant est masqué depuis 'package:dplyr':
    combine
Data generating process:
RCT simulations
Descriptive analysis
```

[1] "Descriptive statistics for group A=0: 1002"

Х1 Х2 ХЗ Х4 :-1.9275 :-2.9609 :-4.2258 :-2.4755 Min. Min. Min. Min. 1st Qu.: 0.3466 1st Qu.: 0.2974 1st Qu.:-1.6800 1st Qu.: 0.3589 Median: 0.9935 Median: 0.9541 Median :-0.9924 Median: 1.0407 Mean : 0.9588 :-1.0032 Mean : 1.0427 Mean Mean : 1.0264 3rd Qu.: 1.7153 3rd Qu.: 1.6730 3rd Qu.:-0.3116 3rd Qu.: 1.6651 : 3.8648 Max. : 4.9556 Max. Max. : 2.0249 Max. : 4.2014 С T0 T1 status Min. : 10.00 :0.0000 Min. : 0.0422 Min. : 0.0022 Min. 1st Qu.: 10.6077 1st Qu.: 12.78 1st Qu.:0.0000 1st Qu.: 2.7813 Median: 24.0628 Median: 18.42 Median: 8.4171 Median :1.0000 Mean : 36.6395 : 31.55 : 21.5520 Mean Mean Mean :0.7046 3rd Qu.: 21.2920 3rd Qu.: 48.7516 3rd Qu.: 31.29 3rd Qu.:1.0000 :342.2808 Max. Max. :899.73 Max. :889.7271 Max. :1.0000 T_tild : 0.00219 Min. 1st Qu.: 2.03088 Median: 5.96405 Mean : 10.62567 3rd Qu.: 13.37164 Max. :137.00850

[1] "Descriptive statistics for group A=1: 998"

Median: 13.66912

Х1 X2 ХЗ Х4 Min. :-2.4590 Min. :-2.1453 Min. :-3.9385 :-1.9373 Min. 1st Qu.: 0.3310 1st Qu.: 0.3429 1st Qu.:-1.7136 1st Qu.: 0.2962 Median : 1.0087 Median : 0.9902 Median :-1.0172Median: 0.9897 : 1.0195 Mean Mean : 1.0103 Mean :-0.9959 Mean : 0.9830 3rd Qu.: 1.6700 3rd Qu.: 1.6983 3rd Qu.:-0.3141 3rd Qu.: 1.6417 : 3.9632 Max. : 5.0655 : 2.4069 : 4.3560 Max. Max. Max. C T1 T0 status Min. : 0.06768 Min. : 10.00 : 0.0001 Min. :0.0000 Min. 1st Qu.:0.0000 1st Qu.: 10.41114 1st Qu.: 13.03 1st Qu.: 3.0334 Median: 24.35345 Median : 18.60 Median: 8.6037 Median :1.0000 : 35.43644 : 32.19 : 22.1887 Mean Mean Mean Mean :0.5301 3rd Qu.: 21.8265 3rd Qu.: 49.04450 3rd Qu.: 31.83 3rd Qu.:1.0000 Max. :264.60992 Max. :798.74 Max. :788.7362 Max. :1.0000 T_tild Min. : 0.06768 1st Qu.: 10.07341

Mean : 17.68416 3rd Qu.: 21.78753 Max. :138.91984

[1] "Descriptive statistics for group A=0: 1037"

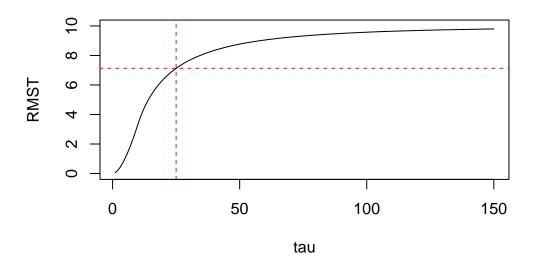
X1	Х2	ХЗ	Х4
Min. :-2.2063	Min. :-2.5956	Min. :-4.5987	Min. :-1.9103
1st Qu.: 0.3156	1st Qu.: 0.3488	1st Qu.:-1.6643	1st Qu.: 0.3574
Median : 0.9669	Median : 1.0164	Median :-1.0577	Median : 1.0517
Mean : 0.9802	Mean : 1.0212	Mean :-1.0136	Mean : 1.0217
3rd Qu.: 1.6716	3rd Qu.: 1.7039	3rd Qu.:-0.3161	3rd Qu.: 1.7283
Max. : 4.1213	Max. : 4.0160	Max. : 2.2680	Max. : 4.3754
C	T1	TO	status
Min. : 0.0055	Min. : 10.00	Min. : 0.001	Min. :0.0000
1st Qu.: 2.6884	1st Qu.: 12.74	1st Qu.: 2.736	1st Qu.:0.0000
Median: 6.5368	Median : 18.62	Median : 8.616	Median :0.0000
Mean : 14.8240	Mean : 32.58	Mean : 22.582	Mean :0.4282
3rd Qu.: 15.2211	3rd Qu.: 33.07	3rd Qu.: 23.069	3rd Qu.:1.0000
Max. :378.2052	Max. :905.83	Max. :895.835	Max. :1.0000
status_tau	T_{tild}		
Min. :0.0000	Min. : 0.001		
1st Qu.:0.0000	1st Qu.: 1.263		
Median :0.0000	Median : 3.565		
Mean :0.4744	Mean : 8.187		
3rd Qu.:1.0000	3rd Qu.: 8.390		
Max. :1.0000	Max. :297.391		

[1] "Descriptive statistics for group A=1: 963"

X1	X2	ХЗ	X4
Min. :-1.8810	Min. :-2.0975	Min. :-4.3273	Min. :-2.548
1st Qu.: 0.3638	1st Qu.: 0.3855	1st Qu.:-1.5727	1st Qu.: 0.342
Median : 0.9939	Median : 1.0313	Median :-0.9999	Median : 1.014
Mean : 1.0248	Mean : 1.0171	Mean :-0.9525	Mean : 1.025
3rd Qu.: 1.7069	3rd Qu.: 1.6482	3rd Qu.:-0.3242	3rd Qu.: 1.678
Max. : 4.9953	Max. : 4.3044	Max. : 2.3226	Max. : 4.390
C	T1	TO	status
Min. : 0.0122	Min. : 10.02	Min. : 0.015	Min. :0.0000
1st Qu.: 2.9972	1st Qu.: 12.94	1st Qu.: 2.940	1st Qu.:0.0000
Median: 8.1582	Median : 18.08	Median : 8.078	Median :0.0000

Mean : 18.1935 Mean : 30.52 Mean : 20.521 Mean :0.2388 3rd Qu.: 20.5724 3rd Qu.: 30.99 3rd Qu.: 20.988 3rd Qu.:0.0000 :530.6090 :828.93 :818.934 :1.0000 Max. Max. Max. Max. status_tau T_{tild} :0.000 Min. : 0.0122 Min. 1st Qu.: 2.9972 1st Qu.:0.000 Median :0.000 Median: 8.1582 :0.296 Mean Mean : 11.9595 3rd Qu.:1.000 3rd Qu.: 14.9460 Max. :1.000 :350.9394 Max.

True difference in RMST for RCT scenario 1



[1] "The ground truth for RCT scenario 1 and 2 at time 25 is 7.1"

RCT with independent censoring

RCT with dependent censoring

Observational study simulations

Descriptive analysis

[1] "Descriptive statistics for group A=0: 1060"

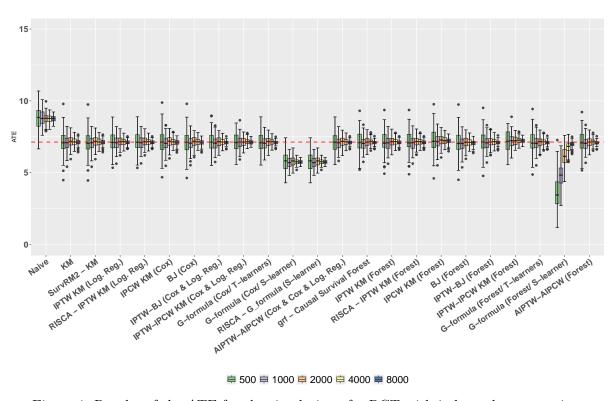


Figure 1: Results of the ATE for the simulation of a RCT with independent censoring.

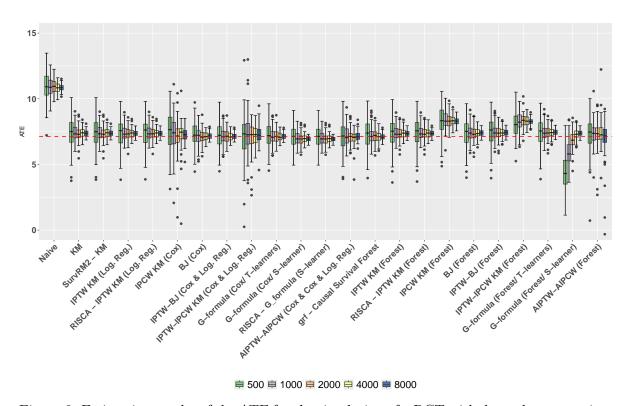


Figure 2: Estimation results of the ATE for the simulation of a RCT with dependent censoring.

Х1 X2 ХЗ Х4 :-1.6889 :-1.7669 :-3.84487 :-2.1213 Min. Min. Min. Min. 1st Qu.: 0.5131 1st Qu.: 0.5244 1st Qu.:-1.06119 1st Qu.: 0.5706 Median: 1.1739 Median: 1.1997 Median :-0.52012 Median: 1.2596 Mean : 1.2126 :-0.48448 Mean : 1.2099 Mean : 1.1630 Mean 3rd Qu.: 0.05099 3rd Qu.: 1.8246 3rd Qu.: 1.8928 3rd Qu.: 1.8713 Max. : 3.8903 Max. : 4.5668 Max. : 2.41125 Max. : 4.0241 C T1 T0 status Min. : 0.03044 Min. : 10.01 :0.0000 Min. : 0.0076 Min. 1st Qu.: 10.07603 1st Qu.: 12.93 1st Qu.: 2.9262 1st Qu.:0.0000 Median : 22.42731 Median : 17.99 Median: 7.9934 Median :1.0000 : 34.11099 Mean : 31.21 Mean : 21.2134 :0.6934 Mean Mean 3rd Qu.: 32.18 3rd Qu.: 22.1834 3rd Qu.: 47.35037 3rd Qu.:1.0000 :263.88911 Max. Max. :434.84 Max. :424.8412 Max. :1.0000 T_tild : 0.00764 Min. 1st Qu.: 2.19219 Median: 5.87889 Mean : 10.26605 3rd Qu.: 12.71914 Max. :123.73068

[1] "Descriptive statistics for group A=1: 940"

Median: 13.21800

Х1 X2 ХЗ Х4 :-2.13933 Min. Min. :-2.22096 Min. :-4.973 :-2.83755 Min. 1st Qu.: 0.03185 1st Qu.: 0.08502 1st Qu.:-2.161 1st Qu.: 0.03111 Median : 0.69399 Median: 0.79751 Median :-1.656 Median: 0.75674 : 0.71645 Mean Mean : 0.77355 Mean :-1.639 Mean : 0.70258 3rd Qu.:-1.103 3rd Qu.: 1.36227 3rd Qu.: 1.43796 3rd Qu.: 1.33606 : 4.06424 : 3.85721 Max. : 1.166 Max. : 3.96333 Max. Max. C T1 T0 status Min. : 0.03125 Min. : 10.03 Min. : 0.025 Min. :0.0000 1st Qu.: 8.61619 1st Qu.: 13.20 1st Qu.: 3.198 1st Qu.:0.0000 Median: 22.15707 Median : 20.07 Median : 10.073 Median :0.0000 : 34.22787 : 34.14 : 24.143 Mean Mean Mean Mean :0.4628 3rd Qu.: 36.72 3rd Qu.:1.0000 3rd Qu.: 46.24587 3rd Qu.: 26.722 Max. :298.42618 Max. :534.38 Max. :524.378 Max. :1.0000 T_tild Min. : 0.03125 1st Qu.: 8.61619

Mean : 17.25397 3rd Qu.: 21.49694 Max. :138.92023

[1] "Descriptive statistics for group A=0: 1103"

X1	Х2	ХЗ	Х4
Min. :-2.133	Min. :-2.2298	Min. :-2.98723	Min. :-1.8474
1st Qu.: 0.485	1st Qu.: 0.5202	1st Qu.:-1.05797	1st Qu.: 0.5267
Median : 1.192	Median : 1.2128	Median :-0.49059	Median : 1.2173
Mean : 1.162	Mean : 1.2217	Mean :-0.47633	Mean : 1.1800
3rd Qu.: 1.789	3rd Qu.: 1.8890	3rd Qu.: 0.03195	3rd Qu.: 1.8469
Max. : 4.578	Max. : 4.9459	Max. : 3.08038	Max. : 4.0672
C	T1	TO	status
Min. : 0.009	7 Min. : 10.02	Min. : 0.0239	Min. :0.0000
1st Qu.: 2.370	3 1st Qu.: 12.96	1st Qu.: 2.9556	1st Qu.:0.0000
Median : 6.546	7 Median : 17.94	Median : 7.9356	Median :0.0000
Mean : 14.836	Mean : 30.95	Mean : 20.9537	Mean :0.4524
3rd Qu.: 16.491	6 3rd Qu.: 32.32	3rd Qu.: 22.3157	3rd Qu.:1.0000
Max. :351.845	9 Max. :822.34	Max. :812.3355	Max. :1.0000
status_tau	T_obs	е	
Min. :0.000	Min. : 0.00974	Min. :0.0000178	
1st Qu.:0.000	1st Qu.: 1.38815	1st Qu.:0.0242832	
Median :0.000	Median : 3.33796	Median :0.0962896	
Mean :0.485	Mean : 7.22676	Mean :0.2030283	
3rd Qu.:1.000	3rd Qu.: 8.29760	3rd Qu.:0.3230763	
Max. :1.000	Max. :114.34345	Max. :0.9900861	

[1] "Descriptive statistics for group A=1: 897"

X1	Х2	ХЗ	X4
Min. :-1.99889	Min. :-2.7107	Min. :-4.146	Min. :-2.4631
1st Qu.: 0.09185	1st Qu.: 0.1541	1st Qu.:-2.107	1st Qu.: 0.1497
Median : 0.70124	Median : 0.7531	Median :-1.621	Median : 0.7776
Mean : 0.71740	Mean : 0.7606	Mean :-1.617	Mean : 0.7872
3rd Qu.: 1.32067	3rd Qu.: 1.4208	3rd Qu.:-1.064	3rd Qu.: 1.4663
Max. : 3.61141	Max. : 3.8173	Max. : 1.216	Max. : 4.0969
C	T1	TO	status
Min. : 0.0005	Min. : 10.01	Min. : 0.0065	Min. :0.0000
1st Qu.: 2.4952	1st Qu.: 12.89	1st Qu.: 2.8913	1st Qu.:0.0000
Median : 7.3640	Median : 19.92	Median : 9.9197	Median :0.0000

```
Mean
       : 16.0605
                    Mean
                           : 33.22
                                      Mean
                                             : 23.2246
                                                                 :0.1761
                                                          Mean
3rd Qu.: 16.8576
                    3rd Qu.: 34.07
                                      3rd Qu.: 24.0730
                                                          3rd Qu.:0.0000
Max.
       :410.9303
                    Max.
                           :615.18
                                      Max.
                                             :605.1838
                                                         Max.
                                                                 :1.0000
  status_tau
                     T_obs
                                           е
       :0.000
Min.
                Min.
                        : 0.0005
                                     Min.
                                            :0.0114
1st Qu.:0.000
                 1st Qu.:
                           2.4952
                                     1st Qu.:0.5907
Median :0.000
                Median: 7.3640
                                    Median :0.8417
Mean
       :0.223
                Mean
                        : 11.0491
                                    Mean
                                            :0.7428
3rd Qu.:0.000
                 3rd Qu.: 13.2816
                                     3rd Qu.:0.9524
       :1.000
                        :365.7302
Max.
                Max.
                                    Max.
                                            :0.9996
```

- [1] "The ground truth for Obs scenario 1 at time 25 is 7.1"
- [1] "The ground truth for Obs scenario 2 at #time 25 is 7.1"

Observational study with independent censoring

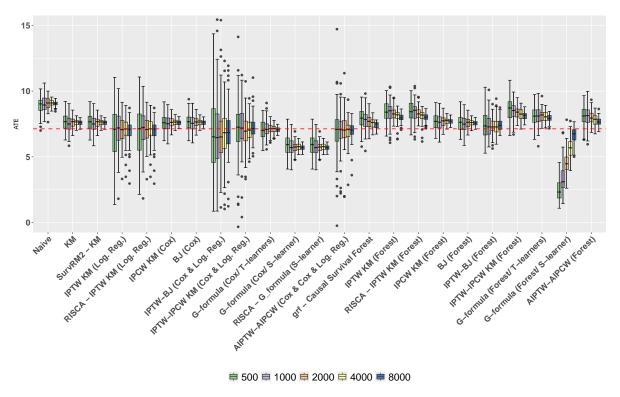


Figure 3: Estimation results of the ATE for the simulation of an observational study with independent censoring.

Observational study with dependent censoring

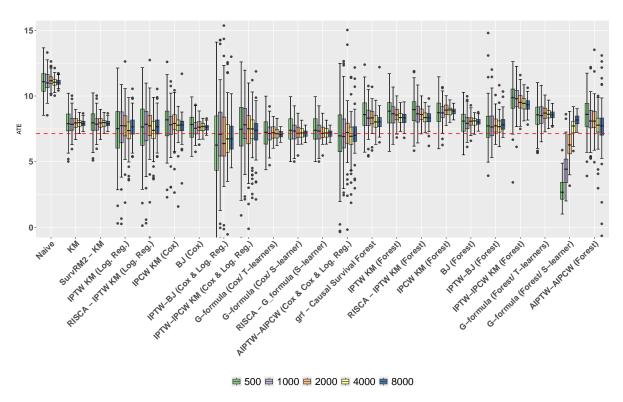


Figure 4: Estimation results of the ATE for the simulation of an observational study with dependent censoring.

Misspecification of the nuisance components simulations

Descriptive analysis

X1	X2	Х	:3	X4
Min. :-3.2665	Min. :-2.4	399 Min.	:-3.91408	Min. :-3.2023
1st Qu.:-0.1969	1st Qu.:-0.1	.526 1st Qu.	: 0.01008	1st Qu.:-0.1436
Median : 0.5017	Median: 0.5	398 Median	: 0.66552	Median : 0.5533
Mean : 0.4902	Mean : 0.5	427 Mean	: 0.67422	Mean : 0.5454
3rd Qu.: 1.1798	3rd Qu.: 1.2	266 3rd Qu.	: 1.33285	3rd Qu.: 1.2333
Max. : 4.4405	Max. : 3.8	895 Max.	: 4.76973	Max. : 4.1923
tau	A	TO		T1
Min. :0.5 Min	. :0.000	Min. : 0.0	00000 Min.	: 1.000
1st Qu.:0.5 1st	Qu.:0.000	1st Qu.: 0.0	3297 1st	Qu.: 1.033
Median:0.5 Med	lian :1.000	Median: 0.1	.9533 Media	an : 1.195

```
: 1.965
Mean
       :0.5
              Mean
                     :0.585
                                     : 0.96483
                               Mean
                                                   Mean
3rd Qu.:0.5
              3rd Qu.:1.000
                               3rd Qu.:
                                         0.70717
                                                   3rd Qu.: 1.707
Max.
       :0.5
                     :1.000
                                      :148.66596
                                                   Max.
                                                          :149.666
              Max.
                              Max.
      С
                       T_obs
                                         T_obs_tau
                                                                status
                                       Min. :0.000001
                        : 0.00000
Min.
           0.000
                   Min.
                                                           Min.
                                                                   :0.000
1st Qu.:
           0.147
                   1st Qu.: 0.05471
                                       1st Qu.:0.0547105
                                                           1st Qu.:0.000
                                       Median :0.2611147
Median :
           0.601
                   Median : 0.26111
                                                           Median :0.000
Mean
      : 14.970
                   Mean
                          : 0.57851
                                       Mean
                                              :0.2711838
                                                           Mean
                                                                   :0.455
           1.989
                   3rd Qu.: 0.95768
                                       3rd Qu.:0.5000000
                                                           3rd Qu.:1.000
3rd Qu.:
                                              :0.5000000
Max.
       :7442.072
                   Max.
                          :64.25122
                                       Max.
                                                           Max.
                                                                   :1.000
  status_tau
                censor.status
       :0.000
Min.
                Min.
                       :0.000
                                 Min.
                                        :0.0001653
1st Qu.:0.000
                1st Qu.:0.000
                                1st Qu.:0.4069833
Median :1.000
                Median :1.000
                                Median :0.5882732
Mean
       :0.623
                Mean
                       :0.545
                                Mean
                                        :0.5785815
3rd Qu.:1.000
                3rd Qu.:1.000
                                 3rd Qu.:0.7925204
Max.
       :1.000
                Max.
                       :1.000
                                Max.
                                        :0.9999639
```

[1] "Descriptive statistics for group A=0: 830"

```
Х1
                        Х2
                                            ХЗ
                                                               C
Min.
       :-2.4329
                  Min.
                         :-2.24933
                                      Min.
                                             :-2.06328
                                                         Min.
                                                                    0.000
1st Qu.:-0.1733
                  1st Qu.: 0.02092
                                      1st Qu.:-0.03158
                                                         1st Qu.:
                                                                    0.163
Median : 0.5206
                  Median : 0.75589
                                     Median : 0.49266
                                                         Median :
                                                                    0.605
Mean : 0.5049
                  Mean : 0.73834
                                     Mean : 0.50242
                                                         Mean
                                                                :
                                                                   12.960
3rd Qu.: 1.1825
                  3rd Qu.: 1.45181
                                      3rd Qu.: 1.05292
                                                         3rd Qu.:
                                                                     2.007
Max.
     : 3.3728
                  Max. : 3.55906
                                      Max.
                                            : 3.04847
                                                         Max.
                                                                :4777.151
      T1
                       TO
                                                          T_obs
                                         status
      : 1.000
                        : 0.00000
                                            :0.0000
                                                             :0.00000
Min.
                 Min.
                                     Min.
                                                      Min.
1st Qu.: 1.023
                 1st Qu.: 0.02334
                                     1st Qu.:0.0000
                                                      1st Qu.:0.01608
Median : 1.154
                 Median : 0.15391
                                     Median :1.0000
                                                      Median: 0.09482
Mean
     : 1.577
                 Mean
                        : 0.57698
                                     Mean
                                            :0.6988
                                                      Mean
                                                             :0.24150
3rd Qu.: 1.510
                 3rd Qu.: 0.51034
                                     3rd Qu.:1.0000
                                                      3rd Qu.:0.28838
       :21.672
                        :20.67202
                                            :1.0000
                                                             :3.79985
Max.
                 Max.
                                    Max.
                                                      Max.
  status_tau
                       е
       :0.0000
Min.
                         :0.0001653
                 Min.
1st Qu.:1.0000
                 1st Qu.:0.2100453
Median :1.0000
                 Median: 0.4255847
Mean
       :0.7518
                 Mean
                        :0.4106731
3rd Qu.:1.0000
                 3rd Qu.:0.5872620
Max. :1.0000
                 Max.
                        :0.9901589
```

[1] "Descriptive statistics for group A=1: 1170"

```
X1
                         Х2
                                            ХЗ
                                                                C
Min.
       :-3.2665
                          :-2.4399
                                             :-3.91408
                                                                     0.000
                   Min.
                                     Min.
                                                         Min.
1st Qu.:-0.2187
                   1st Qu.:-0.2496
                                      1st Qu.: 0.04506
                                                         1st Qu.:
                                                                     0.138
Median : 0.4755
                   Median : 0.3835
                                     Median : 0.85356
                                                         Median:
                                                                     0.600
       : 0.4797
                   Mean
                          : 0.4039
                                     Mean
                                             : 0.79610
                                                         Mean
                                                                    16.396
                                                                 :
3rd Qu.: 1.1789
                   3rd Qu.: 1.0812
                                      3rd Qu.: 1.53362
                                                         3rd Qu.:
                                                                     1.928
       : 4.4405
                          : 3.8895
                                                                 :7442.072
Max.
                   Max.
                                     Max.
                                             : 4.76973
                                                         Max.
      T1
                                            status
                         T0
                                                              T_obs
       :
          1.000
                          : 0.00000
                                               :0.0000
                                                                 : 0.00001
Min.
                   Min.
                                       Min.
                                                         Min.
1st Qu.:
                                        1st Qu.:0.0000
                                                         1st Qu.: 0.13814
          1.040
                   1st Qu.: 0.03976
Median :
          1.238
                   Median :
                            0.23777
                                        Median :0.0000
                                                         Median: 0.59956
          2.240
Mean
                   Mean
                          : 1.23997
                                        Mean
                                               :0.2821
                                                         Mean
                                                                 : 0.81759
3rd Qu.:
          1.866
                   3rd Qu.:
                             0.86631
                                        3rd Qu.:1.0000
                                                         3rd Qu.: 1.06112
Max.
       :149.666
                   Max.
                          :148.66596
                                        Max.
                                               :1.0000
                                                         Max.
                                                                 :64.25122
  status_tau
                        е
Min.
       :0.0000
                 Min.
                         :0.05757
1st Qu.:0.0000
                 1st Qu.:0.54401
Median :1.0000
                 Median :0.71473
       :0.5316
                 Mean
                         :0.69770
3rd Qu.:1.0000
                 3rd Qu.:0.88387
Max.
       :1.0000
                 Max.
                         :0.99996
```

[1] "The ground truth for mis scenario at time 0.45 is 0.26"

Observational study with dependent censoring without misspecification

Observational study with dependent censoring with misspecification of one component

Observational study with dependent censoring with misspecification of two components

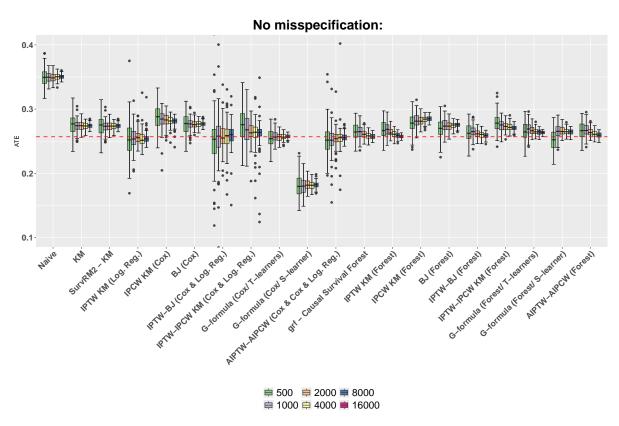


Figure 5: Estimation results of the ATE for the simulation of an observational study with dependent censoring and non linear relationships.

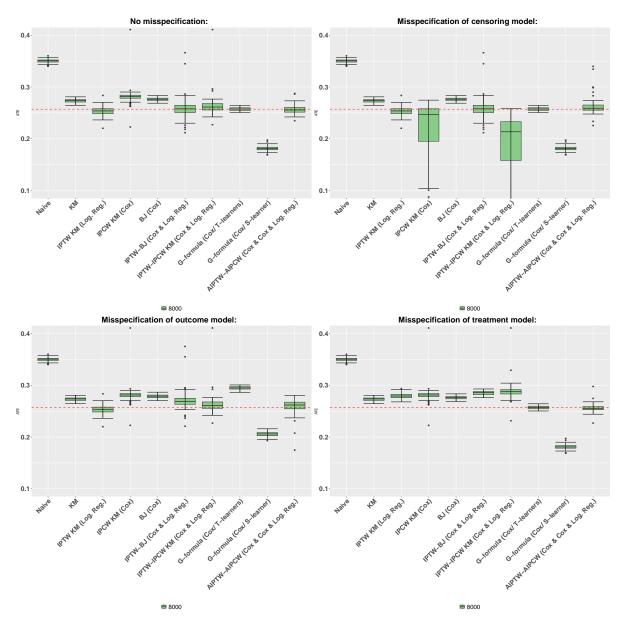


Figure 6: Estimation results of the ATE for an observational study with dependent censoring in case of a single misspecification.

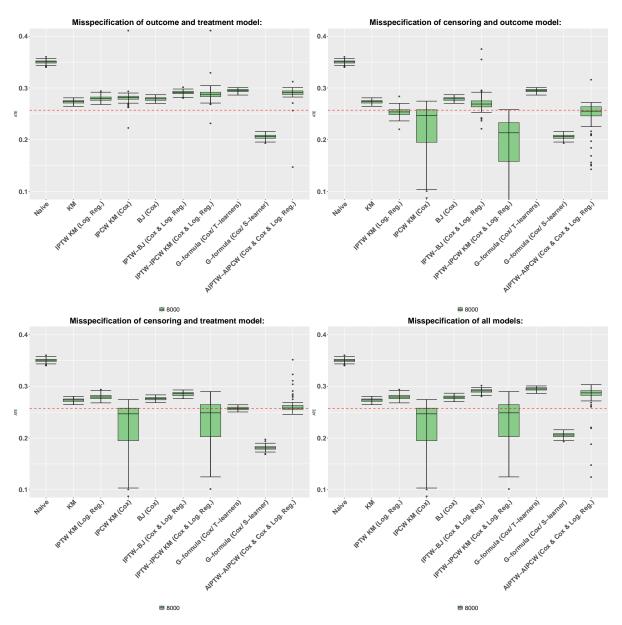


Figure 7: Estimation results of the ATE for an observational study with dependent censoring in case of a two or more misspecifications.