

### Statistics in Healthcare

### <u>Unit 9:</u>

Overview/Teasers

## Overview

Regression II: Logistic regression; Cox regression

# Common statistics for various types of outcome data

Outcome	Are the observation correlated?	the observations independent or elated?		
Variable	independent	correlated	violated)	
Continuous  (e.g. pain scale, cognitive function)	Ttest ANOVA Linear correlation Linear regression	Paired ttest Repeated-measures ANOVA Mixed models/GEE modeling	Wilcoxon sign-rank test Wilcoxon rank-sum test Kruskal-Wallis test Spearman rank correlation coefficient	
Binary or categorical (e.g. fracture yes/no)	Risk difference/Relative risks Chi-square test Logistic regression	McNemar's test Conditional logistic regression GEE modeling	Fisher's exact test McNemar's exact test	
Time-to-event (e.g. time to fracture)	Rate ratio Kaplan-Meier statistics Cox regression	Frailty model (beyond the scope of this course)	Time-varying effects (beyond the scope of this course)	

## Teaser 1, Unit 9

2009 headline (NBCnews.com):

Eating a lot of red meat may up mortality risk Study's findings support advice to cut intake to reduce cancer, heart disease.

"The largest study of its kind finds that older Americans who eat large amounts of red meat and processed meats face a greater risk of death from heart disease and cancer."

### Risk factors cluster!

Table 1. Selected Age-Adjusted Characteristics of the National Institutes of Health-AARP Cohort by Red Meat Quintile Category<sup>a</sup>

	Red Meat Intake Quintile, g/1000 kcal				
Characteristic	Q1	Q2	Q3	Q4	Q5
Men (n=3	22 263)				
Meat intake					
Red meat, g/1000 kcal	9.3	21.4	31.5	43.1	68.1
White meat, g/1000 kcal	36.6	32.2	30.7	30.4	30.9
Processed meat, g/1000 kcal	5.1	7.8	10.3	13.3	19.4
Age, y	62.8	62.8	62.5	62.3	61.7
Race, %					
Non-Hispanic white	88.6	91.8	93.1	94.0	94.1
Non-Hispanic black	4.2	3.2	2.7	2.2	1.9
Hispanic/Asian/Pacific Islander/American Indian/Alaskan native/unknown	7.2	5.0	4.2	3.8	4.0
Positive family history of cancer,%	47.0	47.7	48.4	48.6	47.8
Currently married, %	80.8	84.4	86.1	86.7	85.6
BMI	25.9	26.7	27.1	27.6	28.3
Smoking history, % <sup>b</sup>					
Never smoker	34.4	30.5	28.8	27.6	25.4
Former smoker	56.5	58.1	57.5	57.1	55.8
Current smoker or having quit <1 y prior	4.9	7.6	9.9	11.4	14.8
Education, college graduate or postgraduate, %	53.0	47.3	45.1	42.3	39.1
Vigorous physical activity ≥5 times/wk, %	30.7	23.6	20.5	18.6	16.3
Dietary intake					
Energy, kcal/d	1899	1955	1998	2038	2116
Fruit, servings/1000 kcal	2.3	1.8	1.6	1.4	1.1
Vegetables, servings/1000 kcal	2.4	2.1	2.0	2.0	1.9

Reproduced with permission from Table 1 of: Sinha R, Cross AJ, Graubard BI, Leitzmann MF, Schatzkin A. Meat intake and mortality: a prospective study of over half a million people. *Arch Intern Med* 2009;169:562-71.



## Statistics in Medicine

## Module 1:

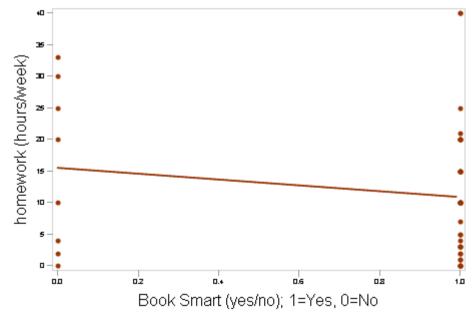
Logistic regression

## Binary or categorical outcomes (proportions)

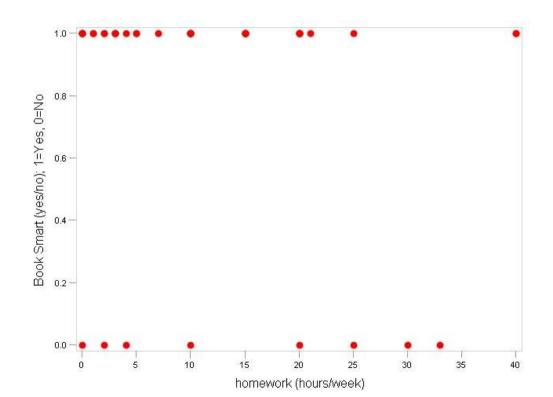
Outcome	Are the observation	Alternatives if		
Variable	independent	correlated	sparse data:	
Binary or categorical	Risk difference/relative risks (2x2 table)	McNemar's chi-square test (2x2 table)	McNemar's exact test (alternative to McNemar's chi- square, for sparse data)	
(e.g. fracture, yes/no)	Chi-square test (RxC table)  Logistic regression	Conditional logistic regression (multivariate regression technique)	Fisher's exact test (alternative to the chi-square, for sparse data)	
	(multivariate regression technique)	<b>GEE modeling</b> (multivariate regression technique)		

## Recall: linear regression with a binary predictor!

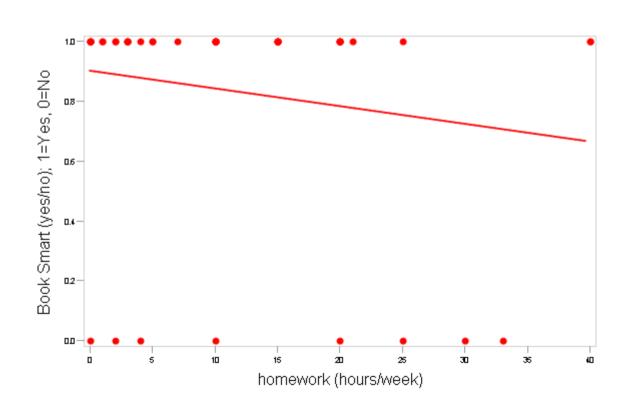
From our example dataset. Do those who think they are "book smart" spend more time on homework than those who think they are "street smart"?



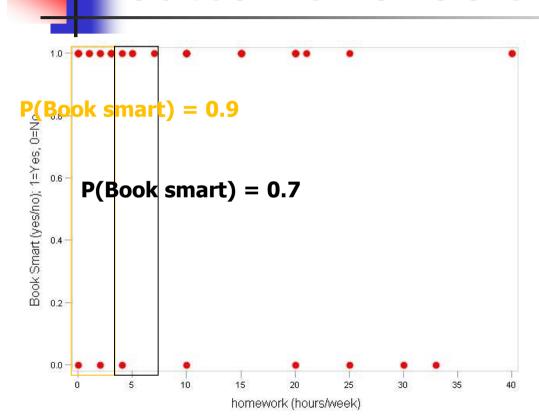
# Flip x and y; now the outcome is binary...



# Is a line a good fit for these data? Not so much!

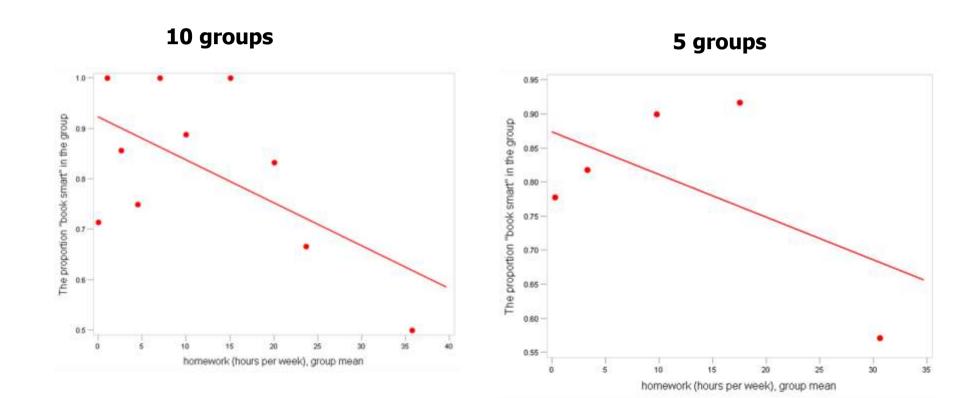


# How could we transform the outcome variable?



**Model as Probabilities** 

## What if we made the outcome variable a probability instead?

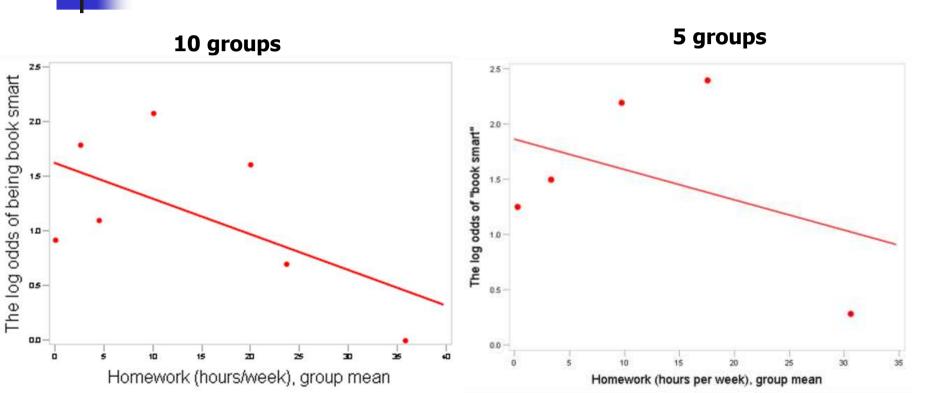


# Mathematically better: the logit of the outcome!

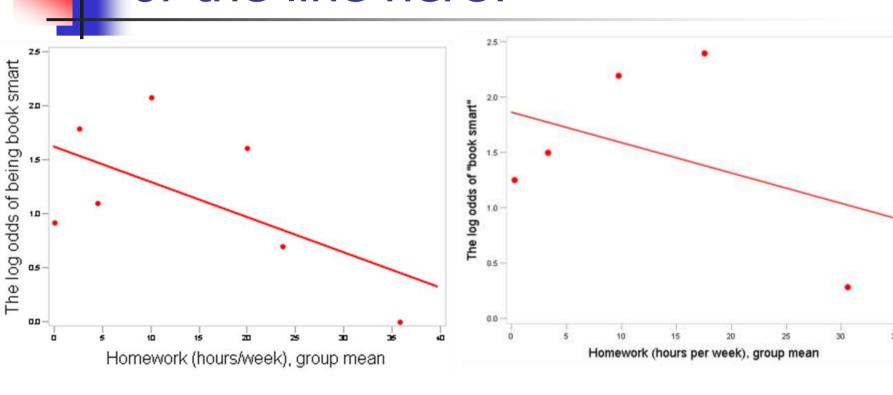
- Probability p: [0,1]
- However, intercept of model (p) can go to less than 0, or more than 1

- Therefore, use odds = p/1-p [0, +inf]
- Logit = ln(p/1-p) [-inf, +inf]

## The logit of the outcome:



# What's the approximate equation of the line here?



## The logistic regression equation

Analysis of Maximum Likelihood Estimates						
Parameter	DF	Estimat e	Standard Error	Wald Chi- Square	Pr > ChiSq	
Intercept	1	2.1172	0.6357	11.0929	0.0009	
homework	1	-0.0389	0.0346	1.2601	0.2616	

$$\ln(\frac{p}{1-p}) = 2.12 - .039 * homework (hours/week)$$

## 4

## The logistic model...

$$ln(p/1-p) = \alpha + \beta_1 *X$$

Logit function =log odds of the outcome

$$\rightarrow$$
 Odds = exp[ln(p/1- p)] = exp  $(\alpha + \beta_1 * X)$ 

And 
$$\exp^{\beta} = OR$$

## 4

## Prediction: predicted logits

#### For 0 hours per week:

$$\ln(\frac{p}{1-p}) = 2.12 - .039*(0) = 2.12$$

#### For 10 hours per week:

$$\ln(\frac{p}{1-p}) = 2.12 - .039*(10) = 1.73$$

#### For 50 hours per week:

$$\ln(\frac{p}{1-p}) = 2.12 - .039*(50) = .17$$

## 4

## From logits to odds...

#### For 0 hours per week:

$$\ln(\frac{p}{1-p}) = 2.12$$

#### For 10 hours per week:

$$\ln(\frac{p}{1-p}) = 1.73$$

#### For 50 hours per week:

$$\ln(\frac{p}{1-p}) = .17$$

# From odds to predicted probabilities

#### For 0 hours per week:

$$\frac{p}{1-p} = 8.33$$

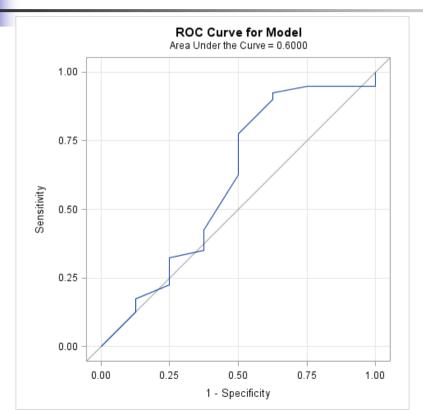
### For 10 hours per week:

$$\frac{p}{1-p} = 5.64$$

#### For 50 hours per week:

$$\ln(\frac{p}{1-p}) = 1.19$$



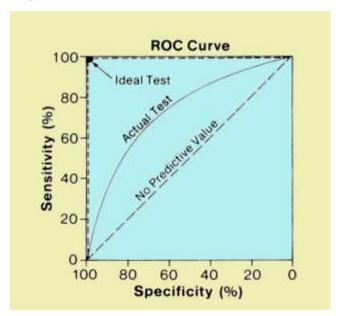


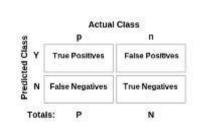
Area under the ROC curve for homework and book smart example = 60%

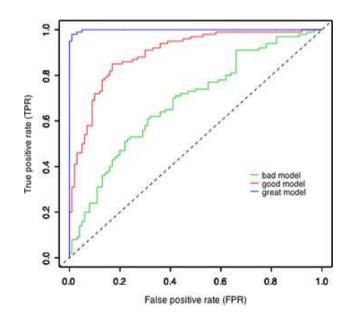
50% means no predictive ability!



### ROC (Receiver operating characteristic) curve







**FPR = 1- specificity** 

## What does the beta mean?

Analysis of Maximum Likelihood Estimates						
Parameter	DF	Estimat e	Standard Error	Wald Chi- Square	Pr > ChiSq	
Intercept	1	2.1172	0.6357	11.0929	0.0009	
homework	1	<u>-0.0389</u>	0.0346	1.2601	0.2616	

using 
$$\exp^{\beta} = OR$$
  
 $OR = 0.96$ 

## From beta to odds ratio...

 $OR = \frac{\text{odds of book smart for higher homework time}}{\text{odds of book smart for lower homework time}}$ 

$$= \frac{e^{\alpha + \beta_{\text{hom } ework}(1)}}{e^{\alpha + \beta_{\text{hom } ework}(0)}} =$$

$$= \frac{e^{\alpha} e^{\beta_{\text{hom } ework}(1)}}{e^{\alpha} e^{\beta_{\text{hom } ework}(0)}} = e^{\beta_{\text{hom } ework}(1)} = e^{-.039(1)} = 0.96$$

# Odds ratio for a continuous predictor...

- Odds ratio of 0.96 for homework means:
- For every 1 hour increase in homework per week, your odds of believing yourself "book smart" decrease by 4% (not significant!).

## -

## Multivariate logistic regression

$$ln(p/1-p) = \alpha + \beta_1 * X_1 + \beta_2 * X_2 + \beta_3 * X_3...$$

### Examples:

```
In (odds of lung cancer) = \alpha + \beta_1^*(smoking, yes/no) + \beta_2^*(drinking, yes/no) 
In (odds of lung cancer) = \alpha + \beta_1^*(smoking, yes/no) + \beta_2^*(drinking, yes/no) + \beta_3^*(age)
```

## "Adjusted" Odds Ratio Interpretation (binary predictor)

$$OR = \frac{\text{odds of disease for the exposed}}{\text{odds of disease for the exposed}}$$

$$= \frac{e^{\alpha + \beta_{alcohol}(1) + \beta_{smoking}(1)}}{e^{\alpha + \beta_{alcohol}(0) + \beta_{smoking}(1)}}$$

$$= \frac{e^{\alpha} e^{\beta_{alcohol}(1)} e^{\beta_{smoking}(1)}}{e^{\beta_{slnoking}(1)}} = \frac{e^{\beta_{alcohol}(1)}}{1} = e^{\beta_{alcohol}(1)}$$

$$OR = \frac{\text{odds of disease for the exposed}}{\text{odds of disease for the unexposed}}$$

$$= \frac{e^{\alpha + \beta_{alcohol}(1) + \beta_{smoking}(1)}}{\alpha + \beta_{alcohol}(0) + \beta_{smoking}(1)}$$

# Adjusted odds ratio, continuous predictor

$$OR = \frac{\text{odds of disease for the exposed}}{\text{odds of disease for the unexposed}}$$

$$= \frac{e^{\alpha + \beta_{alcohol}(1) + \beta_{smoking}(1) + \beta_{age}(29)}}{e^{\alpha + \beta_{alcohol}(1) + \beta_{smoking}(1) + \beta_{age}(19)}}$$

$$= \frac{e^{\alpha} e^{\beta_{alcohol}(1)} e^{\beta_{smoking}(1)} e^{\beta_{age}(29)}}{e^{\beta_{age}(19)}} = \frac{e^{\beta_{age}(29)}}{e^{\beta_{age}(19)}} = e^{\beta_{age}(10)}$$

## -

## **Practical Interpretation**

$$e^{\beta_{\rm exp}} = OR_{\rm exposure}$$

The odds of disease increase multiplicatively by  $e^{\beta}$  for for every one-unit increase in the exposure, controlling for other variables in the model.



### Statistics in Medicine

### Module 2:

Practice example: Interpreting results from logistic regression



## Logistic regression example

- Case-control study of medicine graduates from UCSF.
- Cases= graduates disciplined by the Medical Board of California from 1990-2000 (68).
- Control = graduates (196) were matched by medical school graduation year and specialty choice.
- Aim: "To determine if medical students who demonstrate unprofessional behavior in medical school are more likely to have subsequent state board disciplinary action."

Reproduced with permission from: Papadakis, Maxine; Hodgson, Carol; Teherani, Arianne; Kohatsu, Neal; MD, MPH. **Unprofessional Behavior in Medical School Is Associated with Subsequent Disciplinary Action by a State Medical Board.** Academic Medicine. 79(3):244-249, March 2004.

## Binary or categorical outcomes (proportions)

Outcome	Are the observation	Alternatives if		
Variable	independent	correlated	sparse data:	
Binary or categorical	Risk difference/relative risks (2x2 table)	McNemar's chi-square test (2x2 table)	McNemar's exact test (alternative to McNemar's chisquare, for sparse data)	
(e.g. fracture, yes/no)	<b>Chi-square test</b> (RxC table)	Conditional logistic regression (multivariate regression technique)	Fisher's exact test (alternative to the chi-square,	
	Logistic regression (multivariate regression technique)	<b>GEE modeling</b> (multivariate regression technique)	for sparse data)	

## Logistic regression results...

Table 5 Logistic Regression Analysis of Factors Used to Differentiate between 260 Disciplined and Nondisciplined Physician-Graduates of the University of California, San Francisco, School of Medicine,

1990-2000

Table 5

Logistic Regression Analysis of Factors Used to Differentiate between 260 Disciplined and Nondisciplined Physician—Graduates of the University of California, San Francisco, School of Medicine, 1990–2000*						
Predictor	Odds Ratio	Confidence Interval (95%)	ρ Value			
Men	1.51	0.65-3.51	.34			
Undergraduate GPA	.57	0.25 - 1.28	.17			
MCAT lowest quartile	1.01	0.50-2.05	.98			
Did not pass ≥ 1 medical school course	1.30	0.59-2.87	.52			
Professionalism severity ranking of Concern, Problem, or Extreme	2.15	1.15-4.02	.02			

<sup>\*</sup>Predictor variables were coded as follows: male = 0, female = 1; did not pass ≥ 1 course = 0, did pass all courses = 1; MCAT lowest quartile = 0, MCAT not lowest quartile = 1; professionalism rank Concern/Problem/Extreme = 0, Trace/Good = 1, Undergraduate GPA was entered as a continuous variable from 0-4.0.

Reproduced with permission from: Papadakis, Maxine; Hodgson, Carol; Teherani, Arianne; Kohatsu, Neal; MD, MPH. Unprofessional Behavior in Medical School Is Associated with Subsequent Disciplinary Action by a State Medical Board.

Academic Medicine. 79(3):244-249. March 2004.



## Statistics in Medicine

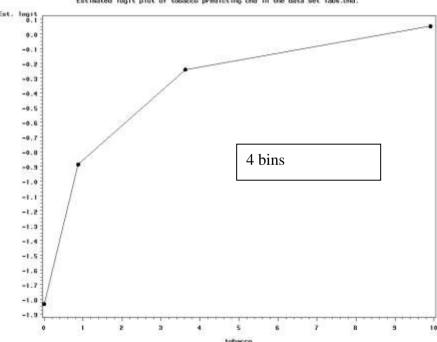
### Module 3:

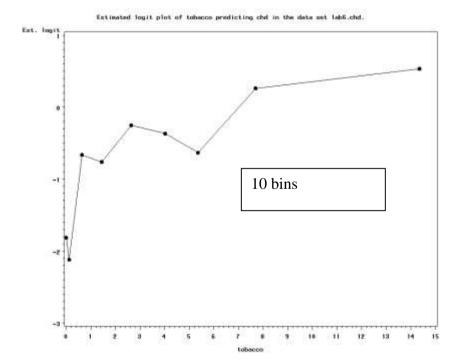
Testing the "linear in the logit" assumption of logistic regression



### Not linear in the logit... (for continuous data)

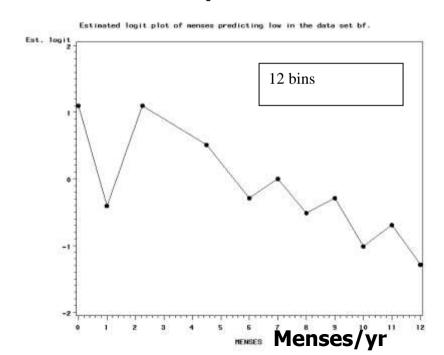
### Heart disease vs smoking

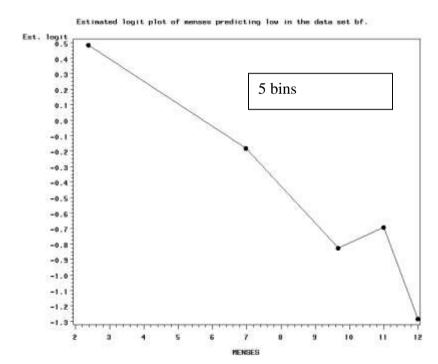




### Reasonably linear in the logit...

#### **Bone density of women atheletes**







#### Statistics in Medicine

Module 4:

**Interactions** 

#### What is interaction?

- When the effect size (e.g., relationship between a treatment and outcome) is significantly different in different subgroups.
- Example: a blood pressure treatment works significantly better in men than in women(ref).

## How do we test for interaction in regression?

 We add an interaction term. If the beta for interaction is significant, this indicates a significant interaction.

#### Example:

• Blood pressure =  $\alpha + \beta_{\text{treatment}} * (1 = \text{drug}) + \beta_{\text{gender}} (1 = \text{male}) + \beta_{\text{gender}} *_{\text{treatment}} (1 \text{ if male and drug})$ 

If  $\beta_{qender*treatment}$  significant  $\rightarrow$  there exits a interaction

### Example (interpretation) 1: treatment

0: female (ref)

0: placebo (ref)

ID	Gender (1,0)	Treatment(1,0)	Interaction (Gender x treatment)
1	1	0	0
2	0	1	0
3	1	1	1

#### Only men who get treatment has an value "1" for interaction

 $\beta_{\text{gender}}$  = effect of gender (male vs female) in blood pressure regardless of treatment

 $\beta_{\text{treatment}}$  = treatment effect in women (reference) [ $\beta_{\text{q}}$ (0=female),  $\beta_{\text{q*t}}$ (0)]

Intercept = mean value of women in baseline [ $\beta_q$ (0=female),  $\beta_t$ \*(0=drug),  $\beta_{q*t}$ (0)]

Treatment effect in men is given by  $\beta_{\text{treatment}} + \beta_{\text{gender}*_{\text{treatment}}}$ 

 $\rightarrow \beta_{\text{gender*treatment}}$  is the difference in treatment effect between men and women (<u>interaction</u>)



### Recall: Smoking cessation trial

- Weight-concerned women smokers were randomly assigned to one of four groups:
  - Weight-focused or standard counseling plus bupropion or placebo
- Outcome: biochemically confirmed smoking abstinence

#### The Results...

Rates of biochemically verified prolonged abstinence at 3, 6, and 12 months from a four-arm randomized trial of smoking cessation

Months	Weight	-focused cou	nseling	Standard counseling group			
after quit target date	Bupropion group (n=106)	Placebo group (n=87)	P-value, bupropion vs. placebo	Bupropion group (n=89)	Placebo group (n=67)	P-value, bupropion vs. placebo	
3	41%	18%	.001	33%	19%	.07	
6	34%	11%	.001	21%	10%	.08	
12	24%	8%	.006	19%	7%	.05	

Data excerpted from Tables 2 and 3 of Levine MD, Perkins KS, Kalarchian MA, et al. Bupropion and cognitive behavioral therapy for weight-concerned women smokers. *Arch Intern Med* 2010;170:543-550.

#### The Results...

Rates of biochemically verified prolonged abstinence at 3, 6, and 12 months from a four-arm randomized trial of smoking cessation

			<u> </u>			
Months	Weight-f	focused co	unseling	Standard counseling group		
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3	41%	18%	.001	33%	19%	.07
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12	24%	8%	.006	19%	7%	.05

Counseling methods appear equally effective in the placebo groups. This implies that there is no main effect for counseling.

#### The Results...

Rates of biochemically verified prolonged abstinence at 3, 6, and 12 months from a four-arm randomized trial of smoking cessation

Months	Weight	-focused cou	nseling	Standard counseling group			
after quit target date	Bupropion group (n=106)	Placebo group (n=87)	P-value, bupropion vs. placebo	Bupropion group (n=89)	Placebo group (n=67)	P-value, bupropion vs. placebo	
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6	34%	11%	.001	21%	10%	.08	
12	24%	8%	.006	19%	7%	.05	

Bupropion appears to improve quitting rates across both groups. This implies that there is a main effect for drug.

# Authors' conclusions/Media coverage...

- "Among weight-concerned women smokers, bupropion therapy increased cessation rates when added to a specialized weight concerns intervention, but not when added to standard counseling"
- The implication: There is an interaction between drug and type of counseling.
- Is there? (Is the effect size much greater in "weightfocused counseling vs the other type of counseling?)

### Logistic regression:

```
Ln (odds of quitting) = \alpha + \beta_{drug}^*(1=drug) + \beta_{counseling type}(1=weight-focused) + \beta_{drug*counseling type}(1 if drug and weight-focused)
```



#### Formal test for interaction:

<u>-</u>					
Months		nt-focused nseling	Standard	counseling group	P-value for interaction
after quit target date	Bupropi on group (n=106)	Placebo group (n=87)	Bupropion group (n=89)	Placebo group (n=67)	between bupropion and counseling type
3	41%	18%	33%	19%	.42
6	34%	11%	21%	10%	.39
12	24%	8%	19%	7%	.79

 $\beta_{\text{counseling type}}$   $\beta_{\text{drug*counseling type}}$  both not significant

Sainani KL. Misleading comparisons: the fallacy of comparing statistical significance. PM&R 2010; 2 (3): 209-13.

### Correct take-home message...

- Bupropion improves quitting rates over counseling alone.
  - Main effect for drug is significant.
  - Main effect for counseling type is NOT significant.
  - Interaction between drug and counseling type is NOT significant.



- Cross-sectional study of 1,741 men and women
- Examined relationships between sleep duration, sleep problems, and hypertension (binary outcome).

#### Example 2: results

	Sleep difficulty	Sleep duration	Sample size	Adjusted OR	959	% CI	
reference	Normal sleeping	> 6 h	527	1.00	Low	Upper	
	Poor sleep	> 6 h	249	0.79	0.52	1.20	
	Insomnia	> 6 h	86	1.31	0.70	2.46	
-	Normal sleeping	5-6 h	235	0.86	0.60	1.22	
	Poor sleep	5-6 h	146	1.48	0.90	2.42	
	Insomnia	5-6 h	49	3.53	1.57	7.91	<b>p</b> < 0.05
-	Normal sleeping	< 5 h	260	1.13	0.79	1.62	
	Poor sleep	< 5 h	125	2.43	1.36	4.33	
_	Insomnia	< 5 h	64	5.12	2.22	11.79	

All data adjusted for age, race, sex, BMI, diabetes, smoking status, alcohol consumption, depression, SDB, and sampling weight.

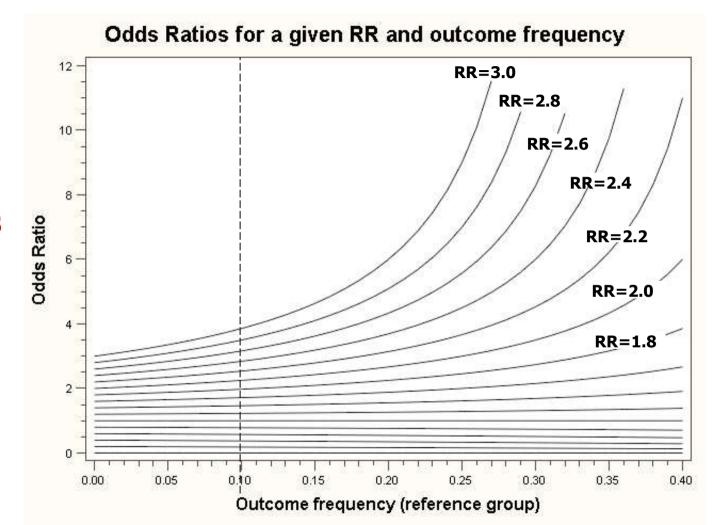
The interaction between insomnia and objective sleep duration is statistically significant, P < 0.01.

Compared to the common reference group, persons without insomnia/ poor sleep and slept more than 6 hours.

Reproduced with permission from: Vgontzas AN, Liao D, Bixler EO, Chrousos GP, Vela-Bueno A. Insomnia with objective short sleep duration is associated with a high risk for hypertension. *Sleep* 2009;32:491-7.

### model

Don't forget: **Odds ratios** distort the effect size when the outcome is common!!





#### Statistics in Medicine

#### Module 5:

Introduction to Cox regression

#### Introduction to Cox regression

Outcome	Are the observation groups indepersion correlated?	ndent or	<b>Modifications</b> if
Variable	independent	correlated	assumptions violated:
Time-to- event	Rate ratio (2 groups)	Frailty model (multivariate	Time-varying effects
(e.g., time to fracture)	Kaplan-Meier statistics (2 or more groups)	regression technique)	
to madarey	Cox regression (multivariate regression technique)		

### Introduction to Cox Regression

- Also called proportional hazards regression
- Multivariate regression technique where time-to-event (taking into account censoring) is the dependent variable.
- Estimates adjusted hazard ratios.
  - A hazard ratio is a ratio of rates (hazard rates)



- A hazard ratio is similar to a rate ratio, but is the ratio of instantaneous incidence rates.
- Since hazard ratios come from a regression, they are usually multivariable-adjusted.

#### Recall: Ranolazine vs. Placebo

	No. (%) of	No. (%) of Patients		
	Ranolazine (n = 3279)	Placebo (n = 3281)	(95% CI)	<i>P</i> Value
Randomization to end of study			Hazard Ratio	
Primary end point†	696 (21.8)	753 (23.5)	0.92 (0.83-1.02)	.11
Major secondary end point‡	602 (18.7)	625 (19.2)	0.96 (0.86-1.08)	.50
Cardiovascular death	147 (4.4)	148 (4.5)	1.00 (0.79-1.25)	.98
MI	235 (7.4)	242 (7.6)	0.97 (0.81-1.16)	.76
Recurrent ischemia	430 (13.9)	494 (16.1)	0.87 (0.76-0.99)	.03

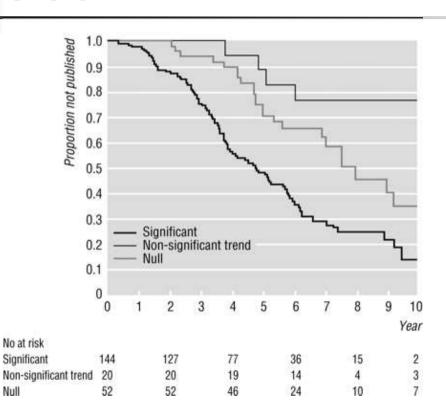
Interpretation: the rate of death, MI, or recurrent ischemia (primary end point) was reduced 8% in the ranolazine group compared with placebo (not significant).

Reproduced with permission from: Morrow et al. Effects of Ranolazine on Recurrent Cardiovascular Events in Patients with Non-ST-Elevation Acute Coronary Syndromes. JAMA 2007; 297: 1775-1783.

#### Example: Study of publication bias

Kaplan-Meier Curve:

Null



Reproduced with permission from: Stern JM, Simes RJ. Publication bias: evidence of delayed publication in a cohort study of clinical research projects BMJ 1997;315:640-645 (13 September)

### Corresponding Cox regression

Table 4 Risk factors for time to publication using univariate Cox regression analysis

Characteristic	# not published	# published	Hazard ratio (95% CI)
Null	29	23	1.00
Non-significant trend	16	4	0.39 (0.13 to 1.12)
Significant	47	99	2.32 (1.47 to 3.66)

Reprduced with permission from: Stern JM, Simes RJ. Publication bias: evidence of delayed publication in a cohort study of clinical research projects BMJ 1997;315:640-645 (13 September)

Interpretation: Significant results have a 2-fold higher incidence of publication compared to null results.

## **Example 2:** Study of mortality in academy award winners for screenwriting

KaplanMeier
methods

Nominees
P=0.004

Figure 1 and Table 2 (next slide) were reproduced with permission from: Redelmeier DA, Singh SM. Longevity of screenwriters who win an academy award: longitudinal study. *BMJ* 2001;323:1491-1496 (22-29 December)

Age (years)

**Table 2.** Death rates for screenwriters who have won an academy award.\* Values are hazard ratios (95% confidence intervals) and are adjusted for the factor indicated

confounders

Relative increase in death rate for winners

#### **Basic analysis Adjusted analysis**

Demographic:

Year of birth Sex

Documented education

All three factors Professional:

Film genre Total films

Total nominations Age at first film

Total four star films

Age at first nomination

HR=1.37; interpretation: 37% higher incidence of death for winners compared with nominees

HR=1.35; interpretation: 35% higher incidence of

death for winners compared

with nominees even after adjusting for potential

1.37 (1.10 to 1.70)

1.32 (1.06 to 1.64)

1.36 (1.10 to 1.69) 1.39 (1.12 to 1.73)

1.33 (1.07 to 1.65)

1.37 (1.10 to 1.70)

1.39 (1.12 to 1.73) 1.40 (1.13 to 1.75)

1.43 (1.14 to 1.79) 1.36 (1.09 to 1.68)

1.32 (1.06 to 1.64) 1.40 (1.11 to 1.76)

1.35 (1.07 to 1.70)

All six factors

All nine factors



Linear regression

**Logistic regression** 

**Cox regression** 

**Hazard rate** 

**Assumption: constant difference** 

#### Cox Regression

- h(t): hazard rate
- h(t): [0,1]
- However, intercept of model can go to less than 0, or more than 1

- Therefore, use log
- Ln(h(t)) [-inf, +inf]

#### The Hazard function

$$h(t) = \lim_{\Delta t \to 0} \frac{R(t) - R(t + \Delta t)}{\Delta t \cdot R(t)}.$$

where R(t) is the survival function

<u>In words:</u> the probability that *if you survive to t*, you will succumb to the event in the next instant.

#### The model

#### Components:

- •A baseline hazard function <u>that is left unspecified</u> but must be positive (=the hazard when all covariates are 0)
- A linear function of a set of k fixed covariates

Intercept: Can take on any form! (not estimated)  $\ln h_i(t) = \ln h_0(t) + \beta_1 x_{i1} + \ldots + \beta_k x_{ik}$ 

# Hazard ratio for a binary predictor

e.g. model lung cancer:  $\ln h(t) = \ln h_0(t) + \beta_{smoking} + \beta_{age} \Rightarrow e^{\ln h(t)} = h_0(t)e^{\beta_{smoking} + \beta_{age}}$ 

$$HR_{lung\;cancer/smoking} = \frac{h_i(t)}{h_j(t)} = \frac{h_0(t)e^{\beta_{smoking}(1) + \beta_{age}(60)}}{h_0(t)e^{\beta_{smoking}(0) + \beta_{age}(60)}} = e^{\beta_{smoking}(1-0)}$$

$$HR_{lung\;cancer/smoking} = e^{\beta_{smoking}}$$

This is the hazard ratio for smoking adjusted for age.

# Hazard ratio for a continuous predictor

$$\begin{split} HR_{lung\;cancer/10-\;years\;increase in\;age} &= \frac{h_i(t)}{h_j(t)} = \frac{h_0(t)e^{\beta_{smoking}(0) + \beta_{age}(70)}}{h_0(t)e^{\beta_{smoking}(0) + \beta_{age}(60)}} = e^{\beta_{age}(70-60)} \\ HR_{lung\;cancer/10-\;years\;increase in\;age} &= e^{\beta_{age}(10)} \end{split}$$

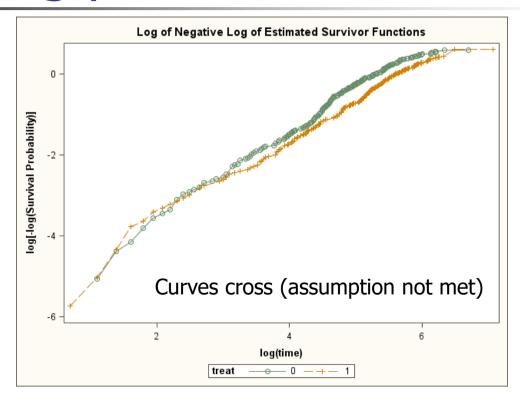
This is the hazard ratio for a 10-year increase in age, adjusted for smoking.

Exponentiating a continuous predictor gives you the hazard ratio for a 1-unit increase in the predictor.

## The Proportional Hazards Assumption

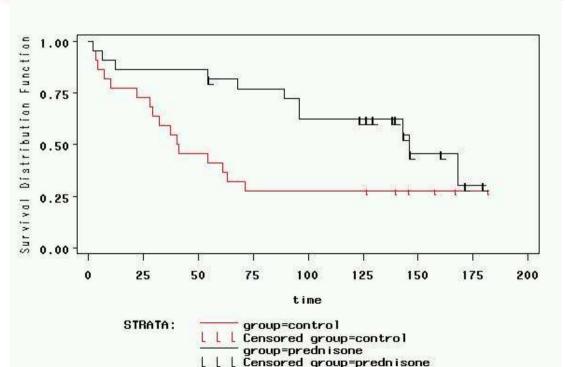
Output is single HR

## Testing Proportional hazards: e.g. log-log plot





#### Recall: Hepatitis Example



Data reproduced with permission from: Bland and Altman. Time to event (survival) data. *BMJ* 1998;317:468.



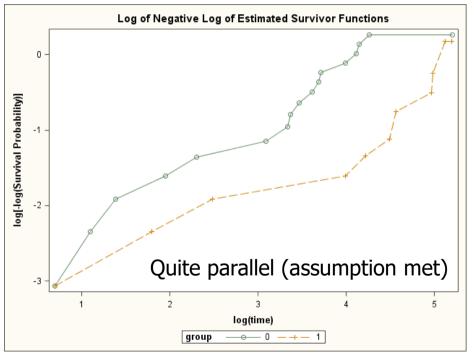
### Corresponding Cox regression

Analysis of Maximum Likelihood Estimates										
Parameter	D F	Parameter Estimate	Standard Error	Chi-Square	Pr > ChiSq	Hazard Ratio				
Treatment vs. Control	1	-0.83230	0.39739	4.3865	0.0362	0.435				

**Note: No intercept** 

Meaning of HR: 57% decrease in mortality rate for patients on drug





Other tests available



#### Statistics in Medicine

#### Module 6:

Regression worries: Residual confounding



### Residual confounding

- You cannot completely wipe out confounding simply by adjusting for variables in multiple regression unless variables are measured with zero error (which is usually impossible).
- Example: meat eating and mortality

# Men who eat a lot of meat are unhealthier for many reasons!

Table 1. Selected Age-Adjusted Characteristics of the National Institutes of Health-AARP Cohort by Red Meat Quintile Categorya

	Red Meat Intake Quintile, g/1000 kcal						
Characteristic	Q1	Q2	Q3	Q4	Q5		
Men (n=3	22 263)						
Meat intake							
Red meat, g/1000 kcal	9.3	21.4	31.5	43.1	68.1		
White meat, g/1000 kcal	36.6	32.2	30.7	30.4	30.9		
Processed meat, g/1000 kcal	5.1	7.8	10.3	13.3	19.4		
Age, y	62.8	62.8	62.5	62.3	61.7		
Race, %							
Non-Hispanic white	88.6	91.8	93.1	94.0	94.1		
Non-Hispanic black	4.2	3.2	2.7	2.2	1.9		
Hispanic/Asian/Pacific Islander/American Indian/Alaskan native/unknown	7.2	5.0	4.2	3.8	4.0		
Positive family history of cancer,%	47.0	47.7	48.4	48.6	47.8		
Currently married, %	80.8	84.4	86.1	86.7	85.6		
BMI	25.9	26.7	27.1	27.6	28.3		
Smoking history, % <sup>b</sup>							
Never smoker	34.4	30.5	28.8	27.6	25.4		
Former smoker	56.5	58.1	57.5	57.1	55.8		
Current smoker or having quit <1 y prior	4.9	7.6	9.9	11.4	14.8		
Education, college graduate or postgraduate, %	53.0	47.3	45.1	42.3	39.1		
Vigorous physical activity ≥5 times/wk, %	30.7	23.6	20.5	18.6	16.3		
Dietary intake							
Energy, kcal/d	1899	1955	1998	2038	2116		
Fruit, servings/1000 kcal	2.3	1.8	1.6	1.4	1.1		
Vegetables, servings/1000 kcal	2.4	2.1	2.0	2.0	1.9		

Reproduced with permission from: Sinha R, Cross AJ, Graubard BI, Leitzmann MF, Schatzkin A. Meat intake and mortality: a prospective study of over half a million people. *Arch Intern Med* 2009;169:562-71

### Mortality risks...

Table 2. Multivariate Analysis for Red, White, and Processed Meat Intake and Total and Cause-Specific Mortality in Men in the National Institutes of Health—AARP Diet and Health Study<sup>a</sup>

Mortality in Men	2.50	Quintile				P Value	
(n=322 263)	Q1	Q2	Q3	Q4	Q5	for Trend	
And the state of t		Red Meat In	take <sup>b</sup>		0.000		
All mortality							
Deaths	6437	7835	9366	10 988	13350		
Basic model <sup>c</sup>	1 [Reference]	1.07 (1.03-1.10)	1.17 (1.13-1.21)	1.27 (1.23-1.31)	1.48 (1.43-1.52)	< .001	<b>Unadjusted (significant)</b>
Adjusted model <sup>d</sup>	1 [Reference]	1.06 (1.03-1.10)	1.14 (1.10-1.18)	1.21 (1.17-1.25)	1.31 (1.27-1.35)	<.001	
Cancer mortality							Adjusted (significant)
Deaths	2136	2701	3309	3839	4448		
Basic model <sup>c</sup>	1 [Reference]	1.10 (1.04-1.17)	1.23 (1.16-1.29)	1.31 (1.24-1.39)	1.44 (1.37-1.52)	<.001	
Adjusted model <sup>d</sup>	1 [Reference]	1.05 (0.99-1.11)	1.13 (1.07-1.20)	1.18 (1.12-1.25)	1.22 (1.16-1.29)	< .001	<b>Cancer only (significant)</b>
CVD mortality	6)						cuircoi ciii, (cigiiiicuiic)
Deaths	1997	2304	2703	3256	3961		
Basic model <sup>c</sup>	1 [Reference]	1.02 (0.96-1.08)	1.10 (1.04-1.17)	1.24 (1.17-1.31)	1.44 (1.37-1.52)	<.001	
Adjusted model <sup>d</sup>	1 [Reference]	0.99 (0.96-1.09)	1.08 (1.02-1.15)	1.18 (1.12-1.26)	1.27 (1.20-1.35)	<.001	
Mortality from injuries and sudden deaths	W 1550:						
Deaths	184	216	228	280	343		
Basic model <sup>c</sup>	1 [Reference]	1.02 (0.84-1.24)	0.97 (0.80-1.18)	1.09 (0.90-1.31)	1.24 (1.03-1.49)	.01	
Adjusted model <sup>d</sup>	1 [Reference]	1.06 (0.86-1.29)	1.01 (0.83-1.24)	1.14 (0.94-1.39)	1.26 (1.04-1.54)	.008	??? Likely due to residual
All other deaths	- HE	10. 2.5	067 5.3550	VA LEXA	196 0000		
Deaths	1268	1636	1971	2239	2962		confounding
Basic model <sup>c</sup>	1 [Reference]	1.13 (1.05-1.22)	1.25 (1.17-1.35)	1.33 (1.24-1.42)	1.68 (1.57-1.80)	<.001	_
Adjusted model <sup>d</sup>	1 [Reference]	1.17 (1.09-1.26)	1.28 (1.19-1.38)	1.34 (1.25-1.44)	1.58 (1.47-1.70)	<.001	

Reproduced with permission from: Sinha R, Cross AJ, Graubard BI, Leitzmann MF, Schatzkin A. Meat intake and mortality: a prospective study of over half a million people. *Arch Intern Med* 2009;169:562-71



#### Residual confounding

- For a binary predictor, incomplete of confounding can plausibly generate spurious relative risks in the range of 0.6 to 1.6.
- In addition to creating spurious associations, residual confounding can also obscure relationships, leading researchers to miss associations.