Introduction to Survival Analysis

Presented by
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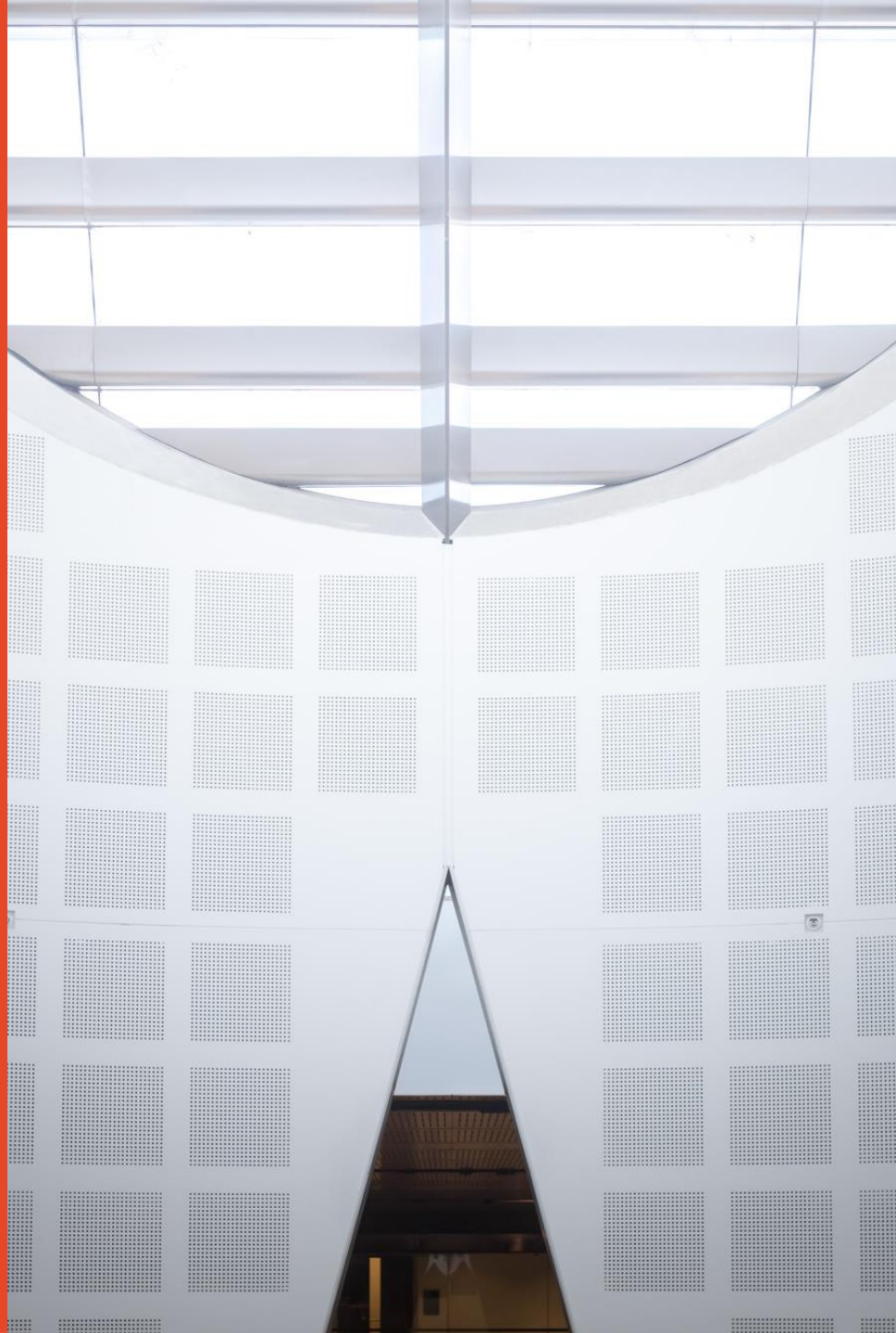
THE UNIVERSITY OF SYDNEY

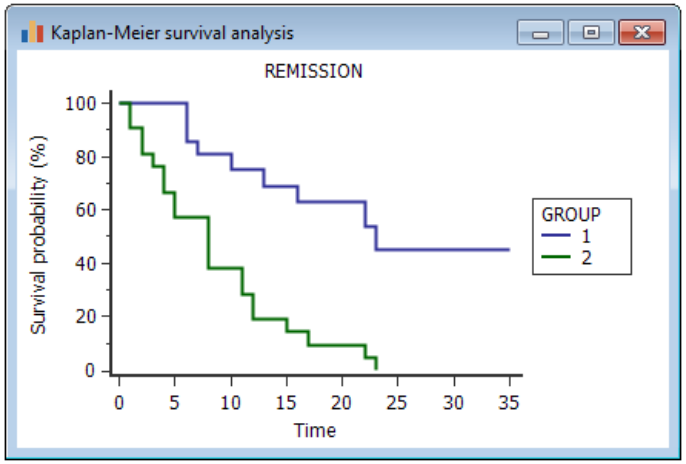


Outline

- Survival Analysis – brief description
- Kaplan Meier – description: how it works
- Kaplan Meier – workflow: how to do the analysis (with worked example)
- Cox proportional hazards regression – description
- Cox PH regression – workflow: how to do the analysis (with worked example)
- Other varieties of survival analysis
- Software options and references

Workshop Aims

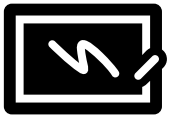
- Understand the key concepts in Survival Analysis



- Follow the steps to perform Kaplan-Meier and Cox Regression

How to use this workshop

- These slides have a dual purpose:
  - To guide our interactive workshops
  - As self-contained reference material and workflows to be used after the workshop

- Some slides are for your reference, and not all of the material will be discussed in the workshop. Such slides are marked with this blackboard icon 

- Ask short questions or clarifications during the workshop. There will be breaks during the workshop for longer questions. You can email us about the material in these workshops at any time, or request a consultation for more in-depth discussion of the material as it relates to your specific project.

How to use this workshop

Reference Information

The primary example used in this workshop comes from the book "Applied Survival Analysis" 2nd Ed, by Hosmer and Lemeshow.

https://sydney.primo.exlibrisgroup.com/permalink/61USYD_INST/1367smt/scopus2-s2.0-84947789021

Download the data as a zip file from:
ftp://ftp.wiley.com/public/sci_tech_med/survival

The files to use are whas500.dat and whas500.txt

The SPSS syntax used for workshop examples is also available to workshop participants.

An R Markdown file and R script covers how to do the equivalent analyses in R.

Introduction

Why use Survival Analysis?

- When the time to an event is relevant to the research question

Treatment:
Surgical or chemo treatment for cancer
Event:
Death due to cancer

In this case we want to follow up patients over time, because long term survival is of interest.

Do Survival Analysis

Treatment:
Compare two vaccines
Event:
Infection with seasonal flu

In this case the time to the event is not important, only whether the event occurs within the season.

Do logistic regression

Introduction

When can you use Survival Analysis?

- When you measure the time elapsed until a specified event occurs.
- The event doesn't have to occur for all subjects. This is an important feature of survival analysis
- The classic event is "death" which gives survival analysis its name.

Alternative analysis:

- Logistic regression models the probability of the event occurring within a timeframe, not the rate over time.

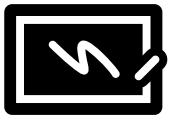
Survival Time and Event

Examples

Description of survival time	Event
Overall Survival – time a person lives after cancer surgery	death
Progression Free Survival - time to progression or death from any cause	death/progression
Remission – time a person is disease free since cancer treatment	relapse
Machine Reliability - Duration that a machine operates without fault	failure
Fertility – Duration from fertility treatment to pregnancy and subsequent birth	birth
Churn – time a household spends with an internet service provider	switch provider

Event must be definitive

Survival Analysis models and tests



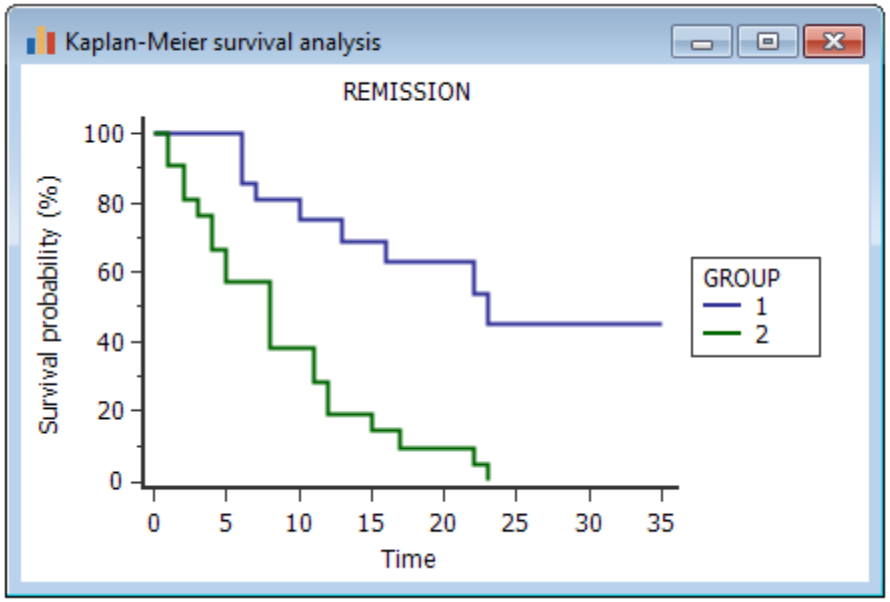
1. Kaplan-Meier – "non-parametric" meaning that there is no assumption about the shape of the survival curve.
2. Cox proportional hazards regression – this is the most common model that we think of in survival analysis (it is semi-parametric)
3. Parametric regression models – like Cox, but assumes an underlying survival distribution
4. Frailty models – allows clustering to be modelled with a random effect (like in Mixed Models)
5. Competing Risks models – partitions event types
6. Discrete Time model using logistic regression – used when time is measured discretely with only a few values possible

Kaplan-Meier Introduction

The Kaplan-Meier procedure is commonly used to estimate the survival function, *S(t)*.

S(t) represents the probability of observing a survival time greater than time, *t*.

We use the observed data to estimate the conditional probability of confirmed survival at each observed survival time and then multiply them to obtain an estimate.

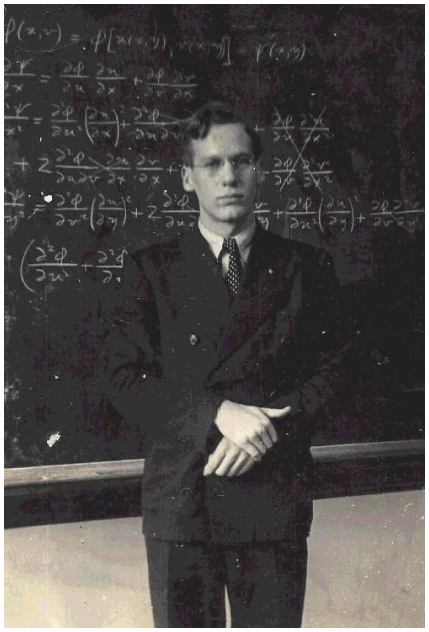


Kaplan-Meier Introduction

Did you know?

Edward Kaplan and Paul Meier worked on survival separately in the 1950's and submitted separate papers to JASA in ~1954. Their mentor, John Tukey, got them together and the work was jointly published in 1958. Their estimator for the survival curve became known as the Kaplan-Meier method which became the standard way to report patient survival data in medical research.

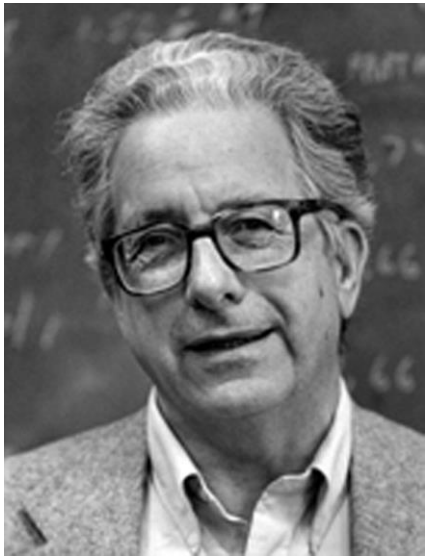
Their paper is the eleventh most cited scientific paper of the modern era (@ 2014).



Kaplan

-

Meier



Kaplan, E L , and Meier, P , 'Nonparametric estimation from incomplete observations', *Journal of the American Statistical Association* , 53(282) (1958), 457–481.

Kaplan-Meier Introduction

Kaplan-Meier estimator of the survival function

$$\hat{S}(t) = \prod_{t_{(i)} \leq t} \frac{n_i - d_i}{n_i}$$

n_i = number at risk of dying at time of *ith* observed event

d_i = number of observed deaths at the *ith* observed event

$\frac{n_i - d_i}{n_i}$ = probability of surviving at the *ith* observed event

$\hat{S}(t)$ =1 at the time origin, t=0

At any point in time *S(t)* is estimated by multiplying a sequence of conditional survival probability estimators.

Kaplan-Meier Introduction

Illustration of Survival function: example

ID	lenfol	fstat
1	10	Dead
2	20	Alive
3	30	Alive
4	40	Dead
5	60	Dead
6	60	Dead
7	70	Alive
8	90	Alive
9	95	Alive
10	100	Alive

Survival Table

	Time	Status	Cumulative Proportion Surviving at the Time: Estimate	Cumulative Proportion Surviving at the Time: Std. Error	N of Cumulative Events	N of Remaining Cases
1	10.000	Dead	.900	.095	1	9
2	20.000	Alive	.	.	1	8
3	30.000	Alive	.	.	1	7
4	40.000	Dead	.771	.144	2	6
5	60.000	Dead	.	.	3	5
6	60.000	Dead	.514	.177	4	4
7	70.000	Alive	.	.	4	3
8	90.000	Alive	.	.	4	2
9	95.000	Alive	.	.	4	1
10	100.000	Alive	.	.	4	0

The survival table shows the value of the survival function changing at each timepoint when an event or events occur.

Kaplan-Meier Introduction

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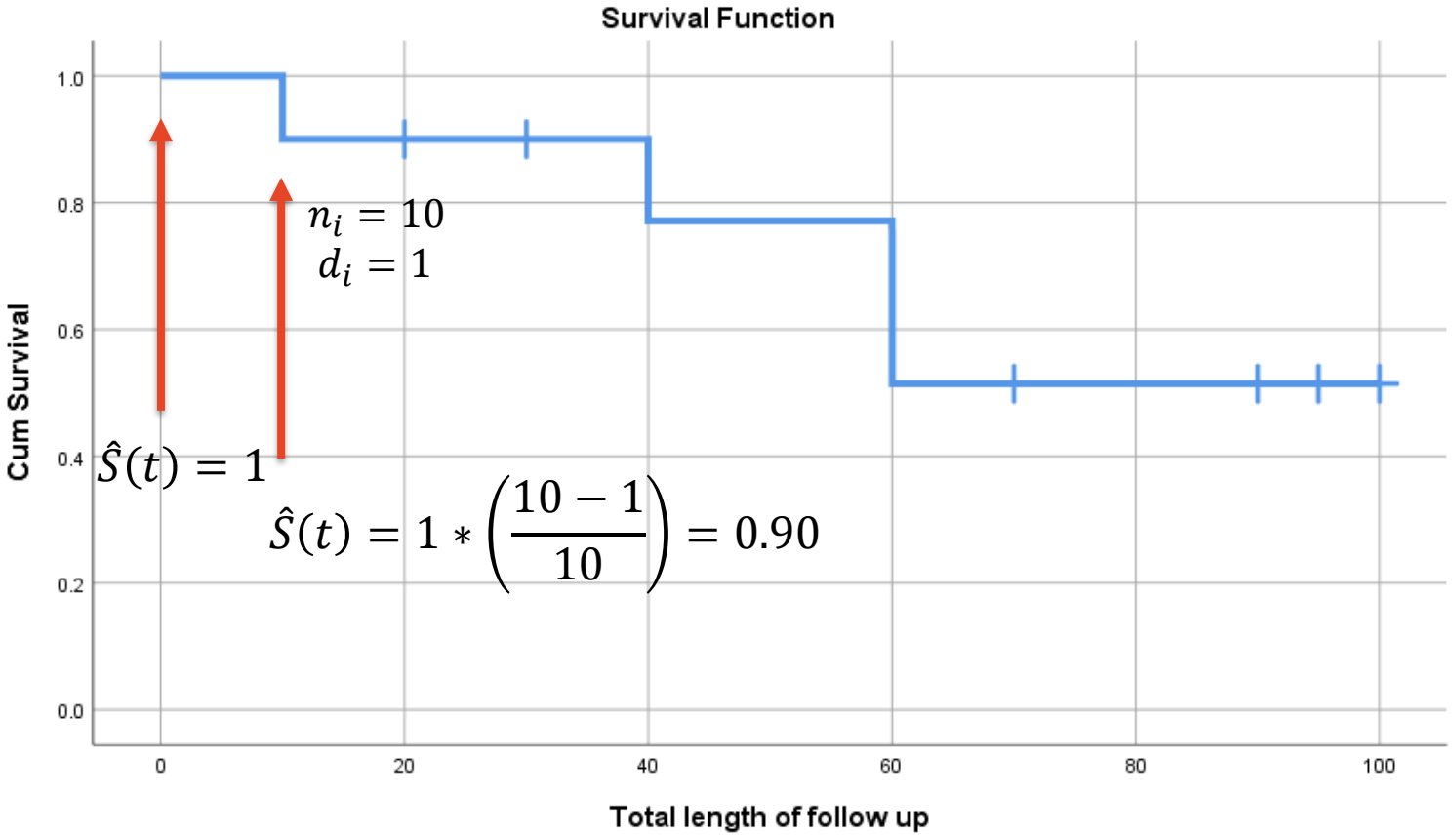

Kaplan-Meier Introduction

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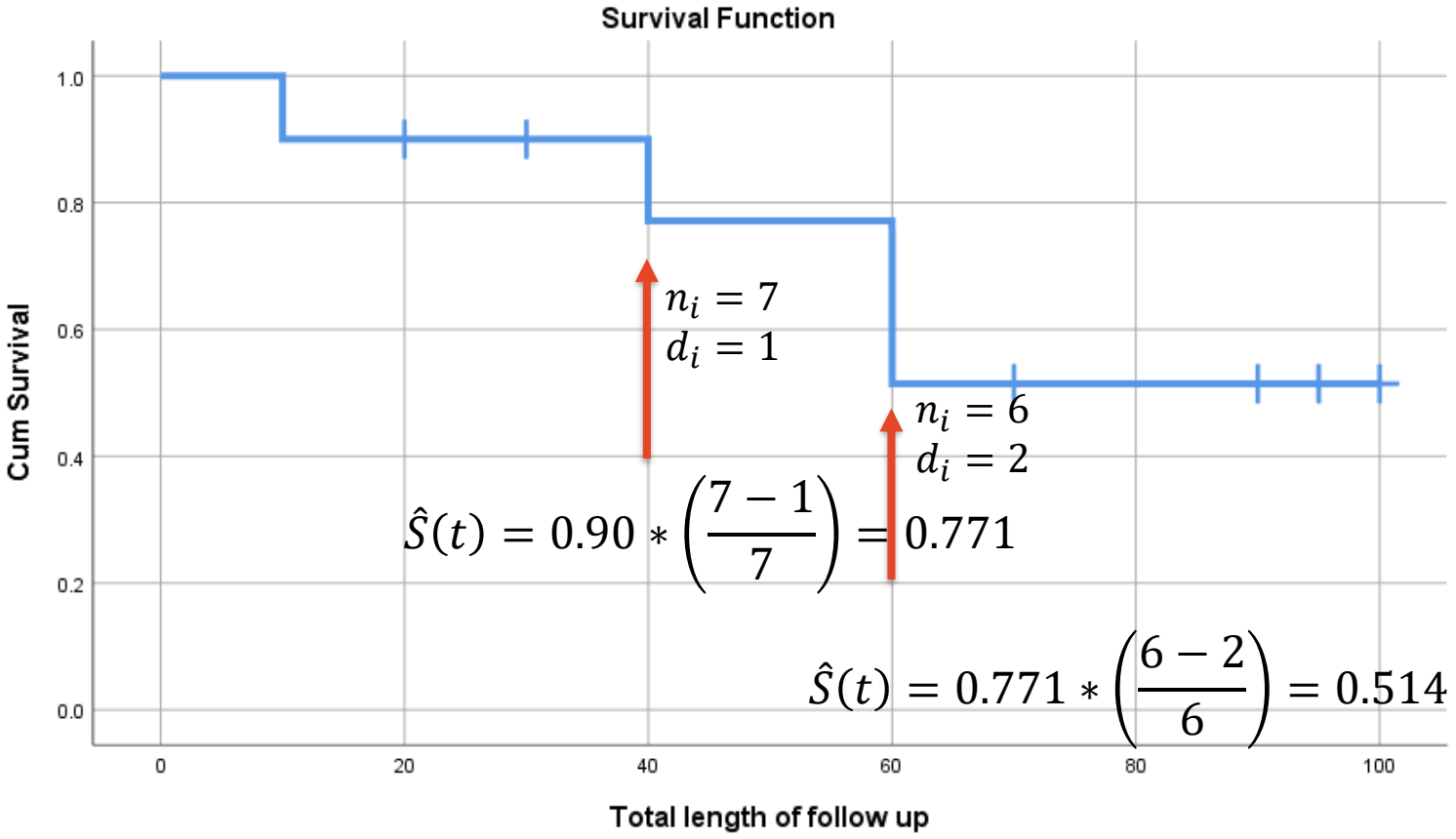
Illustration of Survival function: example



Kaplan-Meier workflow

With the Kaplan-Meier procedure we can plot the survival curves for an event and compare a single factor

1. Data - Define the time variable, the event variable and any nominal explanatory variables
2. Procedure - Run the K-M procedure in your software to produce survival descriptive statistics and plots, and test statistics such as Log-rank.
3. Interpretation - Interpret the results

Kaplan-Meier 1. Data

Time to Event

- What is the event? Make sure it is binary.
- How do we define the time to it?
- Define the beginning and end points.

Types of observations

1. The event occurred and we measure when it occurred
2. The event did not occur within a known time period

Explanatory variables

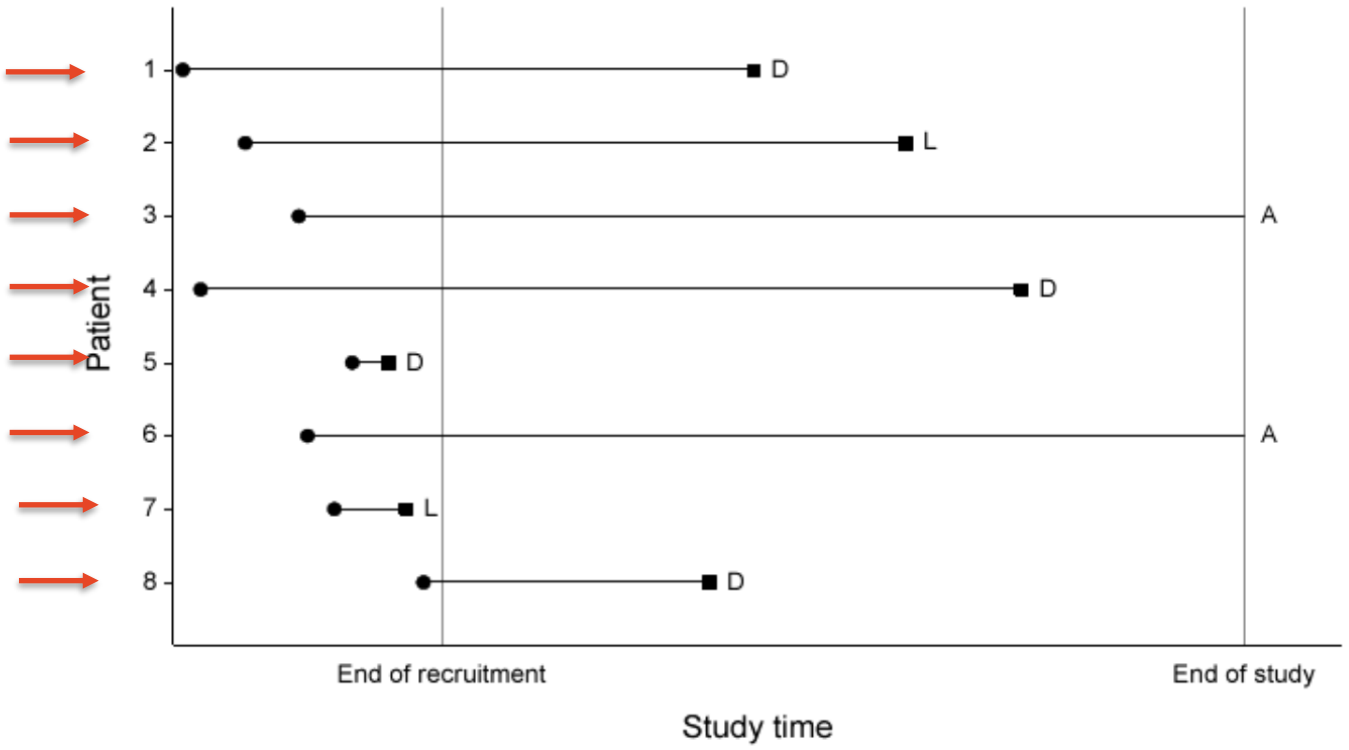
– Record nominal variables of interest

Kaplan-Meier 1. Data
Censoring

Censoring just means that we are missing some information of interest. It can have different causes.

1. A subject has not experienced the event during the study period
2. A subject is lost to follow up during the study period
3. A subject experiences a different event that makes further follow up impossible.

Kaplan-Meier 1. Data Censoring



Patients 1, 4, 5 & 8 die and their survival time is recorded

Patients 2 & 7 are lost to follow up – right censored

Patients 3 & 6 are alive at the end of the study – right censored

Figure from Collett, D. "Modelling Survival Data in Medical Research"

Kaplan-Meier 1. Data Assumptions

Assumption 1: censoring is independent (non-informative)

This means for example that loss to follow up is not associated with a higher probability of the event occurring.

Assumption 2: Survival probability is independent on when a subject enters the study (recruitment often occurs over a period of time).

Assumption 3: The event occurs at the time it is recorded.

This is relevant when the observation of the event occurs during a follow up visit for example.

Kaplan-Meier 1. Data

Example: Worcester Heart Attack Study

The goal of the study was to study factors and time trends associated with long-term survival following acute myocardial infarction (MI) among residents of Worcester, Massachusetts, USA.

(reference: Applied Survival Analysis 2nd Ed)

What is the event?	Death (due to any cause)
Time to event?	From hospital admission date to date of last follow up (in days)

We will consider Sex (Gender) as a factor.

Kaplan-Meier 2. Procedure

First 10 rows of data

	ID	Age	Gender	lenfol	fstat
1	1	83	Male	2178	Alive
2	2	49	Male	2172	Alive
3	3	70	Female	2190	Alive
4	4	70	Male	297	Dead
5	5	70	Male	2131	Alive
6	6	70	Male	1	Dead
7	7	57	Male	2122	Alive
8	8	55	Male	1496	Dead
9	9	88	Female	920	Dead
10	10	54	Male	2175	Alive

Kaplan-Meier 2. Procedure

Run procedure in your chosen software e.g. SPSS

```
KM lenfol BY Gender
  /STATUS=fstat(1)
  /PRINT MEAN
  /PLOT SURVIVAL
  /TEST LOGRANK
  /COMPARE OVERALL POOLED.
```

Have a look at the number of events in the dataset and the percentage censored.

Case Processing Summary

Gender	Total N	N of Events	Censored N	Censored Percent
Male	300	111	189	63.0%
Female	200	104	96	48.0%
Overall	500	215	285	57.0%

Q: Why do we want to look at the Case Processing Summary?

Kaplan-Meier 2. Procedure

Means and Medians for Survival Time

	Mean[a]				Median			
			95% Confidence Interval				95% Confidence Interval	
Gender	Estimate	Std. Error	Lower Bound	Upper Bound	Estimate	Std. Error	Lower Bound	Upper Bound
Male	1449	56	1339	1558	2160	.	.	.
Female	1260	75	1113	1408	1317	177	970	1664
Overall	1417	48	1323	1512	1627	160	1314	1940

a. Estimation is limited to the largest survival time if it is censored.

Test for difference between Male and Female.
Log-rank statistic is significant.

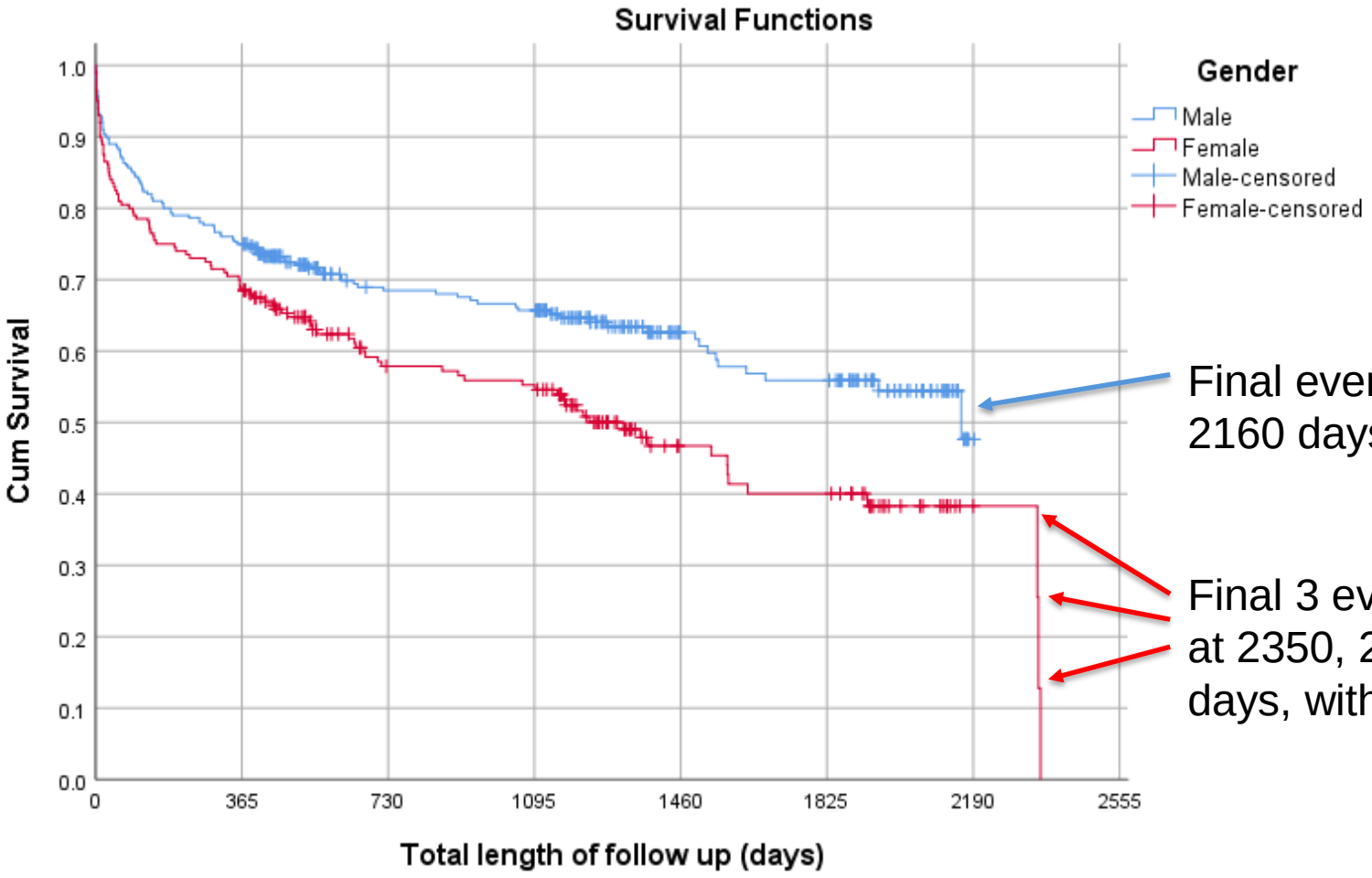
Overall Comparisons

	Chi-Square	df	Sig.
Log Rank (Mantel-Cox)	7.791	1	.005

Test of equality of survival distributions for the different levels of Gender.

The log-rank test calculates the difference between the observed events for each group with the expected events for the combined groups.

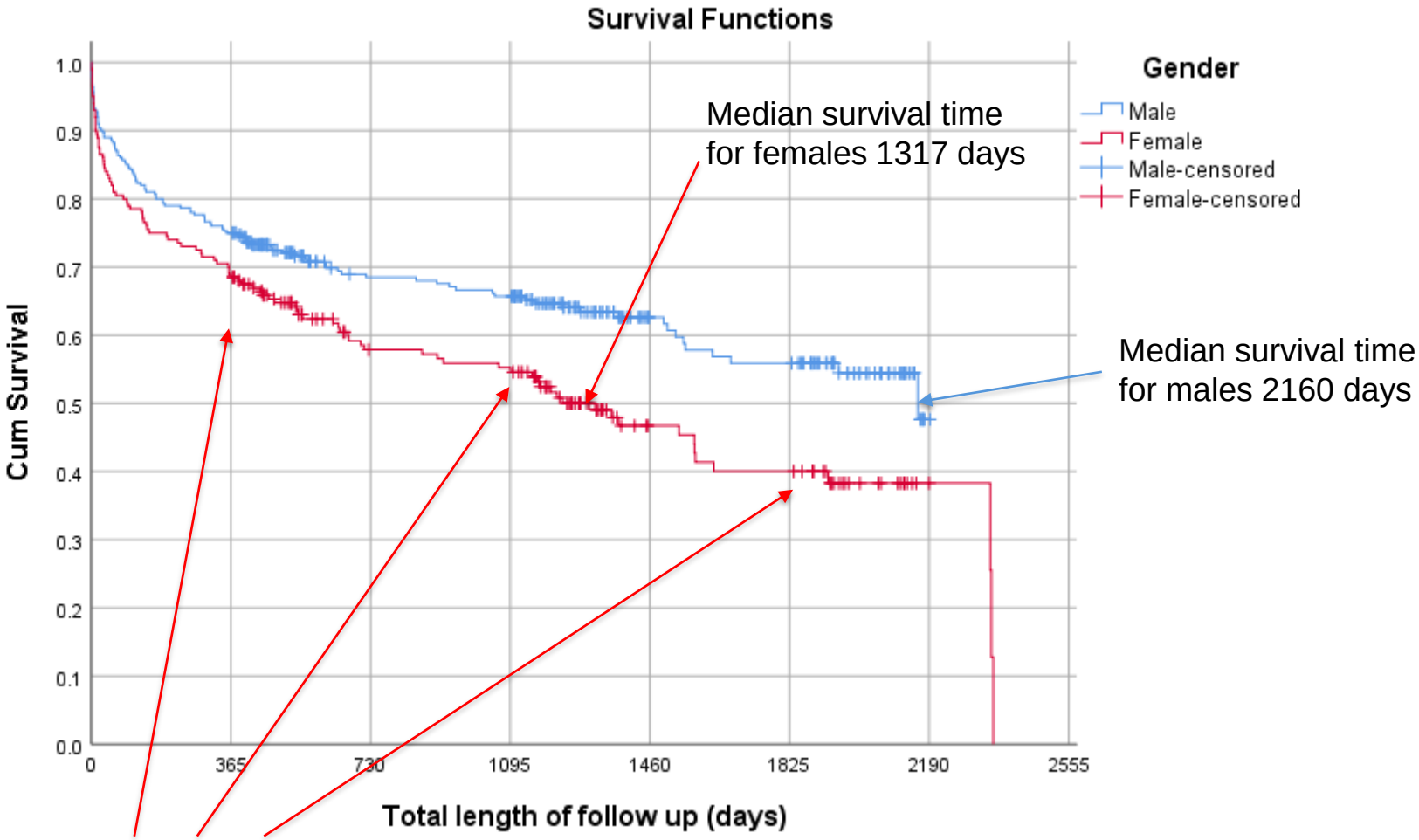
Kaplan-Meier 2. Procedure



Final event for males at 2160 days, with n_i = 8

Final 3 events for females at 2350, 2353 & 2358 days, with n_i = 3,2,1

Kaplan-Meier 2. Procedure



Kaplan-Meier 3. Interpretation

There is a significant difference in survival between males and females (by log-rank test)

Median survival for males: 2160 days [95%CI: not calc]

Median survival for females: 1317 days [95% CI 970-1664]

Why didn't we get a CI for males?
Because the last event occurred before we hit 50% survival.

Cox Proportional Hazards Regression Introduction

- Semi-parametric model: Does not assume an underlying distribution of survival time. Dependence on time is unspecified
- Covariates are parameterised in a similar way to linear regression. Their value must remain constant over time.
- The baseline hazard function is like the intercept in linear regression
- The covariate parameter estimates are called Hazard Ratios and are similar to Odds Ratios in logistic regression
- The proportional hazards assumption allows us to interpret the HR's as a constant over time. This needs to be checked.

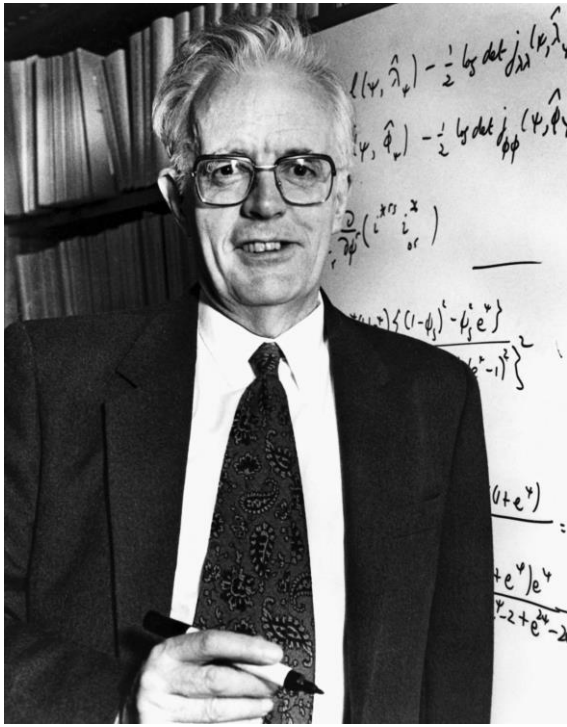
Cox Proportional Hazards Regression Introduction

Did you know?

The Cox Regression method was developed by David Cox (British statistician) based on the earlier Kaplan-Meier work.

He cited the KM paper in 1959. The second of only 11 citations for KM over the first 11years following publication!

Both Kaplan-Meier and Cox regression took off after the publication of his paper in 1972.



Cox, D R , 'Regression models and life tables', *Journal of the Royal Statistical Society, Series B* , 34 (1972), 187–220.

Cox Proportional Hazards Regression Workflow

1. What do we want to model?
2. EDA – Look at Kaplan-Meier survival curve
3. Build the Cox regression model
4. Check the model assumptions
5. Interpret the model

Cox Proportional Hazards Regression Workflow

1. What do we want to model?

Example: Worcester Heart Attack Study (WHAS)

As before, the event is death (due to any cause).

There may be many potential explanatory factors that we wish to examine, for example:

- Gender
- Age (at admission)
- Initial heart rate
- Initial systolic blood pressure
- Initial diastolic blood pressure
- BMI
- History of cardiovascular disease
- Atrial fibrillation
- Cardiogenic Shock
- Congestive heart complications
- Complete heart block
- MI order
- MI type
- Cohort Year

Cox Proportional Hazards Regression Workflow

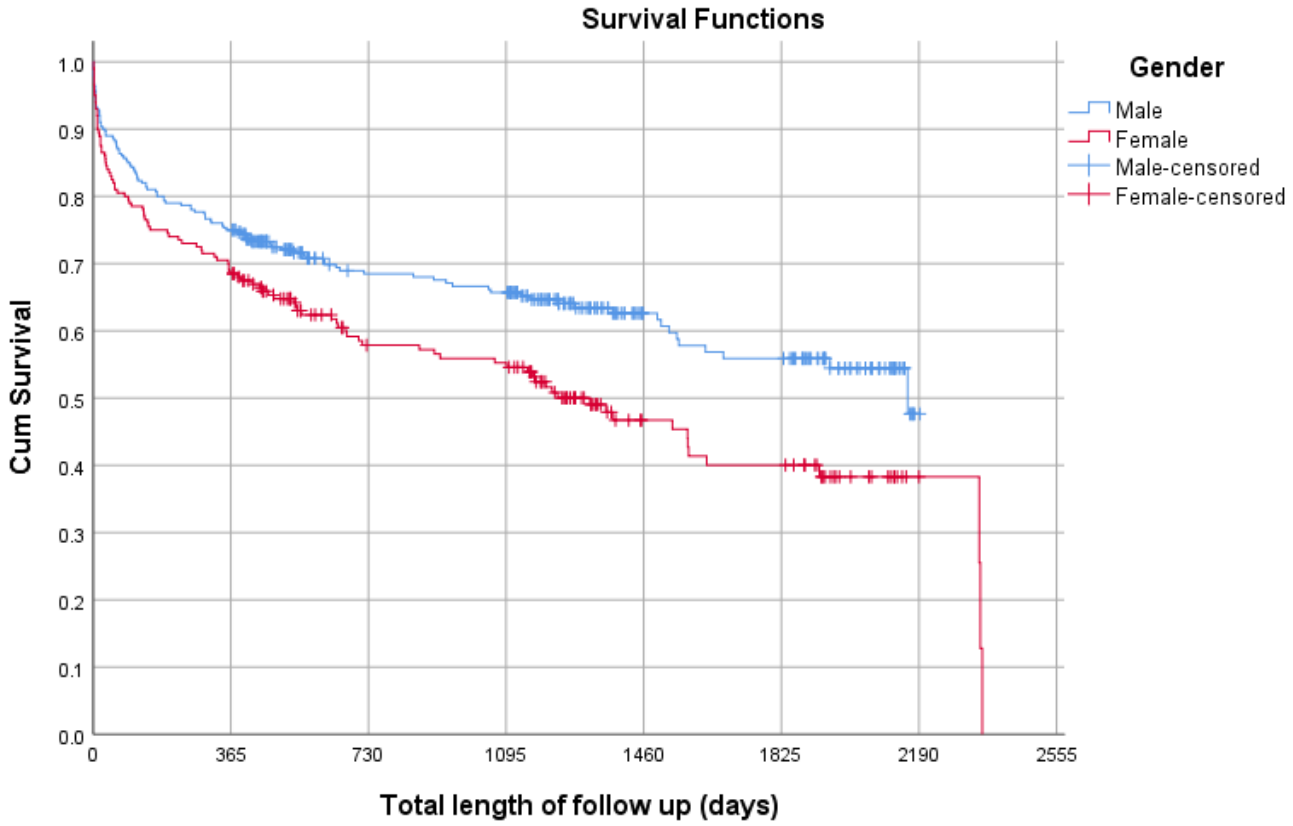
1. What do we want to model?

Let's start with a simple univariate model including Gender, then we will build more complex models.

Cox Proportional Hazards Regression Workflow

2. EDA – Kaplan-Meier curve

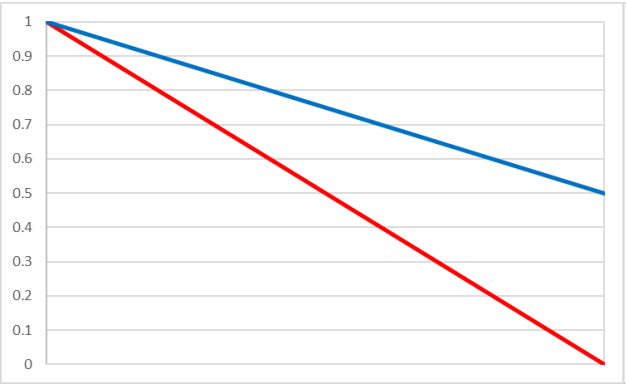
Have a look at the primary covariate of interest. Do the curves look proportional over the study period?

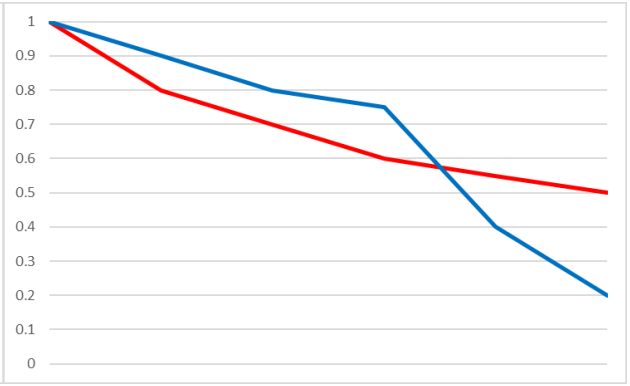


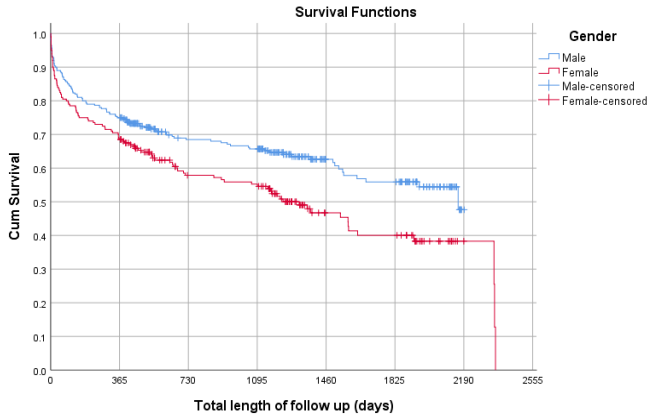
Cox Proportional Hazards Regression Workflow

2. EDA – Kaplan-Meier survival curve

Proportional hazards







Constant rates
Perfect Hazard Ratio for m:f

Not real life!

Non-proportional
Hazard Ratio changes over time from <1 to >1 for m:f

Fails assumption of proportional hazards

Changing rates but
Hazard Ratio appears stable over time

Meets assumption of proportional hazards

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Basic techniques are identical to those used in logistic regression

- Maximum Likelihood methods used to obtain parameter estimates and SE's
- Use (partial) log-likelihood and chi square test to assess overall significance and compare nested models.
- Check for significance of interaction terms

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Run the Cox Regression procedure using your chosen software (SPSS shown)

Variables in the Equation

	B	SE	Wald	df	Sig.	Exp(B)	95.0% CI for Exp(B) Lower	Upper
Gender	.381	.138	7.679	1	.006	1.464	1.118	1.917

Gender is significant. We keep it in the model.

Hazard Ratio (Gender) = 1.464

(The odds of death occurring first for a female is ~1.5 compared to a male)

Cox Proportional Hazards Regression Workflow

3. Model Fitting

What about all the other covariates of interest?

The choice of strategy for model building is similar to those used in ordinary linear regression

	Hierarchical	Simultaneous	Stepwise
Style	most academic		least academic
Theory	Strong theory	Limited theory	no theory
Analyst role in model building	choose variables, and the order of entry	choose a list of variables believed to be important	Variables are chosen through automated process
Possible use	Designed experiments	Exploratory	Data mining type approach

Adapted from Keith McCormick

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Suppose I don't have a strong theory about which of the 14 variables is more important than the others.

Stepwise approach – the software will keep only those variables that meet a threshold significance. Here are the first 4 steps…

Variables in the Equation

		B	SE	Wald	df	Sig.	Exp(B)	95.0% CI for Exp(B) Lower	Upper
Step 1	Age at hospital admission	.066	.006	118.799	1	.000	1.068	1.056	1.081
Step 2	Age at hospital admission	.059	.006	92.407	1	.000	1.060	1.048	1.073
	Congestive heart complications	-.861	.142	36.570	1	.000	.423	.320	.559
Step 3	Age at hospital admission	.059	.006	92.280	1	.000	1.061	1.048	1.074
	Cardiogenic shock	-.883	.261	11.414	1	.001	.413	.248	.690
	Congestive heart complications	-.820	.143	32.745	1	.000	.440	.332	.583
Step 4	Age at hospital admission	.060	.006	90.699	1	.000	1.061	1.048	1.074
	hr	.009	.003	10.649	1	.001	1.009	1.004	1.015
	Cardiogenic shock	-.959	.261	13.464	1	.000	.383	.230	.640
	Congestive heart complications	-.707	.147	23.109	1	.000	.493	.370	.658

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Stepwise:

Here is the final step

		B	SE	Wald	df	Sig.	Exp(B)	95.0% CI for Exp(B) Lower	Upper
Step 8	Gender	.312	.145	4.638	1	.031	1.366	1.028	1.814
	Age at hospital admission	.049	.007	54.801	1	.000	1.050	1.036	1.064
	hr	.011	.003	15.199	1	.000	1.012	1.006	1.017
	initial diastolic BP	-.012	.003	11.819	1	.001	.988	.981	.995
	BMI	-.051	.017	9.491	1	.002	.950	.920	.982
	Cardiogenic shock	-1.138	.267	18.143	1	.000	.320	.190	.541
	Congestive heart complications	-.716	.150	22.914	1	.000	.489	.365	.655
	Cohort year			6.627	2	.036			
	Cohort year(1)	-.500	.197	6.446	1	.011	.607	.413	.892
	Cohort year(2)	-.328	.183	3.225	1	.073	.720	.504	1.030

This is one approach to quickly explore and discover possible explanatory factors that meet the significance threshold.

Cox Proportional Hazards Regression Workflow

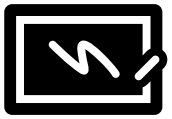
3. Model Fitting - Collett

Suppose we have a list of variables believed to be important, or that we need to control for.

- Age
- Gender
- BMI
- Heart Rate

We can use a more rigorous model building approach described by David Collett in "Modelling Survival Data in Medical Research"

Cox Proportional Hazards Regression Workflow



3. Model Fitting - Collett

Collett's general strategy for model selection:

1. Fit univariate models for each predictor variable of interest. Compare the -2loglikelihood values to the null model (using chi square statistic, or AIC, BIC)
2. Significant variables from step 1 are fitted in a single model and compared to 'leave one out' models
3. Variables omitted at step 1 are then added to the best model from step 2 and compared
4. A final check to ensure no term in the model can be omitted without increasing -2LL significantly and no new term added without reducing -2LL significantly.

Cox Proportional Hazards Regression Workflow

3. Model Fitting - Collett

Collett's steps for model selection:

model no.	Variables in the model	-2 log L	AIC -2LogL+2q
1	Null	2455.2	2455.2
2	Age	2313.4	2315.4
3	Gender	2447.6	2449.6
4	BMI	2407.0	2409.0
5	Heart Rate	2426.3	2428.3
6	Age + Gender +BMI	2305.5	2311.5
7	Age + Gender + HR	2294.5	2300.5
8	Age + BMI + HR	2287.9	2293.9
9	Gender + BMI + HR	2379.4	2385.4
10	Age+Gender+BMI+HR	2286.8	2294.8

1. Chi-sq significant, all variables go to next step

2. Compared to the full model 10, model 8 has a lower AIC.

Cox Proportional Hazards Regression Workflow

3. Model Fitting - Collett

Collett's steps for model selection:

model no.	Variables in the model	-2 log L	AIC -2LogL+2q
1	Null	2455.2	2455.2
2	Age	2313.4	2315.4
3	Gender	2447.6	2449.6
4	BMI	2407.0	2409.0
5	Heart Rate	2426.3	2428.3
6	Age + Gender +BMI	2305.5	2311.5
7	Age + Gender + HR	2294.5	2300.5
8	Age + BMI + HR	2287.9	2293.9
9	Gender + BMI + HR	2379.4	2385.4
10	Age+Gender+BMI+HR	2286.8	2294.8

No variables from step 1 were omitted. Steps 3 & 4 not required.

Lowest AIC: model 8

Cox Proportional Hazards Regression Workflow

3. Model Fitting - Collett

Model 8 gave lowest AIC, but I have a research interest in Gender, so I will include that in the model as well.

Model 10: Parameter Estimates

Variables in the Equation

	B	SE	Wald	df	Sig.	Exp(B)	95.0% CI for Exp(B) Lower	Upper
Gender	.148	.142	1.099	1	.295	1.160	.879	1.531
BMI	-.043	.016	7.541	1	.006	.958	.929	.988
Initial Heart Rate	.012	.003	19.899	1	.000	1.012	1.007	1.018
Age at hospital admission	.060	.007	81.303	1	.000	1.062	1.048	1.075

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Other points to check during covariate selection

- Linearity of continuous predictors (eg BMI)
- Interactions between predictors
- Avoid Overfitting (have at least 10 events per covariate df)

Worcester Heart Attack Study

- We have 215 events. Plenty of statistical power to include many predictors

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Linearity of continuous predictors (eg BMI)

Based on US and Aust Gov't health guidelines, we classify BMI into ranges:

- <18.5 Underweight
- 18.5-24.9 Normal weight
- 25-29.9 Overweight
- ≥30 Obese

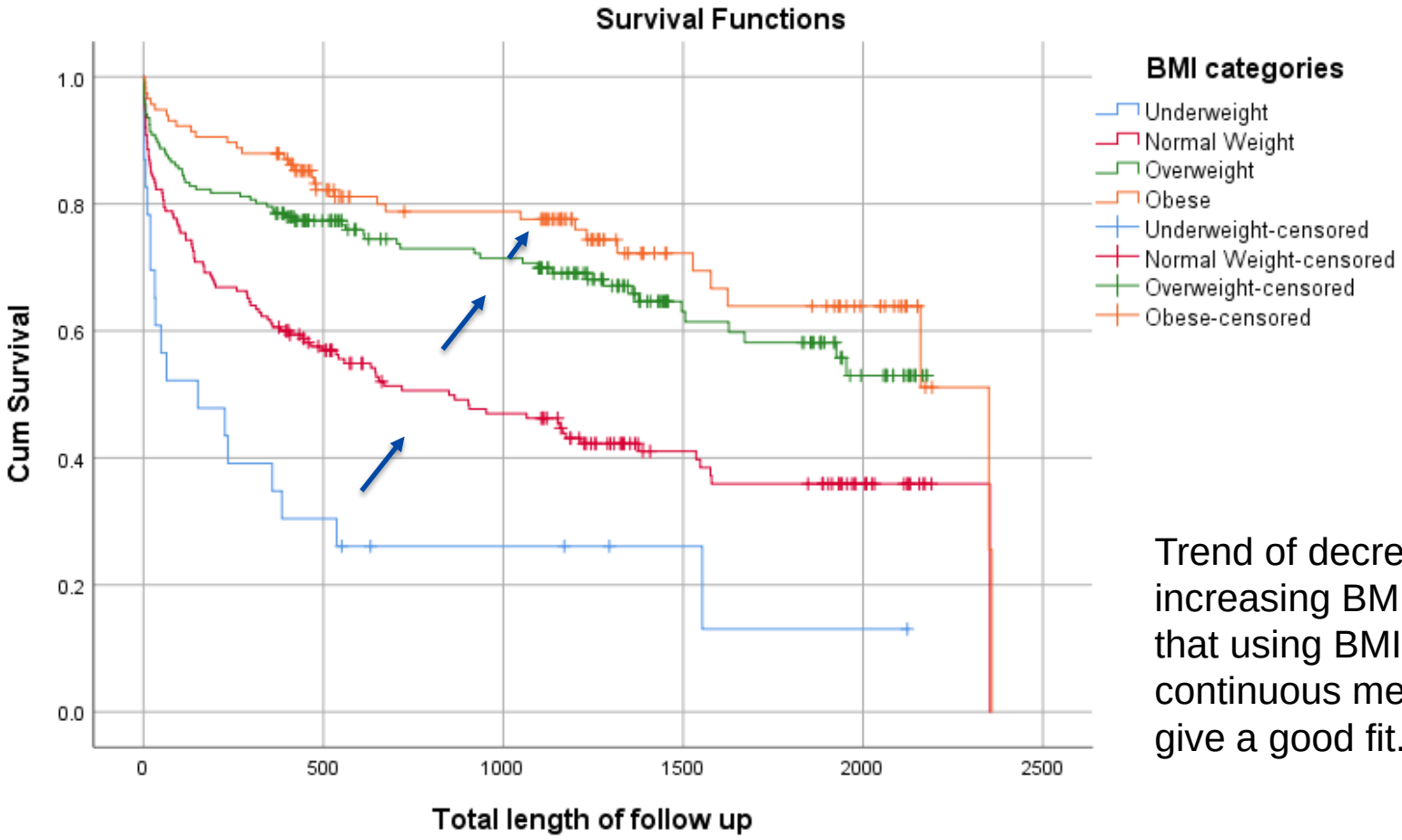
Question: Would you expect a linear relationship between BMI and survival?

Have a look at the Kaplan-Meier survival curves with these categories.

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Linearity of continuous predictors (eg BMI)



Trend of decreasing HR with increasing BMI indicates that using BMI as a continuous measure would give a good fit.

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Linearity of continuous predictors (eg BMI)

Now put BMI categories into the model instead of the continuous BMI predictor. Lets see if it gives a better fit.

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Linearity of continuous predictors (eg BMI)

model no.	Variables in the model	-2 log L	AIC -2LogL+2q
10	Age+Gender+BMI+HR	2286.8	2294.8
11	Age+Gender+BMI_cat+HR	2282.4	2294.4

The switch to BMI categories has a slightly lower AIC. Either of these choices would be acceptable depending on how you want to look at BMI.

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Linearity of continuous predictors (eg BMI)

Model 11: Parameter Estimates

Variables in the Equation

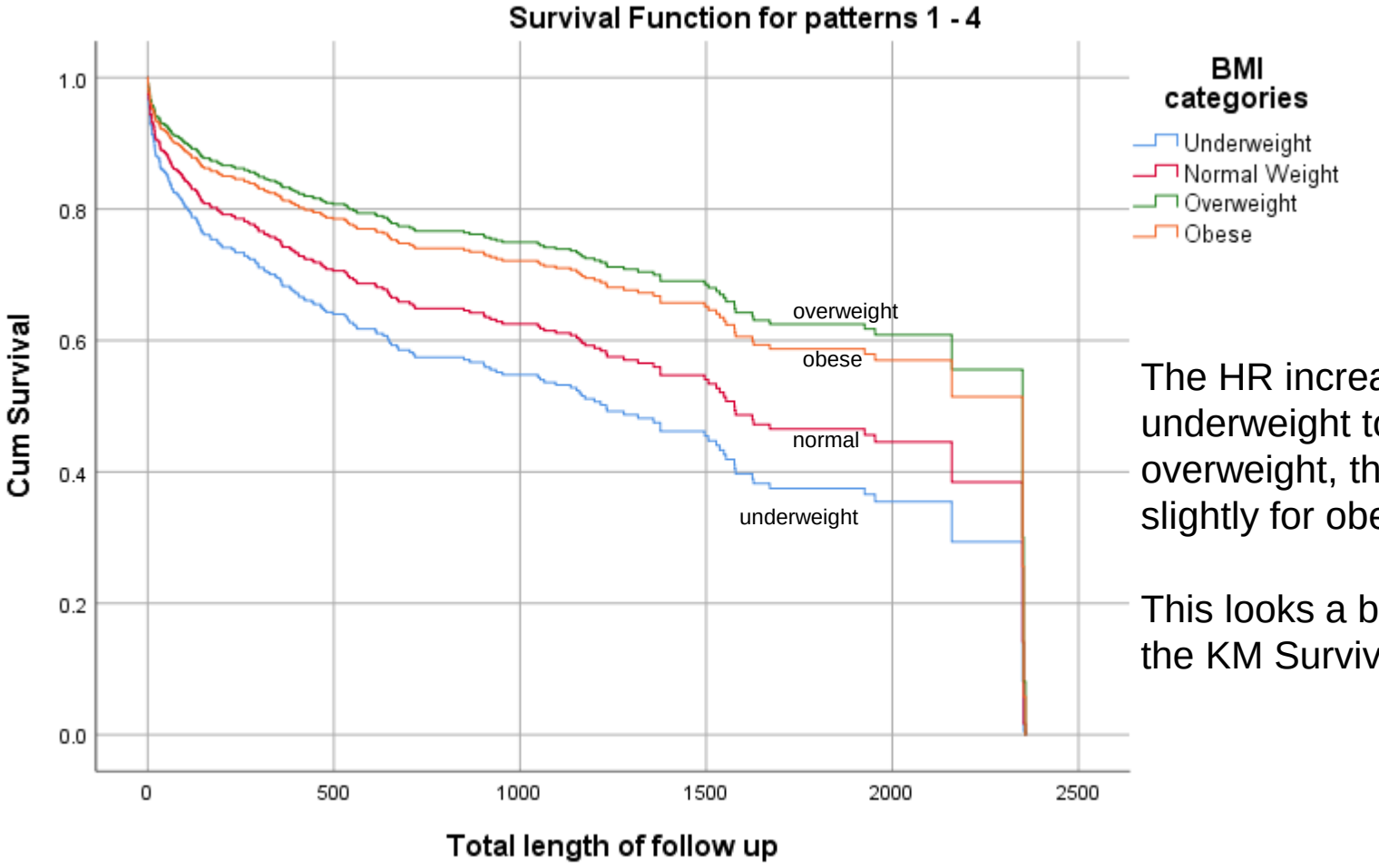
		B	SE	Wald	df	Sig.	Exp(B)	95.0% CI for Exp(B) Lower	Upper
Male	Gender	.200	.143	1.952	1	.162	1.222	.922	1.619
	Age at hospital admission	.061	.007	87.022	1	.000	1.063	1.049	1.076
	BMI categories			12.079	3	.007			
underweight	BMI categories(1)	.248	.261	.906	1	.341	1.282	.769	2.138
overweight	BMI categories(2)	-.487	.164	8.816	1	.003	.614	.446	.847
Obese	BMI categories(3)	-.363	.213	2.892	1	.089	.696	.458	1.057
	Initial Heart Rate	.013	.003	20.789	1	.000	1.013	1.007	1.018

The table shows HR estimates for BMI categories compared to “normal weight” as the reference category. Other choices of reference category may be preferred.

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Linearity of continuous predictors (eg BMI)



The HR increases from underweight to normal to overweight, then decreases slightly for obese category.

This looks a bit different to the KM Survival curve

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Interactions between predictors

You might also investigate whether any significant interactions exist between predictors. In this example we don't expect interactions between

- Age
- Gender
- BMI (category)
- Initial heart rate

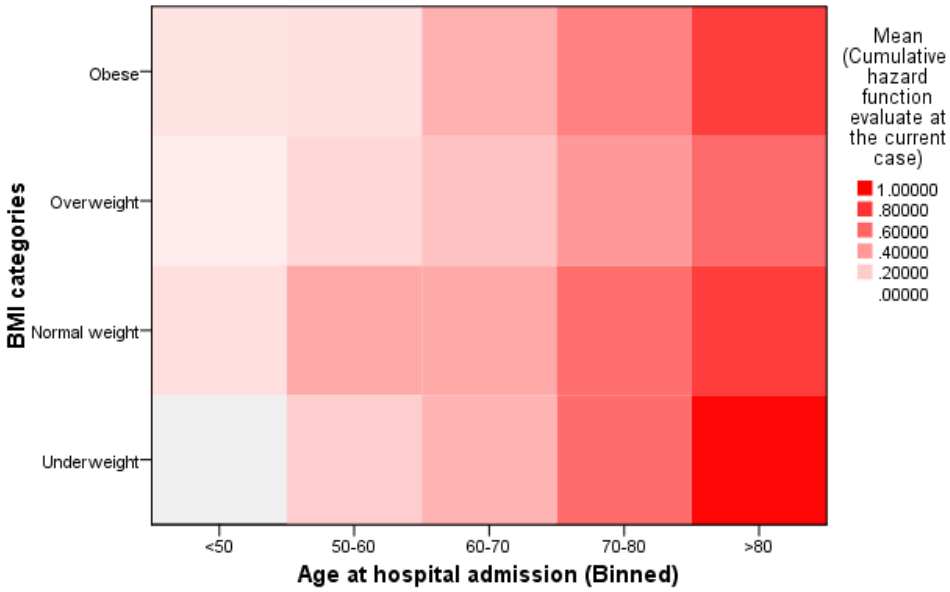
Desired interaction terms would be added to the model in a similar fashion to linear or logistic regression.

Cox Proportional Hazards Regression Workflow

3. Model Fitting

Interactions between predictors

A bivariate heat map of the hazard function from the full model can illuminate potential interactions



Note:
1. Horizontally - increasing hazard with age occurs for all 4 BMI cat's.
2. Vertically - Decreasing hazard with BMI (up to overweight) is strongest for older age groups.
3. Interaction – the heatmap indicates there is very little interaction between age group and BMI category.

Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

- Proportional hazards assumption
- Leverage and influence (outliers)
- Goodness of fit

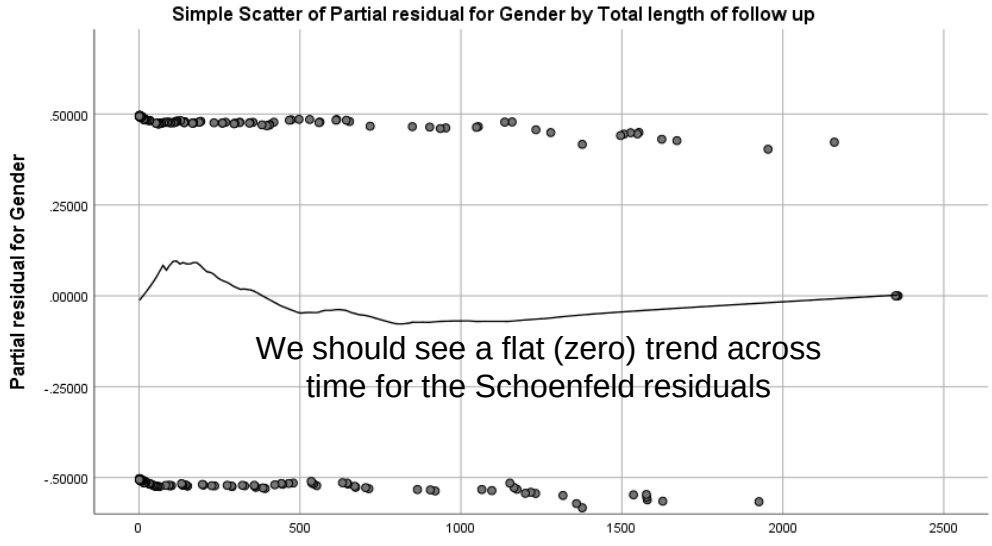
Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

Proportional hazards assumption: using residuals

- Many types of residuals exist (Schoenfeld, Cox-Snell, Deviance, Martingale, etc) and interpretation varies.
- Many residual plots exhibit patterns even when the model is correctly fitted!
- Interpretation of residuals is not as easy as with linear regression.
- Many factors need to be taken into account.
- See references for further information.

Plot of partial (Schoenfeld) residuals for Gender against time

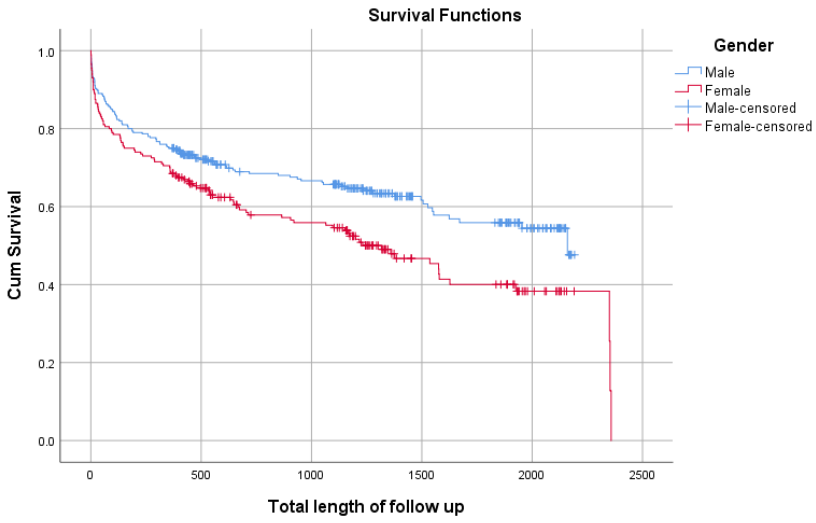


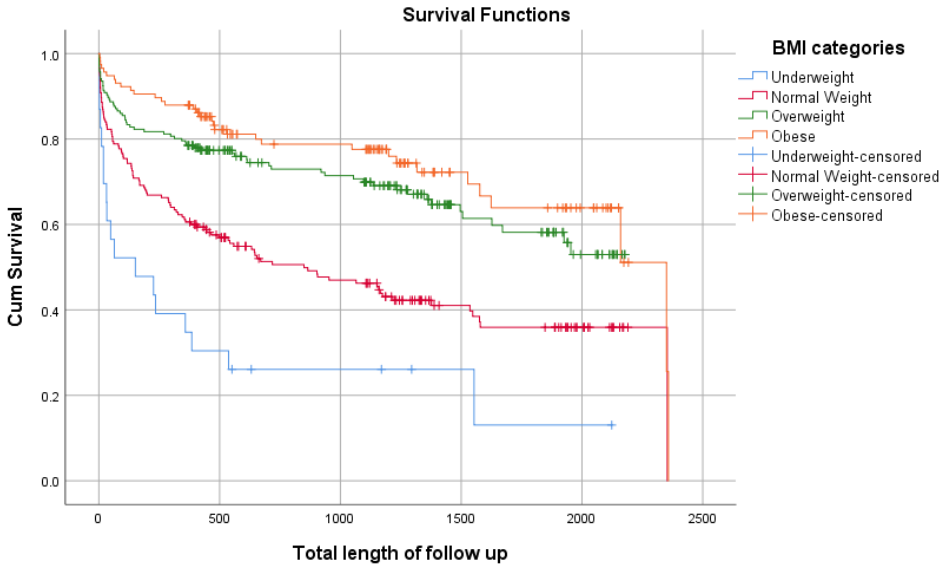
Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

Proportional hazards assumption: using Time-dependent covariates

Look at the KM survival curves





Gender looks OK. The BMI categories are not always proportional. Note the obese line crosses the overweight line near the end of the study period.

Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

Proportional hazards assumption: using Time-dependent covariates

- We can add interaction terms into the Cox regression that include the "time" variable. This is **"Cox Regression with time-dependent covariates"**
- For our chosen model we will separately test the following interaction terms:
  - Time*Gender
  - Time*Age
  - Time*BMI_cat
  - Time*HR

- These will be added to the full model (so four models to check)

Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

Proportional hazards assumption: using Time-dependent covariates

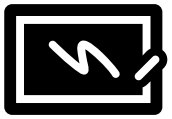
Check the significance of the "T_Cov_" time interaction terms.

The model including Time*BMI_cat is shown below. The interaction term is not significant so we can say that BMI_cat is time independent. (The interaction terms for the other 3 variables were also not significant.)

Variables in the Equation

	B	SE	Wald	df	Sig.	Exp(B)	95.0% CI for Exp(B) Lower	Upper
Gender	.196	.144	1.858	1	.173	1.216	.918	1.612
Age at hospital admission	.060	.007	84.769	1	.000	1.062	1.048	1.076
Initial Heart Rate	.013	.003	21.135	1	.000	1.013	1.007	1.018
BMI categories			13.319	3	.004			
BMI categories(1)	.311	.264	1.387	1	.239	1.365	.813	2.290
BMI categories(2)	-.567	.175	10.429	1	.001	.567	.402	.800
BMI categories(3)	-.566	.271	4.353	1	.037	.568	.334	.966
T_COV_	.000	.000	1.632	1	.201	1.000	1.000	1.000

Cox Proportional Hazards Regression Workflow



4. Check the model assumptions

Leverage and influence (outliers)

- There are different techniques for identifying influential and poorly fit values – in a similar fashion to those used in linear regression.
- Option 1: scaled score residuals
- Option 2: likelihood displacement vs Martingale residuals
  (see Hosmer Lemeshow and May "Applied Survival Analysis" for further details)

Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

Goodness of Fit

- Can compare the observed and expected events (across G groups where G=integer(no. of events/40)
  [refer to Hosmer and Lemeshow "Applied Survival Analysis" for details]
- "Pseudo" measures analogous to R^2 found in linear regression have been proposed by Nagelkerke (1991), O'Quigley (2005) and Royston (2006).

Cox Proportional Hazards Regression Workflow

4. Check the model assumptions

Goodness of Fit

- "Pseudo" R^2 by Nagelkerke (1991)

$$R_p^2 = 1 - \left\{ exp\left[\frac{2}{n} \left(L_0 - L_p \right) \right] \right\}$$

Where:

L_p = log partial likelihood for the fitted model with p covariates

L_0 = log partial likelihood for the null model

n = number of events

Availability of goodness of fit statistics will vary by software. Pseudo R^2 is given in survival::coxph in R, but not in SPSS.

Cox Proportional Hazards Regression Workflow

5. Interpret the model

Hazard Ratios

- HR's are similar to Odds Ratios, but express a comparative measure (a rate) over the entire study period.
- The Hazard Ratio can be interpreted as a predicted change in the hazard for a unit increase in the predictor.
- HR's for continuous predictors should be expressed in clinically relevant units. For example if age is a covariate, we could report the HR per year change, or the HR per decade change. For some covariates the HR per standard deviation change might be useful.

Cox Proportional Hazards Regression Workflow

5. Interpret the model

Hazard Ratios – from WHAS example

Example of reporting language:

- The mortality hazard for females is 1.2 times [95% CI: 0.92-1.62] that of males.
- The mortality hazard is increased by 6.3% [95% CI: 4.9-7.6%] for each additional year of age of the patient.

Survival Analysis other models

3. Parametric regression models – like Cox, but assumes an underlying survival distribution like exponential or Weibull.

This is useful for prediction as these models make strong assumptions about the rate of survival over time

Survival Analysis other models

4. Frailty models

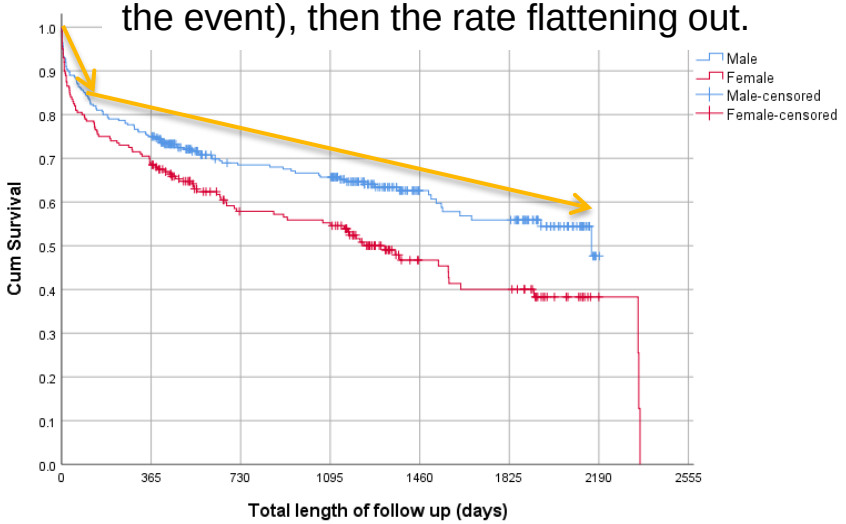
- Takes account of heterogeneity of subjects in relation to the event occurring using a "random intercept" like in Mixed Models

Clustering or Shared Frailty (or just random effects model)

- Multiple events for the same person
- Multiple sites on the same person

Frailty models can be difficult to implement
An alternative is to use a "stratified" model when cluster sizes are large.

Frailty is often observed as a high hazard rate early on (when frail individuals suffer the event), then the rate flattening out.



Survival Analysis other models

5. Cox Regression with time varying covariates

- Can be used to check proportional hazards assumption
- Can be used when covariate HR changes with time
- Can be used when the value of the covariate changes with time

References - Software

Software	accessibility	features
SPSS	Available to USyd staff and students	Kaplan Meier Cox Regression
STATA	via subscription	Kaplan Meier Cox Regression
R packages: survival, survminer, survPen	free open source	K-M, Cox Regression Huge variety of options in these and other packages
SAS	Some availability for USyd staff and students	KM and Cox proc phreg, lifetest, lifereg
GraphPad PRISM	Some availability for USyd staff and students	Kaplan Meier only
MedCalc	via subscription (annual or lifetime)	Kaplan Meier Cox Regression

References

VIDEOS

Marinstats lectures https://youtu.be/vX3I36ptrTU

WEBSITES

UCLA IDRE https://stats.idre.ucla.edu/r/dae/mixed-effects-cox-regression/ has example R code
The Analysis Factor https://www.theanalysisfactor.com/resources/by-topic/survival-analysis/

BOOKS

Collett, David. Modelling Survival Data in Medical Research, Third Edition. CRC Press, 2015. Print. https://sydney.primo.exlibrisgroup.com/permalink/61USYD_INST/1367smt/scopus2-s2.0-85053657101

Hosmer, David W. Applied Survival Analysis: Regression Modeling of Time to Event Data: Second Edition. Wiley Blackwell, 2011. Web. https://sydney.primo.exlibrisgroup.com/permalink/61USYD_INST/1367smt/scopus2-s2.0-84947789021

Moore, Dirk F. Applied Survival Analysis Using R. Cham: Springer International Publishing, 2016. Print. https://sydney.primo.exlibrisgroup.com/permalink/61USYD_INST/14vvljs/alma991014234299705106

Further Assistance: Sydney University

SIH

- **Personal Consultations** can be requested via our website:

www.sydney.edu.au/research/facilities/sydney-informatics-hub.html OR Google "Sydney Informatics Hub"

- **Training** Sign up to our mailing list to be notified of upcoming training: mailman.sydney.edu.au/mailman/listinfo/computing_training
  - Research Essentials
  - Experimental Design
  - Power Analysis
- **Hacky Hour** www.sydney.edu.au/research/facilities/sydney-informatics-hub/workshops-and-training/hacky-hour.html OR Google "Sydney Hacky Hour"

OTHER

- **Open Learning Environment (OLE) courses**
- **Linkedin Learning:** https://linkedin.com/learning/

End of Workshop on Survival Analysis

- Thank you for your interest and attention
- Questions and comments welcome
- We appreciate your feedback via the on-line survey

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