

2021

Biostatistics 140.641: Survival analysis

General information

- Instructor: Yuxin Zhu <yzhu15@jhu.edu>
- Teaching Assistants:
Chunnan Liu <cliu173@jhmi.edu>; Jiyang Wen <jwen22@jhu.edu>
Chunnan Liu Laboratory: TBA Jiyang Wen Laboratory: TBA
- Lectures (Zhu): Tu/Thur 3:30 -5:00pm, Room TBD
Office hour by zoom: US EST Friday 9-10 am
<https://jhjhm.zoom.us/j/91481312079?pwd=NFVldDFnOFFxU1hXbC9oMzhzblkzUT09>
- Evaluation based on 3 homework sets, one computing homework and one closed-book inclass exam. Grade is based on homework (50%) and one final exam (50%).
- Course material at intermediate level; proper math/stat background required
- Course material available at CoursePlus website <http://courseplus.jhsph.edu>

Course Description

The course will introduce fundamental concepts, theory and methods in survival analysis. The emphasis is on statistical tools and model interpretations which are useful in medical follow-up studies and in general time-to-event studies. The content of the course includes hazard functions, survival functions, types of censoring and truncation, Kaplan-Meier estimates, log-rank tests and their generalization. Parametric inference includes likelihood estimation and the exponential, Weibull, log-logistic and other relevant distributions. Statistical methods and theory for the proportional hazard models (Cox model) are discussed in detail, with extensions to time-dependent covariates. Clinical and epidemiological examples included in class presentation and homework illustrate various statistical procedures.

Prerequisite Biostatistics 140.621-4 or 140.651 or equivalent. Calculus I and II. Knowledge of fundamental probability and statistical theory is required.

Requirements There will be 3 regular problems sets (30%), one computing homework (20%) and one online exam (50%) which will be held on 10/21/2021 (Thursday, last class).

Course material is available at CoursePlus website <http://courseplus.jhsph.edu>

References

*Lee, E. "Statistical Methods for Survival Data Analysis", Wadsworth, 2nd-edition.

*Scheike and Martinussen. Dynamic Regression Models for Survival Data. Springer - Statistics for biology and health.

*Collett, D. “Modelling Survival Data in Medical Research”, Chapman and Hall, 1994.

**Kleinbaum, DG (1996) Survival Analysis: A Self Learning Text. Springer.

**Cox, R. and Oakes, D. “Analysis of Survival Data”, Chapman and Hall.

**Kalbfleisch J. D. and Prentice, R. L. “The Statistical Analysis of Failure Time Data”, Wiley.

*Hosmer D.W., Lemeshow, S. and May S. Applied Survival Analysis: Regression Modeling of Time to Event Data. Wiley Series in Probability and Statistics.

*: Introductory; **:Advanced

SYLLABUS

Biostatistics 140.641 Survival Analysis

1. Introduction

- Survival, hazard and cumulative hazard functions
- Definitions of right-censoring, interval-censoring, left-truncation and right-censoring
- Fundamental concepts and properties

2. Parametric models

- Exponential, Weibull, log-normal, log-logistic and Gamma distributions
- Maximum likelihood estimation
- Likelihood formulation for censored data
- Examples

3. One sample estimation

- Empirical distribution estimation for complete data
- Right censored data
 - a. Likelihood functions
 - b. Independent censoring
 - c. Kaplan-Meier estimator and its properties
 - d. Greenwood’s formula

4. Proportional hazards model

- Assumptions and interpretations

- Partial likelihood and estimation
 - Tied survival data
 - Models for discrete survival data
 - Models for time-dependent covariates
5. PHM and beyond
- Baseline hazard estimation
 - Model fitting
 - Risk estimation and prediction
6. Hypothesis testing
- Complete follow-up
 - a. Chi-square test
 - b. Wilcoxon test
 - Incomplete follow-up
 - a. Consideration of so-called nonparametric testing
 - b. Log-rank test
 - c. Generalized Log-rank test
7. Competing risks model (extra)
- Cause-specific hazard function
 - Cumulative incidence function (CIF)
 - Cause-specific PHM and CIF regression