

Survival analysis

- So far, have seen:
 - response variable counted or measured (regression)
 - response variable categorized (logistic regression)
- ▶ But what if response is time until event (eg. time of survival after surgery)?
- Additional complication: event might not have happened at end of study (eg. patient still alive). But knowing that patient has "not died yet" presumably informative. Such data called censored.
- ► Enter *survival analysis*, in particular the "Cox proportional hazards model".
- Explanatory variables in this context often called covariates.

Packages

Install package survival if not done. Also use broom and marginaleffects from earlier.

```
library(tidyverse)
library(survival)
library(broom)
library(marginaleffects)
```

Example: still dancing?

- ▶ 12 women who have just started taking dancing lessons are followed for up to a year, to see whether they are still taking dancing lessons, or have quit. The "event" here is "quit".
- This might depend on:
 - ▶ a treatment (visit to a dance competition)
 - woman's age (at start of study).

Data

Quit	Treatment	Age
1	0	16
1	0	24
1	0	18
0	0	27
1	0	25
1	1	26
1	1	36
1	1	38
0	1	45
1	1	47
	1 1 0 1 1 1 1 0	1 0 1 0 1 1 1 1 1 0 1 1 1 1 1 1 1 1 1 1

About the data

- months and quit are kind of combined response:
 - Months is number of months a woman was actually observed dancing
 - puit is 1 if woman quit, 0 if still dancing at end of study.
- Treatment is 1 if woman went to dance competition, 0 otherwise.
- ► Fit model and see whether Age or Treatment have effect on survival.
- ▶ Want to do predictions for probabilities of still dancing as they depend on whatever is significant, and draw plot.

Read data

Column-aligned:

```
url <- "http://ritsokiguess.site/datafiles/dancing.txt"
dance <- read_table(url)</pre>
```

The data

dance

# 1	A tibble	e: 12 z	κ 4	
	Months	Quit	${\tt Treatment}$	Age
	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>
1	1	1	0	16
2	2	1	0	24
3	2	1	0	18
4	3	0	0	27
5	4	1	0	25
6	5	1	0	21
7	11	1	0	55
8	7	1	1	26
9	8	1	1	36
10	10	1	1	38
11	10	0	1	45
12	12	1	1	47

Fit model

- Response variable has to incorporate both the survival time (Months) and whether or not the event, quitting, happened (that is, if Quit is 1).
- ➤ This is made using Surv from survival package, with two inputs:
 - the column that has the survival times
 - > something that is TRUE or 1 if the event happened.
- ► Easiest for us to create this when we fit the model, predicting response from explanatories:

dance.1 <- coxph(Surv(Months, Quit) ~ Treatment + Age, data</pre>

Output looks a lot like regression

```
summary(dance.1)
Call:
coxph(formula = Surv(Months, Quit) ~ Treatment + Age, data = dance)
 n= 12, number of events= 10
            coef exp(coef) se(coef) z Pr(>|z|)
Treatment -4.44915 0.01169 2.60929 -1.705 0.0882
    -0.36619 0.69337 0.15381 -2.381 0.0173 *
Age
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
         exp(coef) exp(-coef) lower .95 upper .95
Treatment 0.01169 85.554 7.026e-05 1.9444
          0.69337 1.442 5.129e-01 0.9373
Age
Concordance= 0.964 (se = 0.039)
Likelihood ratio test= 21.68 on 2 df, p=2e-05
Wald test
                   = 5.67 on 2 df. p=0.06
Score (logrank) test = 14.75 on 2 df, p=6e-04
```

Conclusions

- Use $\alpha = 0.10$ here since not much data.
- ➤ Three tests at bottom like global F-test. Consensus that something predicts survival time (whether or not dancer quit and/or how long it took).
- ▶ Age (definitely), Treatment (marginally) both predict survival time.

Behind the scenes

- ▶ All depends on *hazard rate*, which is based on probability that event happens in the next short time period, given that event has not happened yet:
- lacksquare X denotes time to event, δ is small time interval:
- $h(t) = P(X \le t + \delta | X \ge t) / \delta$
- ightharpoonup if h(t) large, event likely to happen soon (lifetime short)
- \blacktriangleright if h(t) small, event unlikely to happen soon (lifetime long).

Modelling lifetime

- want to model hazard rate
- but hazard rate always positive, so actually model log of hazard rate
- modelling how (log-)hazard rate depends on other things eg $X_1=$ age, $X_2=$ treatment, with the β being regression coefficients:
- \blacktriangleright Cox model $h(t)=h_0(t)\exp(\beta_0+\beta_1X_1+\beta_2X_2+\cdots),$ or:
- like a generalized linear model with log link.

Predictions with marginal effects

- marginaleffects knows about survival models (with sufficient care)
- Predicted survival probabilities depend on:
 - the combination of explanatory variables you are looking at
 - the time at which you are looking at them (when more time has passed, it is more likely that the event has happened, so the "survival probability" should be lower).
- look at effect of age by comparing ages 20 and 40, and later look at the effect of treatment (values 1 and 0).
- ▶ Also have to provide some times to predict for, in Months.

Effect of age

```
new <- datagrid(model = dance.1, Age = c(20, 40), Months =
new</pre>
```

```
Quit Treatment Age Months rowid
                20
              0 20
3
              0 20
                              3
4
              0 40
                        3
                              4
5
              0 40
                        5
                              5
6
                 40
                              6
```

These are actually for women who *did not* go to the dance competition.

The predictions

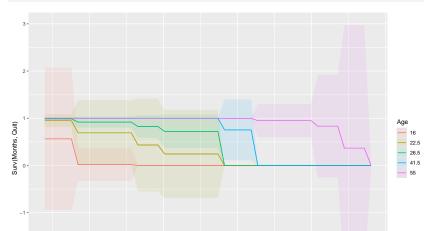
```
cbind(predictions(dance.1, newdata = new, type = "survival"
    select(Age, Treatment, Months, estimate)
```

	Age	${\tt Treatment}$	${\tt Months}$	estimate
1	20	0	3	3.987336e-01
2	20	0	5	2.934959e-02
3	20	0	7	2.964394e-323
4	40	0	3	9.993936e-01
5	40	0	5	9.976749e-01
6	40	0	7	6.126327e-01

The estimated survival probabilities go down over time. For example a 20-year-old woman here has estimated probability 0.0293 of still dancing after 5 months.

A graph

We can plot the predictions over time for an experimental condition such as age. The key for plot_predictions is to put time *first* in the condition:



Comments

- ▶ The plot picks some representative ages.
- It is (usually) best to be up and to the right (has the highest chance of surviving longest).
- Hence the oldest women have the best chance to still be dancing longest (the youngest women are most likely to quit soonest).

The effect of treatment

The same procedure will get predictions for women who did or did not go to the dance competition, at various times:

```
new <- datagrid(model = dance.1, Treatment = c(0, 1), Montl
new</pre>
```

	${\tt Quit}$	Age	${\tt Treatment}$	${\tt Months}$	rowid
1	1	31.5	0	3	1
2	1	31.5	0	5	2
3	1	31.5	0	7	3
4	1	31.5	1	3	4
5	1	31.5	1	5	5
6	1	31.5	1	7	6

The age used for predictions is the mean of all ages.

The predictions

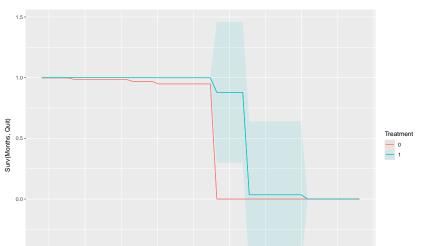
```
cbind(predictions(dance.1, newdata = new, type = "survival
    select(Age, Treatment, Months, estimate)
```

	Age	${\tt Treatment}$	${\tt Months}$	estimate
1	31.5	0	3	9.864573e-01
2	31.5	0	5	9.490195e-01
3	31.5	0	7	1.646297e-05
4	31.5	1	3	9.998406e-01
5	31.5	1	5	9.993886e-01
6	31.5	1	7	8.792014e-01

Women of this age have a high (0.879) chance of still dancing after 7 months if they went to the dance competition, but much lower (0.165) if they did not.

A graph

In condition, put the time variable first, and then the effect of interest:



Comments

- ▶ The survival curve for Treatment 1 is higher all the way along
- ▶ Hence at any time, the women who went to the dance competition have a higher chance of still dancing than those who did not.

The model summary again

summary(dance.1)

```
Call:
coxph(formula = Surv(Months, Quit) ~ Treatment + Age, data
n= 12, number of events= 10
```

 coef
 exp(coef)
 se(coef)
 z Pr(>|z|)

 Treatment
 -4.44915
 0.01169
 2.60929
 -1.705
 0.0882

 Age
 -0.36619
 0.69337
 0.15381
 -2.381
 0.0173
 *

```
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 '
exp(coef) exp(-coef) lower .95 upper .95
```

```
Age 0.69337 1.442 5.129e-01 0.9373
Concordance= 0.964 (se = 0.039)
```

Treatment 0.01169 85.554 7.026e-05 1.9444

Comments

- ► The numbers in the coef column describe effect of that variable on log-hazard of quitting.
- Both numbers are negative, so a higher value on both variables goes with a lower hazard of quitting:
 - an older woman is less likely to quit soon (more likely to be still dancing)
 - a woman who went to the dance competition (Treatment = 1) is less likely to quit soon vs. a woman who didn't (more likely to be still dancing).

Model checking

- With regression, usually plot residuals against fitted values.
- Not quite same here (nonlinear model), but "martingale residuals" should have no pattern vs. "linear predictor".
- Use broom ideas to get them, in .resid and .fitted as below.
- Martingale residuals can go very negative, so won't always look normal.

Martingale residuals

```
dance.1 %>% augment(dance) %>%
                                             ggplot(aes(x = .fitted, y = .resid)) + geom_point() + geom_point
resid
```

A more realistic example: lung cancer

- ▶ When you load in an R package, get data sets to illustrate functions in the package.
- One such is lung. Data set measuring survival in patients with advanced lung cancer.
- Along with survival time, number of "performance scores" included, measuring how well patients can perform daily activities.
- Sometimes high good, but sometimes bad!
- Variables below, from the data set help file (?lung).

The variables

Format

inst: Institution code

time: Survival time in days

status: censoring status 1=censored, 2=dead

age: Age in years

sex: Male=1 Female=2

ph.ecog: ECOG performance score (0=good 5=dead)

ph.karno: Karnofsky performance score (bad=0-good=100) rated by physician

pat.karno: Karnofsky performance score as rated by patient

meal.cal: Calories consumed at meals wt.loss: Weight loss in last six months

	inst	${\tt time}$	status	age	sex	ph.ecog	ph.karno	pat.karno	${\tt meal.cal}$	wt.loss
1	3	306	2	74	1	1	90	100	1175	NA
2	3	455	2	68	1	0	90	90	1225	15
3	3	1010	1	56	1	0	90	90	NA	15
4	5	210	2	57	1	1	90	60	1150	11
5	1	883	2	60	1	0	100	90	NA	0
6	12	1022	1	74	1	1	50	80	513	0
7	7	310	2	68	2	2	70	60	384	10
8	11	361	2	71	2	2	60	80	538	1
9	1	218	2	53	1	1	70	80	825	16
10	7	166	2	61	1	2	70	70	271	34
11	6	170	2	57	1	1	80	80	1025	27
12	16	654	2	68	2	2	70	70	NA	23
13	11	728	2	68	2	1	90	90	NA	5
14	21	71	2	60	1	NA	60	70	1225	32
15	12	567	2	57	1	1	80	70	2600	60
16	1	144	2	67	1	1	80	90	NA	15
17	22	613	2	70	1	1	90	100	1150	-5
18	16	707	2	63	1	2	50	70	1025	22
19	1	61	2	56	2	2	60	60	238	10
20	21	88	2	57	1	1	90	80	1175	NA
21	11	301	2	67	1	1	80	80	1025	17
22	6	81	2	49	2	0	100	70	1175	-8
23	11	624	2	50	1	1	70	80	NA	16

A closer look

summary(lung)

```
inst
                    time
                                   status
                                                    age
Min. : 1.00
                         5.0
                                      :1.000
                                              Min. :39.00
               Min. :
                               Min.
1st Qu.: 3.00
              1st Qu.: 166.8
                               1st Qu.:1.000
                                              1st Qu.:56.00
Median :11.00
              Median: 255.5
                               Median :2.000
                                              Median :63.00
Mean
     :11.09
              Mean : 305.2
                                    :1.724
                                              Mean :62.45
                               Mean
                               3rd Qu.:2.000
3rd Qu.:16.00
               3rd Qu.: 396.5
                                              3rd Qu.:69.00
                                              Max. :82.00
Max.
    :33.00
               Max. :1022.0
                               Max. :2.000
NA's
     :1
    sex
                  ph.ecog
                                  ph.karno
                                                 pat.karno
      :1.000
               Min. :0.0000
                               Min. : 50.00
                                                Min. : 30.00
Min
1st Qu.:1.000
              1st Qu.:0.0000
                               1st Qu.: 75.00
                                                1st Qu.: 70.00
Median :1.000
               Median :1.0000
                               Median: 80.00
                                                Median: 80.00
Mean
      1 395
               Mean
                      .0.9515
                               Mean
                                     : 81.94
                                                Mean
                                                     : 79.96
3rd Qu.:2.000
               3rd Qu.:1.0000
                               3rd Qu.: 90.00
                                                3rd Qu.: 90.00
Max. :2.000
               Max.
                      :3.0000
                               Max.
                                      :100.00
                                                Max.
                                                      :100.00
               NA's
                    • 1
                               NA's
                                     • 1
                                                NA's
                                                      .3
  meal cal
                   wt.loss
Min. : 96.0
                Min.
                     :-24.000
1st Qu.: 635.0
                1st Qu.: 0.000
Median: 975.0
                Median: 7.000
Mean : 928.8
                Mean : 9.832
3rd Qu.:1150.0
                3rd Qu.: 15.750
Max
      :2600.0
                Max.
                       : 68.000
NA's
    :47
                NA's
                       .14
```

Remove obs with any missing values

```
lung %>% drop_na() -> lung.complete
lung.complete %>%
  select(meal.cal:wt.loss) %>%
  slice(1:10)
```

```
meal.cal wt.loss
        1225
                   15
        1150
                   11
4
         513
6
                    0
         384
                   10
8
        538
9
        825
                   16
10
        271
                   34
11
                   27
        1025
15
        2600
                   60
17
        1150
                   -5
```

Missing values seem to be gone.

Check!

summary(lung.complete)

inst	time	status	age
Min. : 1.00	Min. : 5.0	Min. :1.000	Min. :3
1st Qu.: 3.00	1st Qu.: 174.5	1st Qu.:1.000	1st Qu.:
Median :11.00	Median : 268.0	Median :2.000	Median :
Mean :10.71	Mean : 309.9	Mean :1.719	Mean :6
3rd Qu.:15.00	3rd Qu.: 419.5	3rd Qu.:2.000	3rd Qu.:7
Max. :32.00	Max. :1022.0	Max. :2.000	Max. :8
sex	ph.ecog	ph.karno	pat.ka
Min. :1.000	Min. :0.0000	Min. : 50.00	Min.
1st Qu.:1.000	1st Qu.:0.0000	1st Qu.: 70.00	1st Qu.
Median :1.000	Median :1.0000	Median : 80.00	Median
Mean :1.383	Mean :0.9581	Mean : 82.04	Mean
3rd Qu.:2.000	3rd Qu.:1.0000	3rd Qu.: 90.00	3rd Qu.
Max. :2.000	Max. :3.0000	Max. :100.00	Max.
meal.cal	wt.loss		
Min. : 96.0	Min. :-24.000		

Model 1: use everything except inst

"Dot" means "all the other variables".

summary of model 1

summary(lung.1)

```
Call:
coxph(formula = Surv(time, status == 2) ~ . - inst - time - status,
   data = lung.complete)
 n= 167, number of events= 120
               coef exp(coef) se(coef) z Pr(>|z|)
         1.080e-02 1.011e+00 1.160e-02 0.931 0.35168
age
         -5.536e-01 5.749e-01 2.016e-01 -2.746 0.00603 **
sex
        7.395e-01 2.095e+00 2.250e-01 3.287 0.00101 **
ph.ecog
ph.karno 2.244e-02 1.023e+00 1.123e-02 1.998 0.04575 *
pat.karno -1.207e-02 9.880e-01 8.116e-03 -1.488 0.13685
meal cal 2.835e-05 1.000e+00 2.594e-04 0.109 0.91298
wt.loss -1.420e-02 9.859e-01 7.766e-03 -1.828 0.06748 .
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
         exp(coef) exp(-coef) lower .95 upper .95
                               0.9881
            1.0109
                     0.9893
                                         1.0341
age
           0.5749
                     1.7395
                               0.3872 0.8534
sex
ph.ecog
          2.0950 0.4773 1.3479 3.2560
1.0227 0.9778 1.0004 1.0455
ph.karno
           0.9880 1.0121
pat.karno
                               0.9724 1.0038
           1.0000 1.0000
meal cal
                               0.9995 1.0005
wt.loss
           0.9859 1.0143
                               0.9710
                                        1.0010
Concordance= 0.653 (se = 0.029)
Likelihood ratio test= 28.16 on 7 df, p=2e-04
Wald test
                   = 27.5 on 7 df,
                                     p = 3e - 04
Score (logrank) test = 28.31 on 7 df.
                                      p=2e-04
```

Overall significance

The three tests of overall significance:

```
glance(lung.1) %>% select(starts_with("p.value"))
```

All strongly significant. Something predicts survival.

Coefficients for model 1

```
tidy(lung.1) %>% select(term, p.value) %>% arrange(p.value)
```

```
# A tibble: 7 x 2
term p.value
<chr> <dbl>
1 ph.ecog 0.00101
2 sex 0.00603
3 ph.karno 0.0457
4 wt.loss 0.0675
5 pat.karno 0.137
6 age 0.352
7 meal.cal 0.913
```

- sex and ph.ecog definitely significant here
- age, pat.karno and meal.cal definitely not
- Take out definitely non-sig variables, and try again.

Model 2

1 sex 0.00409 2 ph.ecog 0.000112 3 ph.karno 0.101 4 wt.loss 0.108

Compare with first model:

```
anova(lung.2, lung.1)
Analysis of Deviance Table
Cox model: response is Surv(time, status == 2)
Model 1: ~ sex + ph.ecog + ph.karno + wt.loss
Model 2: ~ (inst + age + sex + ph.ecog + ph.karno + pat.karno +
```

0.352

No harm in taking out those variables.

2 -494.03 3.269 3

Model 3

Take out ph.karno and wt.loss as well.

```
lung.3 <- update(lung.2, . ~ . - ph.karno - wt.loss)</pre>
```

```
tidy(lung.3) %>% select(term, estimate, p.value)
```

```
term estimate p.value <chr> <dbl> <dbl> <dbl> 1 sex -0.510 0.00958 2 ph.ecog 0.483 0.000266
```

A tibble: 2 x 3

summary(lung.3)

```
Call:
```

```
coxph(formula = Surv(time, status == 2) ~ sex + ph.ecog, da
n= 167, number of events= 120
```

coef exp(coef) se(coef) z Pr(>|z|)

Check whether that was OK

```
anova(lung.3, lung.2)
Analysis of Deviance Table
 Cox model: response is Surv(time, status == 2)
 Model 1: ~ sex + ph.ecog
 Model 2: ~ sex + ph.ecog + ph.karno + wt.loss
  loglik Chisq Df Pr(>|Chi|)
1 - 498.38
2 -495.67 5.4135 2 0.06675 .
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 '
Just OK
```

Commentary

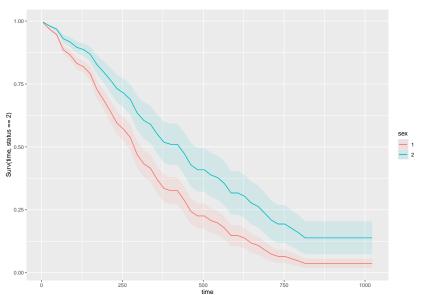
- OK (just) to take out those two covariates.
- ▶ Both remaining variables strongly significant.
- Nature of effect on survival time? Consider later.
- Picture?

Plotting survival probabilities

- ► Assess (separately) the effect of sex and ph.ecog score using plot_predictions
- ▶ Don't forget to add time (here actually called time) to the condition.

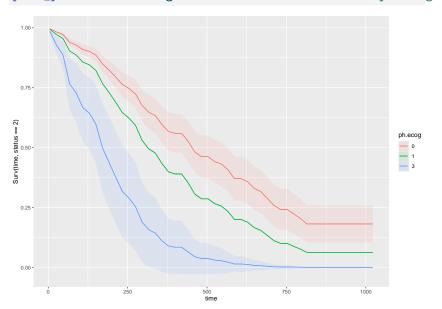
Effect of sex:

plot_predictions(lung.3, condition = c("time", "sex"), type



Effect of ph.ecog score:

plot_predictions(lung.3, condition = c("time", "ph.ecog"),

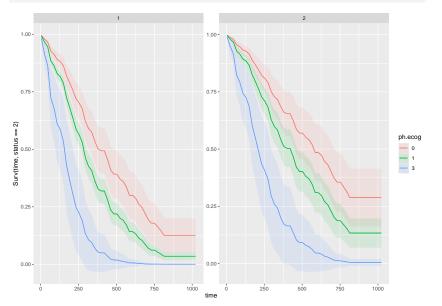


Comments

- A lower ph.ecog score is better.
- For example, a patient with a score of 0 has almost a 50-50 chance of living 500 days, but a patient with a score of 3 has almost no chance to survive that long.
- ▶ Is this for males or females? See over. (The comparison of scores is the same for both.)

Sex and ph.ecog score

plot_predictions(lung.3, condition = c("time", "ph.ecog",



Comments

- ▶ I think the previous graph was males.
- This pair of graphs shows the effect of ph.ecog score (above and below on each facet), and the effect of males (left) vs. females (right).
- ➤ The difference between males and females is about the same as 1 point on the ph.ecog scale (compare the red curve on the left facet with the green curve on the right facet).

The summary again

summary(lung.3)

```
Call:
coxph(formula = Surv(time, status == 2) ~ sex + ph.ecog, da
 n= 167, number of events= 120
```

```
coef exp(coef) se(coef) z Pr(>|z|)
sex -0.5101 0.6004 0.1969 -2.591 0.009579 **
```

ph.ecog 0.4825 1.6201 0.1323 3.647 0.000266 ***

```
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 '
```

```
exp(coef) exp(-coef) lower .95 upper .95
```

```
0.6004 1.6655 0.4082 0.8832
sex
```

```
ph.ecog 1.6201 0.6172 1.2501 2.0998
```

Concordance= 0.641 (se = 0.031)

Comments

- ➤ A higher-numbered sex (female) has a lower hazard of death (negative coef). That is, females are more likely to survive longer than males.
- A higher ph.ecog score goes with a higher hazard of death (positive coef). So patients with a lower score are more likely to survive longer.
- These are consistent with the graphs we drew.

Martingale residuals for this model

No problems here:

-0.5

fitted

0.5

0.0

1.0

When the Cox model fails (optional)

Invent some data where survival is best at middling age, and worse at high and low age:

```
age <- seq(20, 60, 5)
survtime <- c(10, 12, 11, 21, 15, 20, 8, 9, 11)
stat <- c(1, 1, 1, 1, 0, 1, 1, 1, 1)
d <- tibble(age, survtime, stat)
d %>% mutate(y = Surv(survtime, stat)) -> d
```

➤ Small survival time 15 in middle was actually censored, so would have been longer if observed.

Fit Cox model

```
y.1 \leftarrow coxph(y \sim age, data = d)
summary(y.1)
Call:
coxph(formula = y ~ age, data = d)
 n= 9, number of events= 8
      coef exp(coef) se(coef) z Pr(>|z|)
age 0.01984 1.02003 0.03446 0.576 0.565
   exp(coef) exp(-coef) lower .95 upper .95
age 1.02 0.9804 0.9534 1.091
Concordance= 0.545 (se = 0.105)
Likelihood ratio test= 0.33 on 1 df, p=0.6
Wald test = 0.33 on 1 df, p=0.6
Score (logrank) test = 0.33 on 1 df, p=0.6
```

Martingale residuals

Down-and-up indicates incorrect relationship between age and survival:

```
y.1 %>% augment(d) %>%
  ggplot(aes(x = .fitted, y = .resid)) + geom_point() + geom_point()
  2-
resid
 -2-
     -0.4
                     -0.2
                                      0.0
                                                      0.2
                                      fitted
```

Attempt 2

Add squared term in age:

```
y.2 <- coxph(y ~ age + I(age^2), data = d)
tidy(y.2) %>% select(term, estimate, p.value)
```

```
# A tibble: 2 x 3

term estimate p.value

<chr> <dbl> <dbl> <dbl> 1 age -0.380 0.116

2 I(age^2) 0.00483 0.0977

Marginally) helpful.
```

Martingale residuals this time

Not great, but less problematic than before:

```
y.2 %>% augment(d) %>%
                                              ggplot(aes(x = .fitted, y = .resid)) + geom_point() + geom_point
   resid
                           -2-
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         0.0
                                                                                                                                                                                                                                                              -0.5
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               1.0
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    0.5
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           fitted
```