

# BIOS522: Survival Analysis Methods

Week 3: R Tutorial

### Survival data basics in R

#### Formatting survival data

In this course, we will use the survival package in R. See documentation: https://cran.r-project.org/web/packages/survival/survival.pdf (https://cran.r-project.org/web/packages/survival/survival.pdf)

Recall that right-censored data cannot be represented by a single variable for follow-up time. We must also indicate whether the time is a failure time or a censoring time. Thus, we must capture both data elements when analyzing right-censored data.

In the survival package, right-censored data is formatted using the Surv command. For right censored-data, the syntax is:

Surv(time, event)

where time is the variable storing the observed (right-censored) follow-up times  $T_i^*$ , and event is the variable storing the event indicators  $\delta_i$ . We will use this surv object as the dependent variable in our models.

## Data example 1

The survival package includes several built-in data sets. The data set <code>leukemia</code> summarizes survival in 23 patients with Acute Myelogeneous Leukemia. The clinical question was whether the standard course of chemotherapy should be extended ("maintenance") for additional cycles.

library(survival)
data(leukemia)
leukemia[1:23,]

```
##
      time status
                                Х
         9
## 1
                 1
                      Maintained
## 2
        13
                 1
                      Maintained
## 3
        13
                 0
                      Maintained
## 4
                 1
        18
                      Maintained
## 5
        23
                 1
                      Maintained
## 6
        28
                 0
                      Maintained
## 7
        31
                 1
                      Maintained
        34
                 1
## 8
                      Maintained
## 9
        45
                 0
                      Maintained
## 10
        48
                 1
                      Maintained
## 11
       161
                 0
                      Maintained
## 12
         5
                 1 Nonmaintained
## 13
         5
                 1 Nonmaintained
## 14
         8
                 1 Nonmaintained
## 15
         8
                 1 Nonmaintained
## 16
        12
                 1 Nonmaintained
## 17
        16
                 0 Nonmaintained
## 18
        23
                 1 Nonmaintained
## 19
        27
                 1 Nonmaintained
## 20
        30
                 1 Nonmaintained
## 21
        33
                 1 Nonmaintained
        43
                 1 Nonmaintained
## 22
## 23
        45
                 1 Nonmaintained
```

The variable time summarizes survival or censoring time in months. The variable status is the event indicator. Thus, our time-to-event variable is Surv(time=leukemia\$time,event=leukemia\$status) or, equivalently, Surv(leukemia\$time,leukemia\$status). This can be further abbreviated to Surv(time,status) if the data set is specified elsewhere in our code.

### Data example 2

For small data sets, like the AIDS hemophiliac example used in **Lecture 3**, we can load the data directly into R. Note we can give the follow-up time variable and event indicator arbitrary names, as long as we tell R which variable is which when we run our analyses.

```
##
      futime event agegt40
## 1
            2
                   1
## 2
            3
                   0
                            0
## 3
            6
                   1
                            0
                   1
## 4
            6
                            0
## 5
            8
                   1
                            0
## 6
           10
                   0
                            0
## 7
           15
                   1
                            0
## 8
           15
                   1
                            0
## 9
           16
                   1
                            0
## 10
           27
                   1
                            0
## 11
           30
                   1
                            0
## 12
           32
                   1
                            0
## 13
            1
                   1
                            1
## 14
            1
                   1
                            1
## 15
            2
                   1
                            1
                   1
## 16
            4
                            1
## 17
            4
                   1
                            1
## 18
            5
                   1
                            1
## 19
            5
                   0
                            1
## 20
            7
                   1
                            1
## 21
           14
                   0
                            1
           22
                            1
## 22
                   1
```

Our time-to-event variable is Surv(time=aidshemo\$futime,event=aidshemo\$event).

#### Data example 3

Finally, we can read in a data set from an external file. We use data from the AIDS Clinical Trial Group (ACTG) randomized trial ACTG320. The trial assessed the safety and efficacy of the protease inhibitor indinavir in individuals with HIV and low CD4 cell count. (Low CD4 cell count indicates a weak immune system and poor health.) The primary outcome was time until the development of a new AIDS-defining event or death. A secondary outcome was time until death.

Using the drop-down menu, select "Import Dataset" and "From text (readr)" to read in the ACTG320 dataset, which is stored as a comma separated value file. This will generate a statement like this:

```
actg320 <- read.csv("actg320.csv", header = TRUE, sep = ",")
actg320[1:10,]</pre>
```

```
id time censor time_d censor_d tx txgrp cd4_grp sex raceth ivdrug hemophil
##
                                                              1
## 1
       1
          189
                    0
                          189
                                          0
                                                1
                                                         1
                                                                     1
## 2
       2
          287
                    0
                          287
                                      0
                                          0
                                                1
                                                         1
                                                              2
                                                                     2
                                                                             1
                                                                                       0
          242
## 3
       3
                    0
                          242
                                      0
                                          1
                                                2
                                                         0
                                                              1
                                                                     1
                                                                             1
                                                                                       1
       4
          199
                                          0
                                                              1
                                                                     1
                                                                                       0
## 4
                    0
                          199
                                      0
                                                1
                                                         1
                                                                             1
       5
          286
                          286
                                      0
                                          1
                                                2
                                                         0
                                                              1
                                                                     1
                                                                             3
                                                                                       0
## 5
## 6
       6
          285
                          285
                                      0
                                          1
                                                2
                                                         0
                                                              1
                                                                     1
                                                                             1
                                                                                       0
       7
## 7
          270
                    0
                          270
                                      0
                                          0
                                                1
                                                         1
                                                              1
                                                                     2
                                                                             1
                                                                                       0
          285
                                      0
                                          1
                                                2
                                                         1
                                                              1
                                                                     2
                                                                             3
                                                                                       0
## 8
       8
                    0
                          285
## 9
       9
           276
                          276
                                      0
                                          0
                                                1
                                                         1
                                                              1
                                                                     1
                                                                             1
                                                                                       0
## 10 10
          306
                    0
                          306
                                          0
                                                1
                                                         1
                                                              1
                                                                     1
                                                                             1
##
      karnof
                cd4 priorzdv age
## 1
          100 169.0
                           39
                                34
## 2
           90 149.5
                           15
                               34
                            9
                                20
## 3
         100 23.5
                               48
## 4
          90 46.0
                           53
## 5
           90
               10.0
                           12
                               46
          70
                0.0
                           24
                               51
## 6
## 7
                               51
         100 54.5
                            6
                               40
## 8
           80 117.5
                           24
## 9
          100 95.0
                            7
                                34
## 10
           90 71.0
                            7
                                38
```

The variable time summarizes survival or censoring time in days for the primary outcome of AIDS-defining event or death. The variable censor is the event indicator, where 0 indicates censoring. Thus, our primary time-to-event variable is Surv(actg320\$time,actg320\$censor).

The variable time\_d summarizes survival or censoring time in days for the secondary outcome of death. The variable censor\_d is the event indicator, where 0 indicates censoring. Thus, our secondary time-to-event variable is Surv(actg320\$time\_d,actg320\$censor\_d).

We will use the ACTG320 data set throughout the course.

# Kaplan-Meier estimation

### Fitting a Kaplan-Meier estimate

The basic function for fitting the Kaplan-Meier estimator is <code>survfit()</code>. The function includes a model statement, in which we specify the dependent time-to-event variable <code>Surv(time,event)</code> on the left and the independent variable(s) on the right. If we want to fit a Kaplan-Meier to all data and so do not have groups defined by independent variables, we write <code>1</code> on the right-side instead.

We can specify our data set with the option data= which simplifies our Surv() statement. Using the actg320 data set, we store our results with a name of our choosing. We can then examine a brief or detailed summary of the results.

```
actgKM <- survfit(Surv(time,censor) ~ 1, data=actg320)
actgKM</pre>
```

The brief result contains the total sample size (1151) and the number of events (96). Where calculable, it also reports the Kaplan-Meier estimated median survival time and an associated 95% confidence interval. The median is not calculable for this data example. (Why is that? Check your understanding.)

We can also calculate the survival at any specified time using the summary() function with the option times=. We calculate survival at 6 and 12 months (specified in days, the time scale used in the data set).

```
summary(actgKM,times=c(180,365))

## Call: survfit(formula = Surv(time, censor) ~ 1, data = actg320)
##
## time n.risk n.event survival std.err lower 95% CI upper 95% CI
## 180 851 77 0.929 0.00787 0.913 0.944
```

To examine the entire Kaplan-Meier curve, we can use the summary() function.

```
summary(actgKM)
```

```
## Call: survfit(formula = Surv(time, censor) ~ 1, data = actg320)
##
##
    time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
       1
            1151
                        1
                             0.999 0.000868
                                                      0.997
                                                                    1.000
       2
            1148
                        1
##
                             0.998 0.001229
                                                      0.996
                                                                    1.000
                             0.996 0.001944
##
       7
            1144
                        3
                                                      0.992
                                                                    0.999
            1141
##
       9
                        1
                             0.995 0.002129
                                                      0.991
                                                                    0.999
##
      13
            1138
                        2
                             0.993 0.002458
                                                      0.988
                                                                    0.998
##
      14
            1136
                        3
                             0.990 0.002881
                                                      0.985
                                                                    0.996
##
      15
            1133
                        1
                             0.990 0.003008
                                                      0.984
                                                                    0.995
##
      16
            1132
                        1
                             0.989 0.003130
                                                      0.983
                                                                    0.995
##
      17
            1131
                        1
                             0.988 0.003247
                                                      0.981
                                                                    0.994
                             0.985 0.003575
##
      18
            1128
                        3
                                                      0.978
                                                                    0.992
##
      20
            1124
                        2
                             0.983 0.003777
                                                      0.976
                                                                    0.991
##
      24
            1122
                        1
                             0.983 0.003874
                                                      0.975
                                                                    0.990
##
            1121
                        2
      25
                             0.981 0.004061
                                                      0.973
                                                                    0.989
##
      26
            1117
                        1
                             0.980 0.004151
                                                      0.972
                                                                    0.988
##
            1115
                        1
                                                      0.971
      35
                             0.979 0.004239
                                                                    0.987
##
      39
            1112
                        1
                             0.978 0.004326
                                                      0.970
                                                                    0.987
##
      42
            1105
                        1
                             0.977 0.004412
                                                      0.969
                                                                    0.986
##
      44
            1103
                        1
                             0.976 0.004496
                                                      0.968
                                                                    0.985
##
            1102
      46
                        2
                             0.975 0.004659
                                                      0.965
                                                                    0.984
            1097
##
      47
                                                      0.964
                                                                    0.983
                        1
                             0.974 0.004739
##
      52
            1090
                        1
                             0.973 0.004818
                                                      0.963
                                                                    0.982
##
      56
            1083
                        1
                             0.972 0.004896
                                                      0.962
                                                                    0.982
##
            1081
                                                      0.961
                                                                    0.981
      58
                        1
                             0.971 0.004974
##
      61
            1077
                        1
                             0.970 0.005050
                                                      0.960
                                                                    0.980
##
      64
            1073
                        1
                             0.969 0.005126
                                                      0.959
                                                                    0.979
##
      65
            1072
                        1
                             0.968 0.005200
                                                      0.958
                                                                    0.979
##
                        2
      68
            1065
                             0.966 0.005347
                                                      0.956
                                                                    0.977
##
      77
            1051
                        1
                             0.966 0.005420
                                                      0.955
                                                                    0.976
##
      81
            1048
                        1
                             0.965 0.005493
                                                      0.954
                                                                    0.975
##
      82
            1046
                        2
                             0.963 0.005635
                                                      0.952
                                                                    0.974
##
      84
            1042
                        1
                             0.962 0.005705
                                                      0.951
                                                                    0.973
##
      85
            1039
                        1
                             0.961 0.005774
                                                      0.950
                                                                    0.972
##
      87
            1036
                        1
                             0.960 0.005842
                                                      0.949
                                                                    0.972
##
      90
            1027
                        1
                                                      0.948
                                                                    0.971
                             0.959 0.005911
##
      91
            1025
                        3
                                                      0.944
                                                                    0.968
                             0.956 0.006112
##
     103
            1012
                        1
                             0.955 0.006178
                                                      0.943
                                                                    0.968
##
     105
            1006
                        1
                             0.954 0.006245
                                                      0.942
                                                                    0.967
##
                        1
     108
            1001
                             0.953 0.006311
                                                      0.941
                                                                    0.966
##
     112
             993
                        1
                             0.952 0.006377
                                                      0.940
                                                                    0.965
                        2
##
     113
             990
                             0.951 0.006508
                                                      0.938
                                                                    0.963
##
             988
                        2
                             0.949 0.006635
                                                      0.936
                                                                    0.962
     114
##
     115
             986
                        1
                             0.948 0.006698
                                                      0.935
                                                                    0.961
##
                        2
     117
             983
                             0.946 0.006822
                                                      0.932
                                                                    0.959
##
     123
             972
                        1
                             0.945 0.006884
                                                      0.931
                                                                    0.958
##
     126
             964
                        1
                             0.944 0.006946
                                                      0.930
                                                                    0.957
##
     127
                        1
                             0.943 0.007008
                                                                    0.957
             962
                                                      0.929
                        2
##
     129
             961
                             0.941 0.007129
                                                      0.927
                                                                    0.955
##
     130
             959
                        1
                             0.940 0.007189
                                                      0.926
                                                                    0.954
##
     135
             943
                        1
                             0.939 0.007250
                                                      0.925
                                                                    0.953
```

##	137	939	1	0.938 0.007311	0.924	0.952	
##	138	935	1	0.937 0.007372	0.923	0.951	
##	144	925	1	0.936 0.007433	0.921	0.951	
##	149	917	1	0.935 0.007495	0.920	0.950	
##	151	914	2	0.933 0.007617	0.918	0.948	
##	167	882	1	0.932 0.007681	0.917	0.947	
##	169	875	1	0.931 0.007746	0.916	0.946	
##	171	873	1	0.930 0.007810	0.914	0.945	
##	174	865	1	0.929 0.007874	0.913	0.944	
##	181	844	1	0.927 0.007941	0.912	0.943	
##	184	835	1	0.926 0.008009	0.911	0.942	
##	186	833	1	0.925 0.008076	0.909	0.941	
##	190	815	1	0.924 0.008146	0.908	0.940	
##	194	809	1	0.923 0.008216	0.907	0.939	
##	197	796	1	0.922 0.008287	0.906	0.938	
##	203	781	1	0.921 0.008360	0.904	0.937	
##	206	774	1	0.919 0.008433	0.903	0.936	
##	226	717	1	0.918 0.008518	0.902	0.935	
##	231	690	1	0.917 0.008609	0.900	0.934	
##	233	684	2	0.914 0.008790	0.897	0.931	
##	244	639	1	0.913 0.008892	0.895	0.930	
##	245	629	1	0.911 0.008996	0.894	0.929	
##	248	628	1	0.910 0.009097	0.892	0.928	
##	255	596	1	0.908 0.009209	0.890	0.926	
##	266	513	1	0.906 0.009360	0.888	0.925	
##	288	371	1	0.904 0.009648	0.885	0.923	
##	298	312	1	0.901 0.010043	0.882	0.921	

For each distinct failure time, this reports the number at risk, the number of failures, the estimated survival, standard error, and a 95% confidence interval. By default, the confidence intervals are calculated using a log transformation.

We can specify other options using the <code>conf.type</code> command. We compare Wald (`plain'), log-transformed, and log-log transformed intervals for estimated survival at 3 months. Note the same point estimate but differing confidence intervals.

```
actgKM.plain <- survfit(Surv(time,censor) ~ 1, data=actg320, conf.type="plain")
summary(actgKM.plain,times=90)</pre>
```

```
## Call: survfit(formula = Surv(time, censor) ~ 1, data = actg320, conf.type = "plain")
##
## time n.risk n.event survival std.err lower 95% CI upper 95% CI
## 90 1027 46 0.959 0.00591 0.947 0.971
```

```
actgKM.log <- survfit(Surv(time,censor) ~ 1, data=actg320, conf.type="log")
summary(actgKM.log,times=90)</pre>
```

```
## Call: survfit(formula = Surv(time, censor) ~ 1, data = actg320, conf.type = "log")
##
## time n.risk n.event survival std.err lower 95% CI upper 95% CI
## 90 1027 46 0.959 0.00591 0.948 0.971
```

```
actgKM.loglog <- survfit(Surv(time,censor) ~ 1, data=actg320, conf.type="log-log")
summary(actgKM.loglog,times=90)</pre>
```

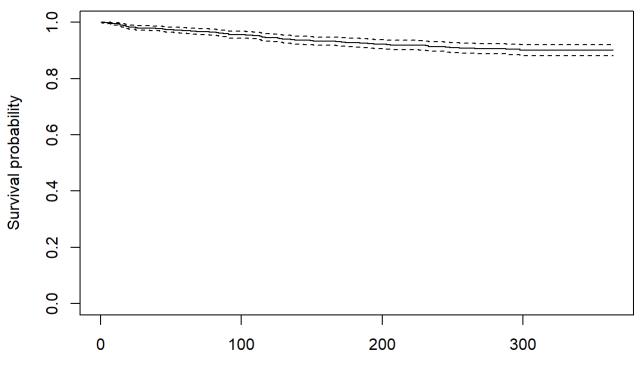
```
## Call: survfit(formula = Surv(time, censor) ~ 1, data = actg320, conf.type = "log-log")
##
## time n.risk n.event survival std.err lower 95% CI upper 95% CI
## 90 1027 46 0.959 0.00591 0.946 0.969
```

### Plotting the Kaplan-Meier estimate

Typically, we are most interested in plotting our output. We can achieve this using the plot() function. This is shown in base R, but ggplot() also has nice options for plotting survival objects. We add informative labels.

```
plot(actgKM,xlab = "Time from randomization (days)", ylab = "Survival probability",
    main = "AIDS-free survival")
```

#### AIDS-free survival



Time from randomization (days)

By default, R includes confidence limits when we plot a single Kaplan-Meier curve. We can turn these off by adding the option <code>conf.int=FALSE</code> to the plot command.

## Fitting multiple Kaplan-Meier curves

The actg320 data includes two groups identified by the covariate tx, indicating that patients received a regimen with indinavir (tx==1) or without indinavir (tx==0). By adding the covariate to the right side of our model statement in survfit(), we estimate a separate Kaplan-Meier curve for each level of the covariate.

actgKM.tx <- survfit(Surv(time,censor) ~ tx, data=actg320)
summary(actgKM.tx)</pre>

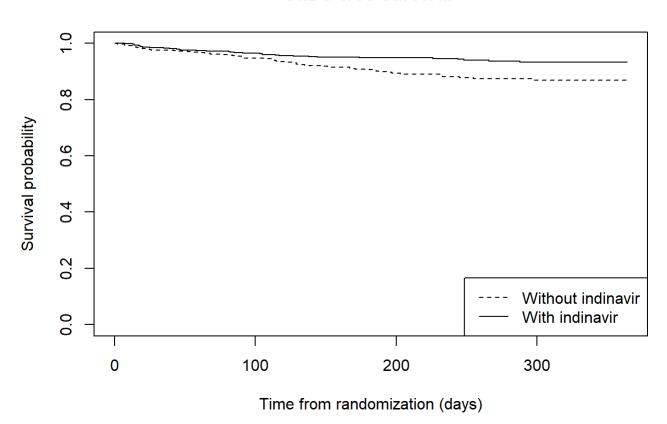
```
## Call: survfit(formula = Surv(time, censor) ~ tx, data = actg320)
##
##
                     tx=0
    time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
##
             577
                        1
                              0.998 0.00173
                                                     0.995
                                                                   1.000
##
       2
             575
                        1
                             0.997 0.00245
                                                     0.992
                                                                   1.000
       7
##
             572
                        2
                              0.993 0.00346
                                                     0.986
                                                                   1.000
       9
##
             570
                        1
                              0.991 0.00387
                                                     0.984
                                                                   0.999
##
                        1
      13
             567
                             0.990 0.00424
                                                     0.981
                                                                   0.998
##
      14
             566
                        1
                             0.988 0.00458
                                                     0.979
                                                                   0.997
##
      15
             565
                        1
                              0.986 0.00489
                                                     0.977
                                                                   0.996
##
      16
             564
                        1
                              0.984 0.00519
                                                     0.974
                                                                   0.995
                        1
##
      18
             562
                              0.983 0.00547
                                                     0.972
                                                                   0.993
##
      20
             561
                        1
                              0.981 0.00573
                                                     0.970
                                                                   0.992
##
                                                                   0.991
      24
             560
                        1
                              0.979 0.00598
                                                     0.967
##
      25
             559
                        1
                                                                   0.990
                              0.977 0.00622
                                                     0.965
##
      26
             556
                        1
                             0.976 0.00646
                                                     0.963
                                                                   0.988
##
      42
             551
                        1
                              0.974 0.00668
                                                     0.961
                                                                   0.987
##
                        1
      46
             549
                              0.972 0.00690
                                                     0.959
                                                                   0.986
##
             545
                        1
                             0.970 0.00712
                                                                   0.984
      52
                                                     0.956
##
      56
             539
                        1
                             0.968 0.00733
                                                     0.954
                                                                   0.983
##
      61
             536
                        1
                                                     0.952
                                                                   0.981
                              0.967 0.00753
                             0.965 0.00773
##
      64
             534
                        1
                                                     0.950
                                                                   0.980
                        2
##
      68
             530
                              0.961 0.00812
                                                     0.945
                                                                   0.977
##
      77
             522
                        1
                             0.959 0.00831
                                                     0.943
                                                                   0.976
##
      82
             520
                        1
                              0.957 0.00850
                                                     0.941
                                                                   0.974
##
      84
             517
                        1
                              0.956 0.00868
                                                     0.939
                                                                   0.973
##
      87
             514
                        1
                              0.954 0.00886
                                                     0.937
                                                                   0.971
##
      90
             508
                        1
                              0.952 0.00904
                                                     0.934
                                                                   0.970
##
      91
                        2
             506
                              0.948 0.00939
                                                     0.930
                                                                   0.967
##
     108
             495
                        1
                              0.946 0.00956
                                                     0.928
                                                                   0.965
##
     112
             489
                        1
                             0.944 0.00974
                                                     0.925
                                                                   0.964
##
     113
             486
                        2
                              0.940 0.01008
                                                     0.921
                                                                   0.960
##
                                                     0.919
     114
             484
                        1
                              0.938 0.01024
                                                                   0.959
##
     115
             483
                        1
                              0.937 0.01040
                                                     0.916
                                                                   0.957
##
     117
             482
                        1
                              0.935 0.01056
                                                     0.914
                                                                   0.955
##
     123
             475
                        1
                              0.933 0.01072
                                                     0.912
                                                                   0.954
##
     126
             471
                        1
                              0.931 0.01088
                                                     0.910
                                                                   0.952
##
     129
                        2
             470
                              0.927 0.01119
                                                     0.905
                                                                   0.949
##
     130
             468
                        1
                              0.925 0.01134
                                                     0.903
                                                                   0.947
##
     135
             458
                        1
                              0.923 0.01149
                                                     0.900
                                                                   0.945
##
     137
             456
                        1
                             0.921 0.01164
                                                     0.898
                                                                   0.944
##
     149
             446
                        1
                              0.919 0.01180
                                                     0.896
                                                                   0.942
##
     151
             444
                        2
                              0.914 0.01210
                                                     0.891
                                                                   0.938
##
     167
             425
                        1
                              0.912 0.01226
                                                     0.889
                                                                   0.937
##
     169
                        1
             424
                              0.910 0.01242
                                                     0.886
                                                                   0.935
##
     171
             422
                        1
                              0.908 0.01258
                                                     0.884
                                                                   0.933
##
     181
             408
                        1
                              0.906 0.01274
                                                     0.881
                                                                   0.931
##
     184
             403
                        1
                              0.903 0.01291
                                                     0.879
                                                                   0.929
##
                        1
     186
             401
                              0.901 0.01307
                                                     0.876
                                                                   0.927
##
     190
             394
                        1
                              0.899 0.01324
                                                     0.873
                                                                   0.925
##
     194
             390
                        1
                             0.897 0.01340
                                                     0.871
                                                                   0.923
```

##	197	382	1	0.894	0.01357	0.868	0.921
##	203	374	1	0.892	0.01374	0.865	0.919
##	206	369	1	0.889	0.01392	0.863	0.917
##	231	329	1	0.887	0.01413	0.860	0.915
##	233	325	2	0.881	0.01456	0.853	0.910
##	245	295	1	0.878	0.01482	0.850	0.908
##	255	279	1	0.875	0.01510	0.846	0.905
##	298	146	1	0.869	0.01614	0.838	0.901
##							
##			tx=1				
##	time	n.risk	n.event	survival	std.err	lower 95% CI	upper 95% CI
##	7	572	1	0.998	0.00175	0.995	1.000
##	13	571	1	0.997	0.00247	0.992	1.000
##	14	570	2	0.993	0.00348	0.986	1.000
##	17	568	1	0.991	0.00389	0.984	0.999
##	18	566	2	0.988	0.00460	0.979	0.997
##	20	563	1	0.986	0.00491	0.976	0.996
##	25	562	1		0.00521	0.974	0.995
##		561	1		0.00549		0.993
##	39	559	1	0.981	0.00575	0.970	0.992
##		554	1		0.00601	0.967	0.991
##	46	553	1		0.00625		0.990
##		550	1		0.00649		
##	58	543	1	0.974	0.00672	0.961	0.987
##	65	539	1	0.972	0.00695		0.986
##		528	1		0.00717		0.984
##	82	526	1	0.968	0.00739	0.954	0.983
##		524	1		0.00761	0.951	0.981
##		519	1		0.00782		
##		514	1		0.00802	0.947	0.978
##	105	509	1		0.00823	0.945	0.977
##	114	504	1		0.00843		
##		501	1		0.00863		0.974
##		492	1		0.00883		0.972
##		482	1		0.00903	0.935	0.971
##		477	1		0.00923	0.933	0.969
##		447			0.00945	0.930	0.967
##		375	1		0.00976	0.927	0.966
##		338	1		0.01012		0.963
##		334	1		0.01012	0.924	0.961
##		272	1		0.01048		0.959
##		196	1		0.01093		0.956
_ <del> </del>	200	170		0.732	0.01173	0.505	0.000

The separate Kaplan-Meier curves for each treatment group are reported one after the other. Note that the time intervals for each group are different, since each curve is fit using only the data (and intervals) from that group.

Again, we can use the plot() function. Since the default is for both lines to be solid and black, we can further customize it, to color each line separately, add informative labels, and provide a legend. For the purposes of labeling the legend, note that the groups are in the same order as they appear in summary(actgKM.groups).

#### AIDS-free survival



# Log-rank testing

## Standard log-rank test

The basic function for performing the log-rank test is <code>survdiff()</code>. Just like <code>survfit()</code>, we specify the censored failure time variable on the left of the model statement with the syntax <code>Surv(time,event)</code>. On the right of the model statement, we specify the binary covariate that defines the two groups we want to compare. We can use the <code>summary()</code> function to examine our output.

We continue with our actg320 example, comparing the two treatment groups (with and without indinavir).

```
survdiff(Surv(time, censor) ~ tx, data=actg320)
```

```
## Call:
## survdiff(formula = Surv(time, censor) ~ tx, data = actg320)
##
          N Observed Expected (0-E)^2/E (0-E)^2/V
##
## tx=0 577
                  63
                         47.1
                                    5.37
                                              10.5
## tx=1 574
                  33
                         48.9
                                    5.17
                                              10.5
##
   Chisq= 10.5 on 1 degrees of freedom, p= 0.001
##
```

In this analysis, 577 patients received standard treatment, and there were 63 primary events observed. In contrast, 574 patients received treatment with indinavir, and there were 33 primary events observed. Conditioning on the total number of events (96), under the null hypothesis, the expected numbers of events are similar across the two groups because of the similar sample sizes.

The chi-squared test statistic is 10.5 with associated p-value of 0.001. Thus, there is a statistically significant difference in AIDS-free survival across the two groups. Patients receiving indinavir had longer AIDS-free survival than patients receiving standard treatment.

### Weighted log-rank test

The survdiff() function allows one to specify a parameter rho that controls the weighting of the test. The default rho=0 returns the standard log-rank test. Setting rho=1 returns the Peto-Prentice test. This uses a slightly different weighting scheme than the generalized Wilcoxon test, but it operates similarly in that it places more weight on earlier observations.

```
survdiff(Surv(time, censor) ~ tx, data=actg320, rho=1)
```

```
## Call:
## survdiff(formula = Surv(time, censor) ~ tx, data = actg320, rho = 1)
##
##
          N Observed Expected (0-E)^2/E (0-E)^2/V
                60.1
                         45.1
                                   5.02
## tx=0 577
                                             10.3
## tx=1 574
                31.7
                         46.8
                                   4.84
                                              10.3
##
   Chisq= 10.3 on 1 degrees of freedom, p= 0.001
```

The results are very similar. The chi-squared test statistic is slightly lower (10.3), but the associated p-value is the same.

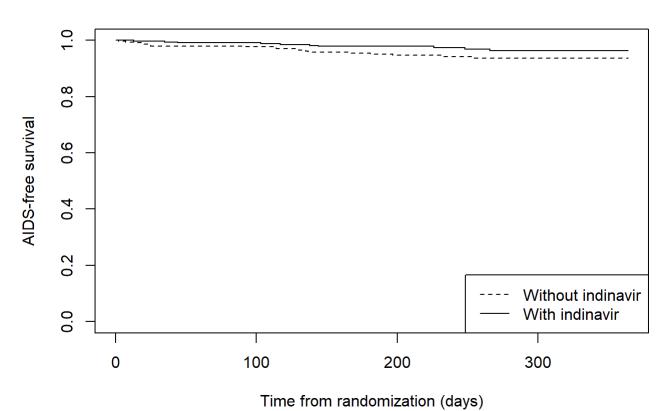
For those interested, the package survmisc includes a function comp() (for comparing two survival curves) that allows users to specify any of the available weighting schemes, including the generalized Wilcoxon weights.

### Stratified log-rank test

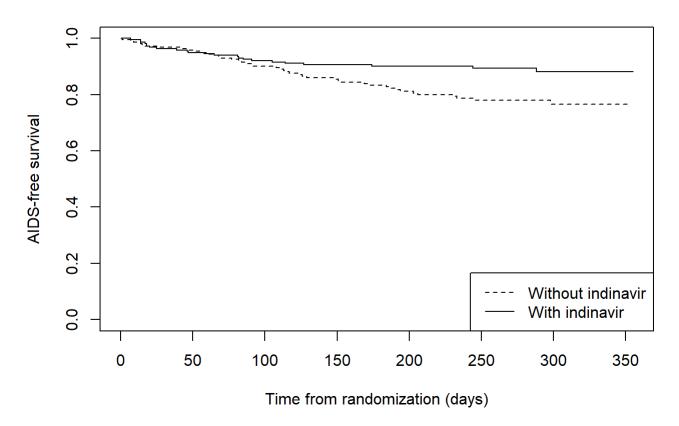
A key prognostic variable for patients living with HIV is CD4 cell count. CD4 cell count is a measure of immune functioning, with lower count indicating poorer immune status. The CD4 cell count of a person who does not have HIV can be anything between 500 and 1500. People living with HIV who have a CD4 count over 500 are usually in pretty good health. People living with HIV who have a CD4 cell count below 200 are at high risk of developing serious illnesses.

Two strata are defined based on CD4 cell count at baseline: cd4\_grp==1 is for individuals with CD4 cell count of 51-200; cd4\_grp==0 is for individuals with CD4 cell count of 50 or lower. Using the subset() function, we fit Kaplan-Meier curves within each CD4 stratum.

#### Stratum: CD4 51-200



#### Stratum: CD4 0-50



Examining the plots, we see better overall survival for the group with higher CD4, confirming the prognostic value of CD4. Within strata, we see improved survival for the group receiving indinavir. This difference is more pronounced for the group with CD4  $\leq 50$ .

To fit a log-rank test stratified on CD4 group, we use the survdiff() function and specify stratification by adding + strata(cd4\_grp) to the model statement after the tx variable.

```
survdiff(Surv(time, censor) ~ tx + strata(cd4_grp), data=actg320)
```

```
## Call:
## survdiff(formula = Surv(time, censor) ~ tx + strata(cd4_grp),
##
       data = actg320)
##
          N Observed Expected (0-E)^2/E (0-E)^2/V
##
                          46.9
## tx=0 577
                  63
                                    5.55
                                               10.9
##
   tx=1 574
                  33
                          49.1
                                    5.29
                                               10.9
##
    Chisq= 10.9 on 1 degrees of freedom, p= 0.001
```

The chi-squared test statistic is 10.9, which is very similar to the standard test. Recall that this is a randomized trial, so baseline CD4 cell count is well-balanced across the two treatment groups. The test statistic is slightly higher because some of the variability in patient prognosis is explained by CD4 subgroup, slightly improving precision.

