Package 'survivalsurrogate'

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Title Evaluate a Longitudinal Surrogate with a Censored Outcome

Type Package

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Date 2025-05-05	
Description Provides influence function-based methods to evaluate a longitudinal surrogate marker in a censored time-to-event outcome setting, with plug-in and targeted minimum loss-based estimation options. More details will be available in the future in: Agniel D and Parast L (2025+). ``Robust Evaluation of Longitudinal Surrogate Markers with Censored Data." Journal of the Royal Statistical Society: Series B, In press.	n-
License GPL	
Imports stats, dplyr, magrittr, glue, mlr3, purrr, SparseM, rBeta2009, data.table, mlr3extralearners, utils, gbm	
NeedsCompilation no	
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Depends R ($>= 3.5.0$)	
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2 estimate_R

estimate_R	Estimates the proportion of the treatment effect explained	

Description

Estimates the proportion of the treatment effect on the censored primary outcome that is explained by the longitudinal surrogate marker, given the estimated influence functions for delta and delta.s.

Usage

```
estimate_R(delta_if, delta_s_if, delta = NULL, delta_s = NULL, se_type = "asymptotic",
n_boot = NULL, alpha = 0.05)
```

Arguments

delta_if	Influence function estimates for delta.
delta_s_if	Influence function estimates for delta.s.
delta	(Optional) Defaults to the mean of the delta influence function estimates.
delta_s	(Optional) Defaults to the mean of the delta.s influence function estimates.
se_type	Type of standard error estimation, choices are "asymptotic" or "bootstrap".
n_boot	(Optional unless se_type = "bootstrap") Number of boostrap samples.
alpha	(Optional) Alpha level used for confidence interval. If not provided, this is set to 0.05.

Value

A dataframe with the following components:

estimate	Estimates of the treatment effect (delta), residual treatment effect (delta.s), and proportion of treatment effect explained (R) by the longitudinal surrogate marker.
se	Estimated standard errors.
ci_l	Lower bound of the confidence intervals.
ci_h	Upper bound of the confidence intervals.

References

Agniel D and Parast L (2025+). "Robust Evaluation of Longitudinal Surrogate Markers with Censored Data." Journal of the Royal Statistical Society: Series B, In press.

Examples

```
data(exampledata)
names(exampledata)
library(glue)
library(gbm)
library(mlr3extralearners)
library(dplyr)

tt <- 5
t0 <- 4</pre>
```

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```
yvars <- paste0('Y_', 0:tt)</pre>
1rn <- 'gbm'
lrnc <- glue('regr.{lrn}')</pre>
lrnb <- glue('classif.{lrn}')</pre>
p_deltahat <- plugin_delta(</pre>
    data = exampledata,
    folds = 'ff',
    id = 'ID',
    x = 'X_0'
    g = 'G_0',
    a = paste0('A_', 0:tt),
    y = yvars,
    s = paste0('S_', 0:t0),
    binary_lrnr = lrn(lrnb, predict_type = 'prob'),
    cont_lrnr = lrn(lrnc),
    truncate_e = 0.005,
    verbose = FALSE
p_deltahat_s <- plugin_delta_s(</pre>
    data = exampledata,
    folds = 'ff',
    id = 'ID',
    x = 'X_0'
    g = 'G_0'
    a = paste0('A_', 0:tt),
    y = yvars,
    s = paste0('S_', 0:t0),
    binary_lrnr = lrn(lrnb, predict_type = 'prob'),
    cont_lrnr = lrn(lrnc),
    t0=t0,
    truncate_pi = 0.005,
    truncate_e = 0.005,
    verbose = FALSE
estimate_R(p_deltahat$if_data[[1]]$eif,
                        p_deltahat_s$if_data[[1]]$eif)
```

exampledata

Example dataset

Description

Example dataset with longitudinal surrogate marker and censored primary outcome

Usage

```
data("exampledata")
```

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Format

A data frame with 1000 observations on the following 21 variables. Here, the landmark time is 4 and the final time point is 5. The surrogate is measured at the following time points: 0,1,2,3,4.

- ID Unique individual ID
- X_0 Baseline covariate vector.
- G_0 Treatment indicator vector.
- Y_0 Primary outcome variable at time 0.
- S_0 Surrogate marker value at time 0.
- Y_1 Primary outcome variable at time 1.
- S_1 Surrogate marker value at time 1.
- Y_2 Primary outcome variable at time 2.
- S_2 Surrogate marker value at time 2.
- Y_3 Primary outcome variable at time 3.
- S_3 Surrogate marker value at time 3.
- Y_4 Primary outcome variable at time 4.
- S_4 Surrogate marker value at time 4.
- Y_5 Primary outcome variable at time 5.
- ff Fold number.
- A_0 Observation variable at time 0.
- A_1 Observation variable at time 1.
- A_2 Observation variable at time 2.
- A_3 Observation variable at time 3.
- A_4 Observation variable at time 4.
- A_5 Observation variable at time 5.

plugin_delta

Treatment effect estimation using plug-in estimator

Description

Estimates the treatment effect using the plug-in estimator.

Usage

plugin_delta 5

Arguments

data

id

а

У

s

A dataframe containing all necessary variables for estimation. The functions in this package require the dataframe to be in a specific form. Therefore, you will need to reformat your dataset as follows. At a minimum, you will need variables in your dataframe that indicate (1) the folds for crossfitting; (2) a unique observation identifier; (3) baseline covariates, if there are none you must have a variable with all values equal to 1 to provide to the argument x below; (4) a variable indicating treatment group which should be 1 for treatment and 0 for control; (5) a set of variables that contain the surrogate marker value at each time point up to and including the landmark time, denoted t0; (6) a set of variables that indicate observation status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t; (7) a set of variables that indicate primary outcome status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t. See the exampledata for an example where t0=4 and t=5.

folds A vector defining crossfitting folds for nuisance estimation.

A string giving the name of the column with unique unit IDs (e.g., individual

ID).

x A character vector of covariate names to adjust for in nuisance estimation. At a

minimum this must have one covariate equal to 1 for all individuals.

g A string indicating the column name of the treatment indicator with 1 for treat-

ment and 0 for control.

(Optional) A character vector of the column names indicating observation status at each time point. Specifically, $A_t = 1$ if the individual is still under observation (i.e., uncensored) at time t, meaning their outcome status could in principle

be measured at that time. A value of 0 means the individual was censored prior

to t. If not provided, assumed to be 1 for all time points.

A character vector of the column names indicating primary outcome status at each time point. Specifically, $Y_t = 1$ if the primary event (e.g., failure, relapse, death) has not yet occurred by time t, and the individual is still at risk. A value

of 0 means the primary event occurred on or before time t.

A character vector of the column names indicating the surrogate marker values measured at each time point, where the value is NA if the individual is no longer

observable at that time point.

binary_lrnr Learner object or specification used for estimating binary nuisance components

(e.g., propensity scores, censoring).

cont_lrnr Learner object used for estimating continuous-valued outcome regressions.

(Optional) Column name or vector of propensity score estimates. If not pro-

vided, these will be estimated.

gamma1 (Optional) Vector of column names for censoring probabilities under treatment.

If not provided, these will be estimated.

gamma0 (Optional) Vector of column names for censoring probabilities under control. If

not provided, these will be estimated.

mu1 (Optional) Names of estimated hazards under treatment. If not provided, these

will be estimated.

mu0 (Optional) Names of estimated hazards under control. If not provided, these will

be estimated.

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Q1	(Optional) Names of estimated conditional means under treatment. If not provided, these will be estimated.
Q0	(Optional) Names of estimated conditional means under control. If not provided, these will be estimated.
truncate_e	Numeric truncation level for propensity scores to avoid division by near-zero values. Default is 1e-12.
verbose	Logical; if TRUE, print progress messages.

Value

A dataframe with the following components:

plugin_est Plug-in estimate of the treatment effect

plugin_se Estimated standard error of the plug-in estimator, based on the influence function.

if_data A nested data frame containing the influence function contributions for each observation.

References

Agniel D and Parast L (2025+). "Robust Evaluation of Longitudinal Surrogate Markers with Censored Data." Journal of the Royal Statistical Society: Series B, In press.

Examples

```
data(exampledata)
names(exampledata)
library(glue)
library(gbm)
library(mlr3extralearners)
library(dplyr)
tt <- 5
t0 <- 4
yvars <- paste0('Y_', 0:tt)</pre>
1rn <- 'gbm'
lrnc <- glue('regr.{lrn}')</pre>
lrnb <- glue('classif.{lrn}')</pre>
p_deltahat <- plugin_delta(</pre>
    data = exampledata,
    folds = 'ff',
    id = 'ID',
    x = 'X_0'
    g = 'G_0',
    a = paste0('A_', 0:tt),
    y = yvars,
    s = paste0('S_', 0:t0),
    binary_lrnr = lrn(lrnb, predict_type = 'prob'),
    cont_lrnr = lrn(lrnc),
    truncate_e = 0.005,
    verbose = FALSE
p_deltahat
```

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plugin_delta_s

Residual treatment effect estimation using the plug-in estimator

Description

Estimates the residual treatment effect the plug-in estimator for evaluating a longitudinal surrogate marker.

Usage

```
plugin_delta_s(data, folds, id, x, g, a = NULL, y, s, binary_lrnr = NULL, cont_lrnr
= NULL, t0 = length(s), e = NULL, gamma1 = NULL, gamma0 = NULL, mu1 = NULL, mu0 = NULL,
pi = NULL, pistar = NULL, Q1 = NULL, Q0 = NULL, truncate_e = 1e-12, truncate_pi = 1e-12,
se_type = "asymptotic", n_boot = NULL, alpha = 0.05, verbose = FALSE, retain_data
= FALSE)
```

Arguments

data

A dataframe containing all necessary variables for estimation. The functions in this package require the dataframe to be in a specific form. Therefore, you will need to reformat your dataset as follows. At a minimum, you will need variables in your dataframe that indicate (1) the folds for crossfitting; (2) a unique observation identifier; (3) baseline covariates, if there are none you must have a variable with all values equal to 1 to provide to the argument x below; (4) a variable indicating treatment group which should be 1 for treatment and 0 for control; (5) a set of variables that contain the surrogate marker value at each time point up to and including the landmark time, denoted t0; (6) a set of variables that indicate observation status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t; (7) a set of variables that indicate primary outcome status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t. See the exampledata for an example where t0=4 and t=5.

folds

A vector defining crossfitting folds for nuisance estimation.

id

A string giving the name of the column with unique unit IDs (e.g., individual ID).

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Χ

A character vector of covariate names to adjust for in nuisance estimation. At a minimum this must have one covariate equal to 1 for all individuals.

g

A string indicating the column name of the treatment indicator with 1 for treatment and 0 for control.

а

(Optional) A character vector of the column names indicating observation status at each time point. Specifically, $A_t = 1$ if the individual is still under observation (i.e., uncensored) at time t, meaning their outcome status could in principle be measured at that time. A value of 0 means the individual was censored prior to t. If not provided, assumed to be 1 for all time points.

У

A character vector of the column names indicating primary outcome status at each time point. Specifically, $Y_t = 1$ if the primary event (e.g., failure, relapse, death) has not yet occurred by time t, and the individual is still at risk. A value of 0 means the primary event occurred on or before time t.

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s A character vector of the column names indicating the surrogate marker values measured at each time point, where the value is NA if the individual is no longer observable at that time point. binary_lrnr Learner object or specification used for estimating binary nuisance components (e.g., propensity scores, censoring). cont_lrnr Learner object used for estimating continuous-valued outcome regressions. t0 Landmark time. (Optional) Column name or vector of propensity score estimates. If not proe vided, these will be estimated. (Optional) Vector of column names for censoring probabilities under treatment. gamma1 If not provided, these will be estimated. gamma0 (Optional) Vector of column names for censoring probabilities under control. If not provided, these will be estimated. mu1 (Optional) Names of estimated hazards under treatment. If not provided, these will be estimated. (Optional) Names of estimated hazards under control. If not provided, these will mu0 be estimated. рi (Optional) Vector of column names giving estimated probabilities of observed surrogate values under observed treatment. If not provided, these will be estimated. (Optional) Vector of column names giving estimated probabilities under the refpistar erence distribution. If not provided, these will be estimated. Q1 (Optional) Names of estimated conditional means under treatment. If not provided, these will be estimated. (Optional) Names of estimated conditional means under control. If not provided, Q0 these will be estimated. Numeric truncation level for propensity scores to avoid division by near-zero truncate_e values. Default is 1e-12. Truncation threshold for surrogate probabilities to avoid instability. Default is truncate_pi Type of standard error estimation, choices are "asymptotic" or "bootstrap". se_type (Optional unless se_type = "bootstrap") Number of boostrap samples. n_boot alpha Significance level for confidence intervals. Default is 0.05. verbose Logical; if TRUE, print progress messages. Logical; if TRUE, retains full dataset with estimated components in the output. retain_data

Value

A dataframe with the following components:

plugin_est The plug-in estimate of the residual treatment effect at the landmark time.

Standard error of the estimate, based on influence function or bootstrap.

Lower bound of the confidence interval.

Upper bound of the confidence interval.

A list containing the dataset with the efficient influence function if retain_data = TRUE.

References

Agniel D and Parast L (2025+). "Robust Evaluation of Longitudinal Surrogate Markers with Censored Data." Journal of the Royal Statistical Society: Series B, In press.

Examples

```
data(exampledata)
names(exampledata)
library(glue)
library(gbm)
library(mlr3extralearners)
library(dplyr)
tt <- 5
t0 <- 4
yvars <- paste0('Y_', 0:tt)</pre>
lrn <- 'gbm'</pre>
lrnc <- glue('regr.{lrn}')</pre>
lrnb <- glue('classif.{lrn}')</pre>
p_deltahat_s <- plugin_delta_s(</pre>
    data = exampledata,
    folds = 'ff',
    id = 'ID',
    x = 'X_0'
    g = 'G_0'
    a = paste0('A_', 0:tt),
    y = yvars,
    s = paste0('S_', 0:t0),
    binary_lrnr = lrn(lrnb, predict_type = 'prob'),
    cont_lrnr = lrn(lrnc),
    t0=t0,
    truncate_pi = 0.005,
    truncate_e = 0.005,
    verbose = FALSE
  )
p_deltahat_s
```

tmle_delta

Treatment effect estimation using TMLE

Description

Estimates the treatment effect using targeted minimum loss-based estimation (TMLE).

Usage

```
tmle_delta(data, folds, id, x, g, a = NULL, y, s, binary_lrnr = NULL, cont_lrnr = NULL, e = NULL, gamma1 = NULL, gamma0 = NULL, truncate_e = 1e-12, verbose = FALSE)
```

Arguments

data

A dataframe containing all necessary variables for estimation. The functions in this package require the dataframe to be in a specific form. Therefore, you will need to reformat your dataset as follows. At a minimum, you will need variables in your dataframe that indicate (1) the folds for crossfitting; (2) a unique observation identifier; (3) baseline covariates, if there are none you must have a variable with all values equal to 1 to provide to the argument x below; (4) a variable indicating treatment group which should be 1 for treatment and 0 for control; (5) a set of variables that contain the surrogate marker value at each time point up to and including the landmark time, denoted t0; (6) a set of variables that indicate observation status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t; (7) a set of variables that indicate primary outcome status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t. See the exampledata for an example where t0=4 and t=5.

folds A vector defining crossfitting folds for nuisance estimation.

id A string giving the name of the column with unique unit IDs (e.g., individual

A character vector of covariate names to adjust for in nuisance estimation. At a Х

minimum this must have one covariate equal to 1 for all individuals.

A string indicating the column name of the treatment indicator with 1 for treatg

ment and 0 for control.

(Optional) A character vector of the column names indicating observation status at each time point. Specifically, $A_t = 1$ if the individual is still under observation (i.e., uncensored) at time t, meaning their outcome status could in principle be measured at that time. A value of 0 means the individual was censored prior

to t. If not provided, assumed to be 1 for all time points.

A character vector of the column names indicating primary outcome status at each time point. Specifically, $Y_t = 1$ if the primary event (e.g., failure, relapse, death) has not yet occurred by time t, and the individual is still at risk. A value

of 0 means the primary event occurred on or before time t.

A character vector of the column names indicating the surrogate marker values measured at each time point, where the value is NA if the individual is no longer

observable at that time point.

binary_lrnr Learner object or specification used for estimating binary nuisance components

(e.g., propensity scores, censoring).

Learner object used for estimating continuous-valued outcome regressions. cont_lrnr

(Optional) Column name or vector of propensity score estimates. If not pro-

vided, these will be estimated.

gamma1 (Optional) Vector of column names for censoring probabilities under treatment.

If not provided, these will be estimated.

gamma0 (Optional) Vector of column names for censoring probabilities under control. If

not provided, these will be estimated.

truncate_e Numeric truncation level for propensity scores to avoid division by near-zero

values. Default is 1e-12.

verbose Logical; if TRUE, print progress messages.

У

а

s

e

Value

A dataframe with the following components:

tmle_est	TMLE estimate of the treatment effect.
tmle_se	Estimated standard error of the TMLE estimator, based on the influence function.
if_data	A nested data frame containing the influence function contributions for each observation.

References

Agniel D and Parast L (2025+). "Robust Evaluation of Longitudinal Surrogate Markers with Censored Data." Journal of the Royal Statistical Society: Series B, In press.

Examples

```
data(exampledata)
names(exampledata)
library(glue)
library(gbm)
library(mlr3extralearners)
library(dplyr)
tt <- 5
t0 <- 4
yvars <- paste0('Y_', 0:tt)</pre>
1rn <- 'gbm'
lrnc <- glue('regr.{lrn}')</pre>
lrnb <- glue('classif.{lrn}')</pre>
tml_deltahat <- tmle_delta(data = exampledata,</pre>
                               folds = 'ff',
                               id = 'ID',
                               x = 'X_0'
                               g = 'G_0',
                               a = paste0('A_', 0:tt),
                               y = yvars,
                               s = paste0('S_', 0:t0),
                               binary_lrnr = lrn(lrnb, predict_type = 'prob'),
                               cont_lrnr = lrn(lrnc),
                               truncate_e = 0.005,
                               verbose = FALSE)
tml_deltahat
```

tmle_delta_s

Residual treatment effect estimation using TMLE

Description

Estimates the residual treatment effect using targeted minimum loss-based estimation (TMLE) for evaluating a longitudinal surrogate marker.

Usage

```
tmle_delta_s(data, folds, id, x, g, a = NULL, y, s, binary_lrnr = NULL, cont_lrnr
= NULL, t0 = length(s), e = NULL, gamma1 = NULL, gamma0 = NULL, pi = NULL,
pistar = NULL, truncate_e = 1e-12, verbose = FALSE, retain_data = FALSE)
```

Arguments

data

A dataframe containing all necessary variables for estimation. The functions in this package require the dataframe to be in a specific form. Therefore, you will need to reformat your dataset as follows. At a minimum, you will need variables in your dataframe that indicate (1) the folds for crossfitting; (2) a unique observation identifier; (3) baseline covariates, if there are none you must have a variable with all values equal to 1 to provide to the argument x below; (4) a variable indicating treatment group which should be 1 for treatment and 0 for control; (5) a set of variables that contain the surrogate marker value at each time point up to and including the landmark time, denoted t0; (6) a set of variables that indicate observation status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t; (7) a set of variables that indicate primary outcome status at each time point where the surrogate marker is measured, in addition to the final time which is denoted as t. See the example data for an example where t0=4 and t=5.

folds

A vector defining crossfitting folds for nuisance estimation.

id

A string giving the name of the column with unique unit IDs (e.g., individual

Х

A character vector of covariate names to adjust for in nuisance estimation. At a minimum this must have one covariate equal to 1 for all individuals.

g

A string indicating the column name of the treatment indicator with 1 for treatment and 0 for control.

а

(Optional) A character vector of the column names indicating observation status at each time point. Specifically, $A_t = 1$ if the individual is still under observation (i.e., uncensored) at time t, meaning their outcome status could in principle be measured at that time. A value of 0 means the individual was censored prior to t. If not provided, assumed to be 1 for all time points.

У

A character vector of the column names indicating primary outcome status at each time point. Specifically, $Y_t = 1$ if the primary event (e.g., failure, relapse, death) has not yet occurred by time t, and the individual is still at risk. A value of 0 means the primary event occurred on or before time t.

s

A character vector of the column names indicating the surrogate marker values measured at each time point, where the value is NA if the individual is no longer observable at that time point.

binary_lrnr

Learner object or specification used for estimating binary nuisance components (e.g., propensity scores, censoring).

cont_lrnr

Learner object used for estimating continuous-valued outcome regressions.

t0

Landmark time.

e

(Optional) Column name or vector of propensity score estimates. If not provided, these will be estimated.

gamma1

(Optional) Vector of column names for censoring probabilities under treatment. If not provided, these will be estimated.

gamma0	(Optional) Vector of column names for censoring probabilities under control. If not provided, these will be estimated.
pi	(Optional) Vector of column names giving estimated probabilities of observed surrogate values under observed treatment. If not provided, these will be estimated.
pistar	(Optional) Vector of column names giving estimated probabilities under the reference distribution. If not provided, these will be estimated.
truncate_e	Numeric truncation level for propensity scores to avoid division by near-zero values. Default is 1e-12.
verbose	Logical; if TRUE, print progress messages.
retain_data	Logical; if TRUE, the function return the full data and influence function values.

Value

A dataframe with the following components:

tmle_est	TMLE estimate of the residual treatment effect.
tmle_se	Estimated standard error using the empirical standard deviation of the influence function.
if_data	(Optional) Full dataset joined with estimated influence function contributions.

References

Agniel D and Parast L (2025+). "Robust Evaluation of Longitudinal Surrogate Markers with Censored Data." Journal of the Royal Statistical Society: Series B, In press.

Examples

```
data(exampledata)
names(exampledata)
library(glue)
library(gbm)
library(mlr3extralearners)
library(dplyr)
tt <- 5
t0 <- 4
yvars <- paste0('Y_-', 0:tt)
1rn <- 'gbm'
lrnc <- glue('regr.{lrn}')</pre>
lrnb <- glue('classif.{lrn}')</pre>
tml_deltahat_s <- tmle_delta_s(data = exampledata,</pre>
                                   folds = 'ff',
                                   id = 'ID',
                                   x = 'X_0',
                                   g = 'G_0',
                                   a = paste0('A_', 0:tt),
                                   y = yvars,
                                   s = paste0('S_', 0:t0),
                                   binary_lrnr = lrn(lrnb, predict_type = 'prob'),
                                   cont_lrnr = lrn(lrnc),
                                   t0=t0,
                                   truncate_e = 0.005,
```

verbose = FALSE)

tml_deltahat_s

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