Lung Cancer

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1	Detailed Survival analyis of the Survival lung data.	
1.0	0.1 Libraries	
	orary(survival) orary(FRESA.CAD)	
##	Loading required package: Rcpp	
##	Loading required package: stringr	
##	Loading required package: miscTools	
##	Loading required package: Hmisc	
## ##	Attaching package: 'Hmisc'	
## ##	The following objects are masked from 'package:base':	
##	format.pval, units	
##	Loading required package: pROC	
##	Type 'citation("pROC")' for a citation.	
## ##	Attaching package: 'pROC'	
##	The following objects are masked from 'package:stats':	
##	cov, smooth, var	
pai	<pre><- par(no.readonly = TRUE) nder::panderOptions('digits', 3) nder::panderOptions('keep.trailing.zeros',TRUE)</pre>	

1.0.2 Libraries

```
data(lung)
## Warning in data(lung): data set 'lung' not found
lung$inst <- NULL
lung$status <- lung$status - 1
lung <- lung[complete.cases(lung),]
pander::pander(table(lung$status))</pre>
```

0	1
47	121

pander::pander(summary(lung\$time))

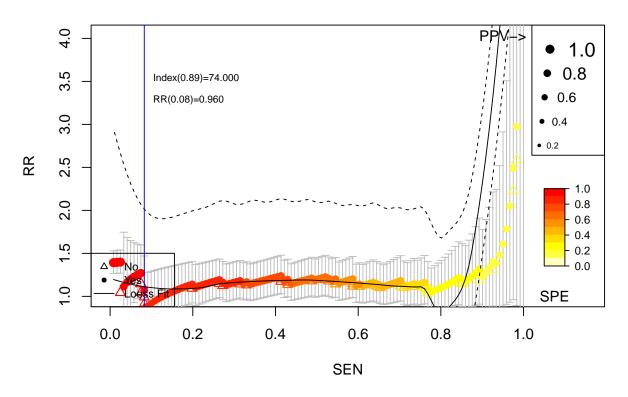
Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
5	175	268	310	416	1022

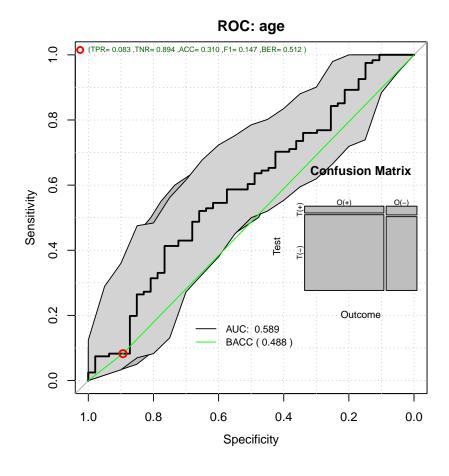
1.1 Exploring Raw Features with RRPlot

```
convar <- colnames(lung)[lapply(apply(lung,2,unique),length) > 10]
convar <- convar[convar != "time"]
topvar <- univariate_BinEnsemble(lung[,c("status",convar)],"status")
pander::pander(topvar)</pre>
```

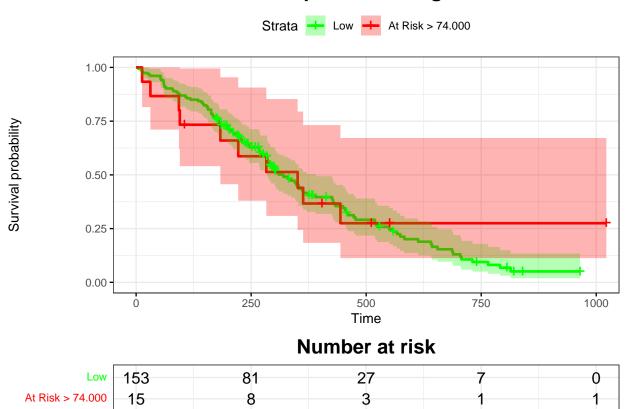
age	wt.loss
0.106	0.106

Relative Risk: age

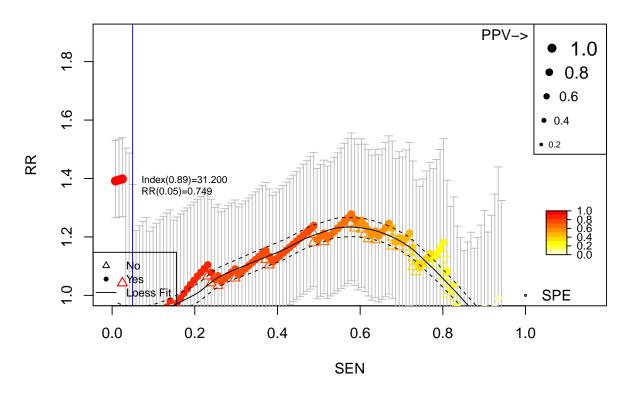


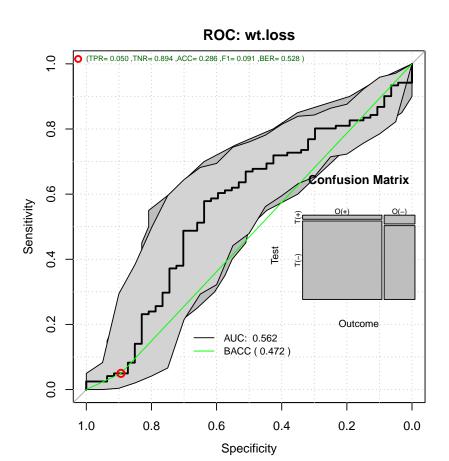


Kaplan-Meier: age



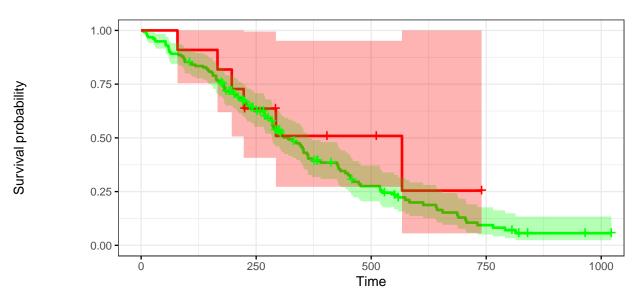
Relative Risk: wt.loss





Kaplan-Meier: wt.loss





Number at risk

Low	157	83	27	8	1
At Risk > 31.200	11	6	3	0	0

names(RRanalysis) <- topFive</pre>

1.2 Reporting the Metrics

```
ROCAUC <- NULL
CstatCI <- NULL
RRatios <- NULL
LogRangp <- NULL
Sensitivity <- NULL
Specificity <- NULL
for (topf in topFive)
  CstatCI <- rbind(CstatCI,RRanalysis[[topf]]$c.index$cstatCI)</pre>
  RRatios <- rbind(RRatios,RRanalysis[[topf]]$RR_atP)</pre>
  LogRangp <- rbind(LogRangp,RRanalysis[[topf]]$surdif$pvalue)</pre>
  Sensitivity <- rbind(Sensitivity,RRanalysis[[topf]]$ROCAnalysis$sensitivity)</pre>
  Specificity <- rbind(Specificity,RRanalysis[[topf]]$ROCAnalysis$specificity)</pre>
  ROCAUC <- rbind(ROCAUC,RRanalysis[[topf]]$ROCAnalysis$aucs)</pre>
rownames(CstatCI) <- topFive</pre>
rownames(RRatios) <- topFive</pre>
rownames(LogRangp) <- topFive</pre>
rownames(Sensitivity) <- topFive</pre>
rownames(Specificity) <- topFive</pre>
```

rownames(ROCAUC) <- topFive</pre>

pander::pander(ROCAUC)

0.491	$0.687 \\ 0.661$
	$0.491 \\ 0.463$

pander::pander(CstatCI)

	mean.C Index	median	lower	upper
age	0.558	0.558	0.500	0.619
wt.loss	0.515	0.516	0.456	0.574

pander::pander(RRatios)

	est	lower	upper
$egin{array}{c} { m age} \\ { m wt.loss} \end{array}$	$0.960 \\ 0.749$	$0.675 \\ 0.435$	1.37 1.29

pander::pander(LogRangp)

age	0.818
wt.loss	0.358

pander::pander(Sensitivity)

	est	lower	upper
$rac{ ext{age}}{ ext{wt.loss}}$	$0.0826 \\ 0.0496$	$0.0403 \\ 0.0184$	$0.147 \\ 0.105$

pander::pander(Specificity)

	est	lower	upper
$rac{ ext{age}}{ ext{wt.loss}}$	$0.894 \\ 0.894$	$0.769 \\ 0.769$	$0.965 \\ 0.965$

meanMatrix <- cbind(ROCAUC[,1],CstatCI[,1],Sensitivity[,1],Specificity[,1],RRatios[,1])
colnames(meanMatrix) <- c("ROCAUC","C-Stat","Sen","Spe","RR")
pander::pander(meanMatrix)</pre>

	ROCAUC	C-Stat	Sen	Spe	RR
age	0.589	0.558	0.0826	0.894	0.960

	ROCAUC	C-Stat	Sen	Spe	RR
wt.loss	0.562	0.515	0.0496	0.894	0.749

1.3 Modeling

```
ml <- BSWiMS.model(Surv(time,status)~1,data=lung,NumberofRepeats = 10)
[++++++++++++++++++++++++++++++++++]..
sm <- summary(ml)
pander::pander(sm$coefficients)</pre>
```

Table 11: Table continues below

	Estimate	lower	HR	upper	u.Accuracy	r.Accuracy
ph.ecog	4.32 e-01	1.194	1.541	1.988	0.679	0.649
sex	-4.59e-01	0.456	0.632	0.876	0.649	0.679
pat.karno	-1.77e-03	0.997	0.998	1.000	0.506	0.720
ph.karno	-4.06e-07	1.000	1.000	1.000	0.577	0.720
\overline{age}	4.57e-08	1.000	1.000	1.000	0.565	0.720

Table 12: Table continues below

	full.Accuracy	u.AUC	r.AUC	full.AUC	IDI	NRI
ph.ecog	0.601	0.601	0.620	0.600	0.0449	0.405
sex	0.601	0.620	0.601	0.600	0.0285	0.478
pat.karno	0.506	0.585	0.500	0.585	0.0292	0.342
ph.karno	0.577	0.570	0.500	0.570	0.0143	0.280
age	0.565	0.549	0.500	0.549	0.0162	0.195

	z.IDI	z.NRI	Delta.AUC	Frequency
ph.ecog	3.33	2.48	-0.02005	1.0
sex	2.76	2.85	-0.00167	1.0
pat.karno	2.44	2.24	0.08546	1.0
ph.karno	2.22	1.64	0.06998	0.7
age	1.97	1.14	0.04871	0.1

1.4 Cox Model Performance

Here we evaluate the model using the RRPlot() function.

1.4.1 The evaluation of the raw Cox model with RRPlot()

Here we will use the predicted event probability assuming a baseline hazard for events withing 5 years

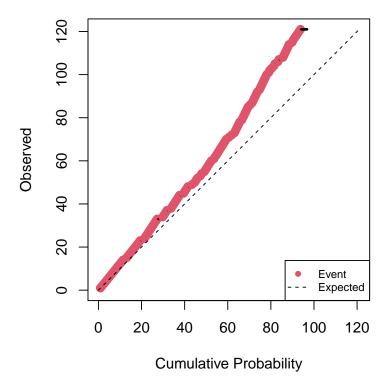
```
timeinterval <- 2*mean(subset(lung,status==1)$time)

h0 <- sum(lung$status & lung$time <= timeinterval)
h0 <- h0/sum((lung$time > timeinterval) | (lung$status==1))
pander::pander(t(c(h0=h0,timeinterval=timeinterval)),caption="Initial Parameters")
```

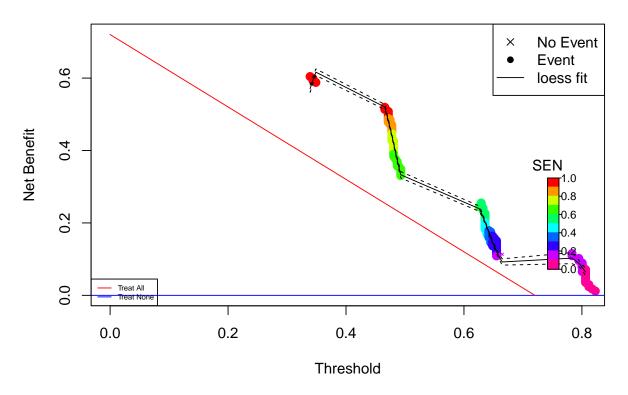
Table 14: Initial Parameters

h0	timeinterval
0.85	578

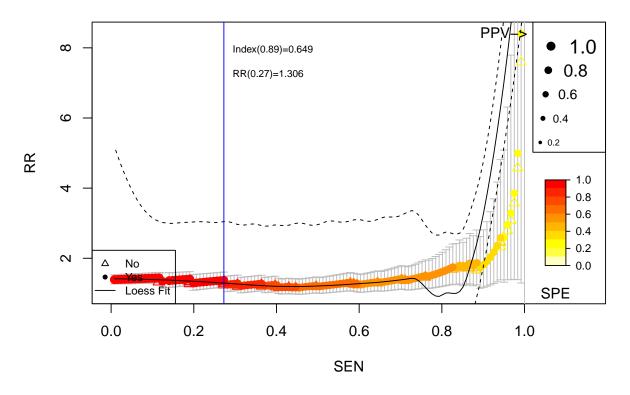
Cumulative vs. Observed: Raw Train: Lung Cancer



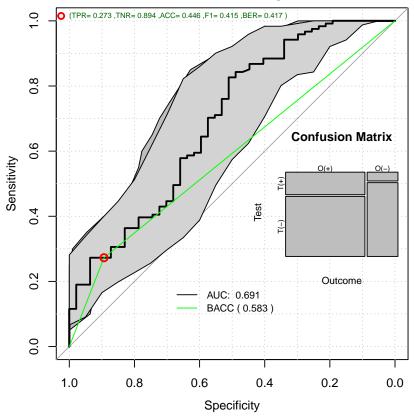
Decision Curve Analysis: Raw Train: Lung Cancer



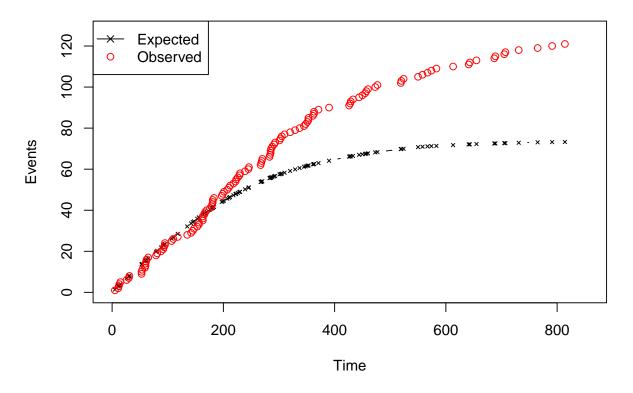
Relative Risk: Raw Train: Lung Cancer



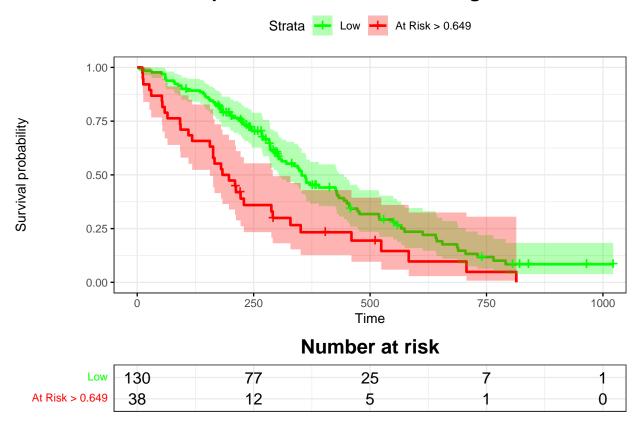
ROC: Raw Train: Lung Cancer



Time vs. Events: Raw Train: Lung Cancer



Kaplan-Meier: Raw Train: Lung Cancer



As we can see the Observed probability as well as the Time vs. Events are not calibrated.

1.4.2 Uncalibrated Performance Report

pander::pander(t(rrAnalysisTrain\$keyPoints),caption="Threshold values")

Table 15: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
\mathbf{Thr}	0.649	0.478	0.339	0.339	0.493
$\mathbf{R}\mathbf{R}$	1.240	1.742	68.491	68.491	1.270
SEN	0.273	0.826	1.000	1.000	0.612
\mathbf{SPE}	0.872	0.511	0.191	0.191	0.596
\mathbf{BACC}	0.573	0.669	0.596	0.596	0.604

pander::pander(t(rrAnalysisTrain\$0ERatio\$estimate),caption="0/E Ratio")

Table 16: O/E Ratio

O/E	Low	Upper	p.value
1.65	1.37	1.97	3.16e-07

pander::pander(t(rrAnalysisTrain\$0E95ci),caption="0/E Mean")

Table 17: O/E Mean

mean	50%	2.5%	97.5%
1.23	1.23	1.18	1.27

pander::pander(t(rrAnalysisTrain\$0Acum95ci),caption="0/Acum Mean")

Table 18: O/Acum Mean

mean	50%	2.5%	97.5%
1.2	1.2	1.19	1.21

pander::pander(rrAnalysisTrain\$c.index\$cstatCI,caption="C. Index")

mean.C Index	median	lower	upper
0.651	0.65	0.585	0.709

pander::pander(t(rrAnalysisTrain\$ROCAnalysis\$aucs),caption="ROC AUC")

Table 20: ROC AUC

est	lower	upper
0.691	0.598	0.784

pander::pander((rrAnalysisTrain\$ROCAnalysis\$sensitivity), caption="Sensitivity")

Table 21: Sensitivity

est	lower	upper
0.273	0.196	0.361

pander::pander((rrAnalysisTrain\$ROCAnalysis\$specificity),caption="Specificity")

Table 22: Specificity

est	lower	upper
0.894	0.769	0.965

pander::pander(t(rrAnalysisTrain\$thr_atP),caption="Probability Thresholds")

Table 23: Probability Thresholds

90%	
0.649	

pander::pander(t(rrAnalysisTrain\$RR_atP),caption="Risk Ratio")

Table 24: Risk Ratio

est	lower	upper
1.31	1.11	1.54

pander::pander(rrAnalysisTrain\$surdif,caption="Logrank test")

Table 25: Logrank test Chisq = 10.879375 on 1 degrees of freedom, p = 0.000972

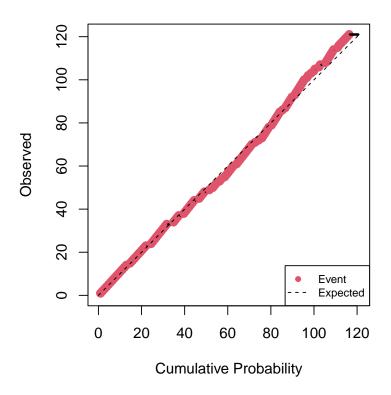
	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	130	88	101.3	1.76	10.9
class=1	38	33	19.7	9.05	10.9

1.4.3 Cox Calibration

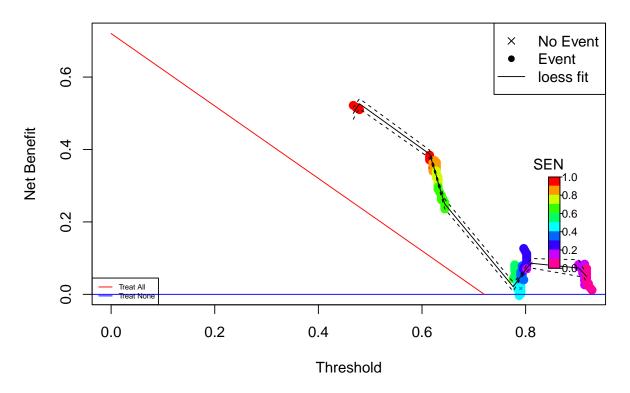
h0	Gain	DeltaTime
1.29	1.52	749

1.4.4 The RRplot() of the calibrated model

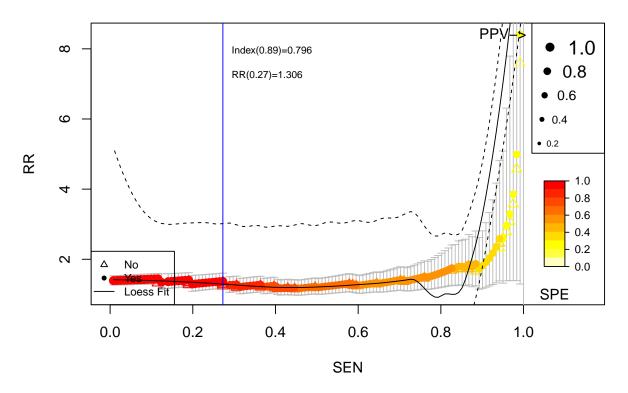
Cumulative vs. Observed: Train: Lung

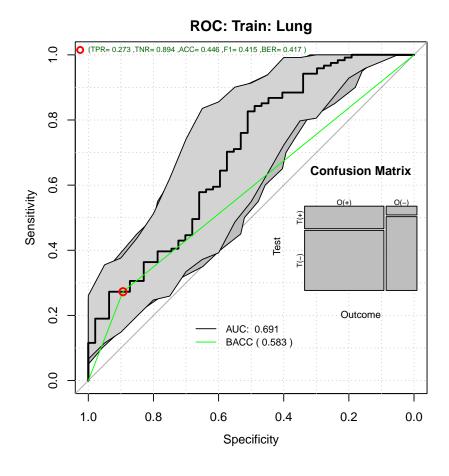


Decision Curve Analysis: Train: Lung

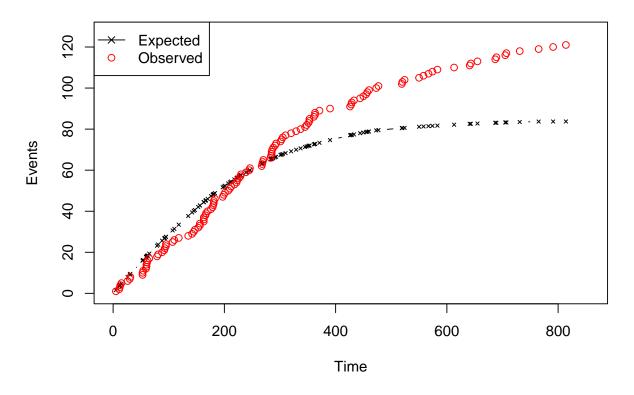


Relative Risk: Train: Lung



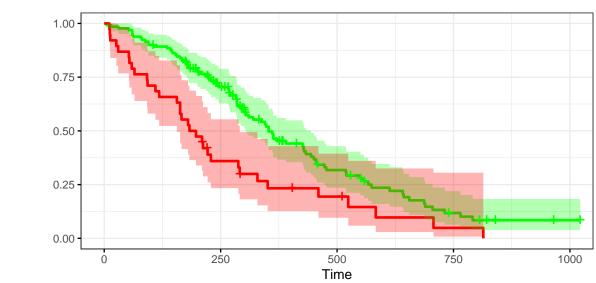


Time vs. Events: Train: Lung



Kaplan-Meier: Train: Lung





Number at risk

Low	130	77	25	7	1
At Risk > 0.796	38	12	5	1	0

1.4.5 Calibrated Train Performance

Survival probability

pander::pander(t(rrAnalysisTrain\$keyPoints), caption="Threshold values")

Table 27: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.796	0.628	0.467	0.467	0.479
$\mathbf{R}\mathbf{R}$	1.240	1.742	68.491	68.491	2.784
\mathbf{SEN}	0.273	0.826	1.000	1.000	0.959
\mathbf{SPE}	0.872	0.511	0.191	0.191	0.277
\mathbf{BACC}	0.573	0.669	0.596	0.596	0.618

pander::pander(t(rrAnalysisTrain\$0ERatio\$estimate),caption="0/E Ratio")

Table 28: O/E Ratio

O/E	Low	Upper	p.value
1.45	1.2	1.73	0.000124

pander::pander(t(rrAnalysisTrain\$0E95ci),caption="0/E Mean")

Table 29: O/E Mean

mean	50%	2.5%	97.5%
1.06	1.06	1.02	1.1

pander::pander(t(rrAnalysisTrain\$0Acum95ci),caption="0/Acum Mean")

Table 30: O/Acum Mean

mean	50%	2.5%	97.5%
1	1	0.996	1.01

pander::pander(rrAnalysisTrain\$c.index\$cstatCI,caption="C. Index")

mean.C Index	median	lower	upper
0.651	0.649	0.585	0.712

pander::pander(t(rrAnalysisTrain\$ROCAnalysis\$aucs),caption="ROC AUC")

Table 32: ROC AUC

est	lower	upper
0.691	0.598	0.784

pander::pander((rrAnalysisTrain\$ROCAnalysis\$sensitivity), caption="Sensitivity")

Table 33: Sensitivity

est	lower	upper
0.273	0.196	0.361

pander::pander((rrAnalysisTrain\$ROCAnalysis\$specificity),caption="Specificity")

Table 34: Specificity

est	lower	upper
0.894	0.769	0.965

pander::pander(t(rrAnalysisTrain\$thr_atP),caption="Probability Thresholds")

Table 35: Probability Thresholds

90%	
0.796	

pander::pander(t(rrAnalysisTrain\$RR_atP),caption="Risk Ratio")

Table 36: Risk Ratio

est	lower	upper
1.31	1.11	1.54

pander::pander(rrAnalysisTrain\$surdif,caption="Logrank test")

Table 37: Logrank test Chisq = 10.879375 on 1 degrees of freedom, p = 0.000972

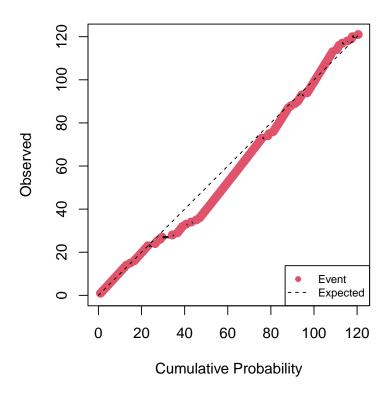
	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	130	88	101.3	1.76	10.9
class=1	38	33	19.7	9.05	10.9

1.5 Cross-Validation

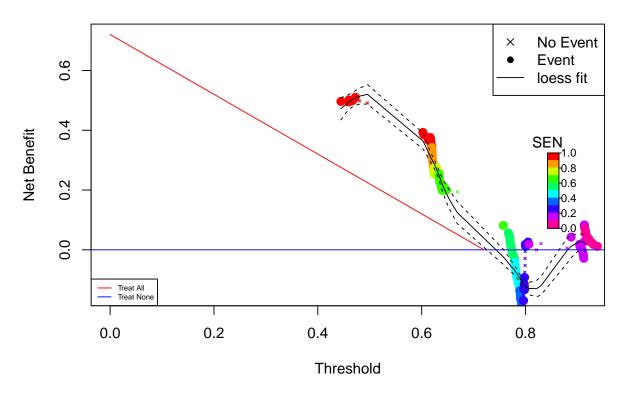
[++], [+3.8 Min Tests: 1 Max Tests: 3 Mean Tests: 1.408451 . MAD: 0.4851003 .[+++].[+++].[+++][.+++].++].++ [+++].[+++].[+++].[+++].[+++]. Tested: 111 Avg. Selected: 3.8 Min Tests: 1 Max Tests: Tested: 135 Avg. Selected: 3.633333 Min Tests: 1 Max Tests: 7 Mean Tests: 2.222222 . MAD: 0.481389 .[+-Tested: 157 Avg. Selected: 3.66 Min Tests: 1 Max Tests: 8 Mean Tests: 3.184713 . MAD: 0.4795391 [.+++].+++].+++ [+++].[+++].[+++]70 Tested: 166 Avg. Selected: 3.628571 Min Tests: 1 Max Tests: 13 Tested: 167 Avg. Selected: 3.625 Min Tests: 1 Max Tests: 13 Mean Tests: 4.790419 . MAD: 0.4761656 Min Tests: 1 Max Tests: 15 Mean Tests: 5.389222. MAD: $0.4758431 \cdot [+++] \cdot [++++] \cdot [+++] \cdot [+++]$ |.[++].[++-].[+++].[+++].[+++].[+++].[+] Tested: 167 Avg. Selected: 3.64 Min Tests: 1 Max Tests: 15 Mean Selected: 3.618182 Min Tests: 1 Max Tests: 15 Mean Tests: 6.586826 . Tested: 167 Avg. MAD: 0.4757842

```
Selected: 3.633333 Min Tests: 1 Max Tests: 16 Mean Tests: 7.142857 .
168 Avg.
Selected: 3.638462 Min Tests: 1 Max Tests: 16 Mean Tests: 7.738095 .
                                         MAD: 0.4761118
].[+++].[+++].[+++].[+++].[+++].50 Tested: 168 Avg. Selected: 3.64 Min Tests: 2 Max Tests: 18 Mean
Tested: 168 Avg. Selected: 3.64375 Min Tests: 2 Max Tests: 19 Mean Tests: 9.52381 . MAD:
Avg. Selected: 3.658824 Min Tests: 2 Max Tests: 19 Mean Tests: 10.11905 . MAD: 0.4762053
[+] [+++] [+++] [+++] [++++] [++++] [++++] [++++] [++++] 180 Tested: 168 Avg. Selected: 3.65 Min Tests:
Tested: 168 Avg. Selected: 3.663158 Min Tests: 3 Max Tests: 21 Mean Tests: 11.30952 . MAD: 0.4758161
3~\mathrm{Max} Tests: 22~\mathrm{Mean} Tests: 11.90476 . MAD: 0.4758556
```

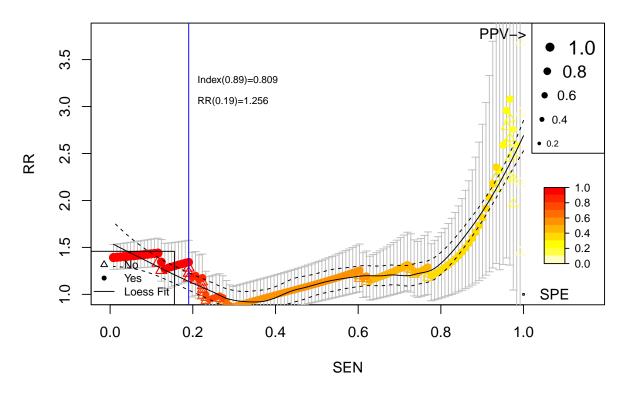
Cumulative vs. Observed: Test: Lung Cancer



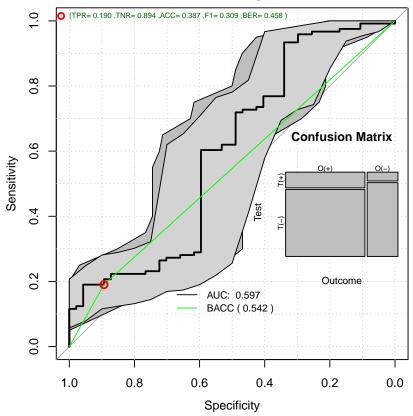
Decision Curve Analysis: Test: Lung Cancer



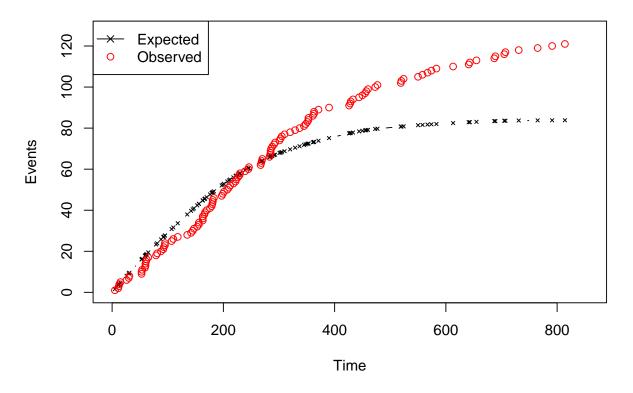
Relative Risk: Test: Lung Cancer



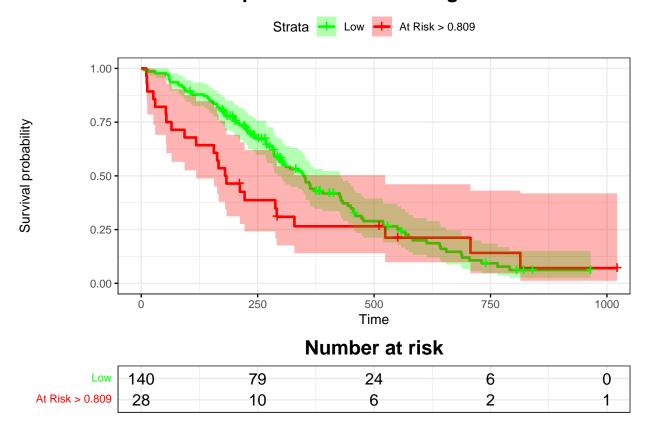




Time vs. Events: Test: Lung Cancer



Kaplan-Meier: Test: Lung Cancer



1.5.1 Cross-Validation Test Performance

pander::pander(t(rrAnalysisTest\$keyPoints), caption="Threshold values")

Table 38: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.807	0.617	0.460	0.445	0.496
$\mathbf{R}\mathbf{R}$	1.186	2.354	4.444	1.000	2.784
\mathbf{SEN}	0.198	0.934	0.992	1.000	0.959
\mathbf{SPE}	0.894	0.340	0.106	0.000	0.277
\mathbf{BACC}	0.546	0.637	0.549	0.500	0.618

pander::pander(t(rrAnalysisTest\$OERatio\$estimate),caption="0/E Ratio")

Table 39: O/E Ratio

O/E	Low	Upper	p.value
1.44	1.2	1.72	0.000126

pander::pander(t(rrAnalysisTest\$0E95ci),caption="0/E Mean")

Table 40: O/E Mean

mean	50%	2.5%	97.5%
1.05	1.05	1.01	1.09

pander::pander(t(rrAnalysisTest\$OAcum95ci),caption="0/Acum Mean")

Table 41: O/Acum Mean

mean	50%	2.5%	97.5%
0.936	0.935	0.922	0.948

pander::pander(rrAnalysisTest\$c.index\$cstatCI,caption="C. Index")

mean.C Index	median	lower	upper
0.581	0.579	0.511	0.645

pander::pander(t(rrAnalysisTest\$ROCAnalysis\$aucs),caption="ROC AUC")

Table 43: ROC AUC

est	lower	upper
0.597	0.493	0.701

pander::pander((rrAnalysisTest\$ROCAnalysis\$sensitivity),caption="Sensitivity")

Table 44: Sensitivity

est	lower	upper
0.19	0.124	0.271

pander::pander((rrAnalysisTest\$ROCAnalysis\$specificity), caption="Specificity")

Table 45: Specificity

est	lower	upper
0.894	0.769	0.965

pander::pander(t(rrAnalysisTest\$thr_atP),caption="Probability Thresholds")

Table 46: Probability Thresholds

90%	
0.809	

pander::pander(t(rrAnalysisTest\$RR_atP),caption="Risk Ratio")

Table 47: Risk Ratio

est	lower	upper
1.26	1.05	1.51

pander::pander(rrAnalysisTest\$surdif,caption="Logrank test")

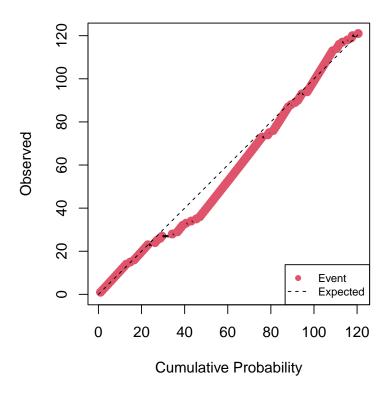
Table 48: Logrank test Chisq = 2.346444 on 1 degrees of freedom, p = 0.125569

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	140	98	103.8	0.328	2.35
class=1	28	23	17.2	1.981	2.35

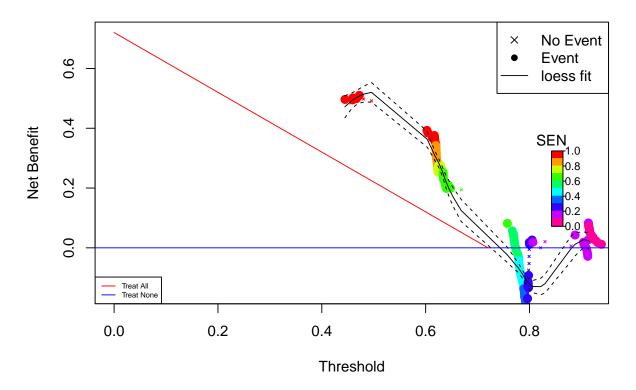
1.5.2 Calibrating the test results

h0	Gain	DeltaTime
0.85	1	755

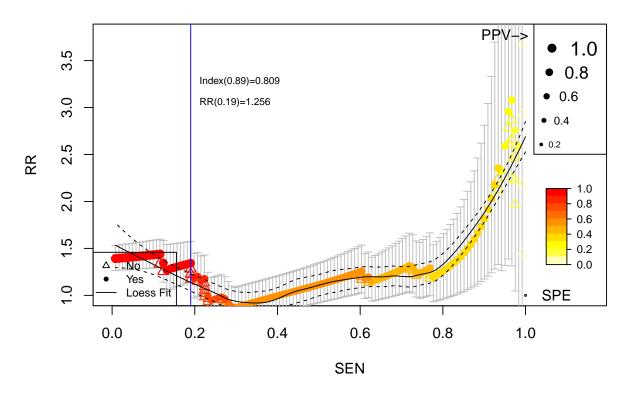
Cumulative vs. Observed: Calibrated Test: Lung



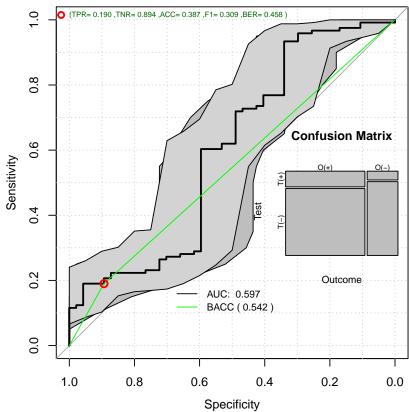
Decision Curve Analysis: Calibrated Test: Lung



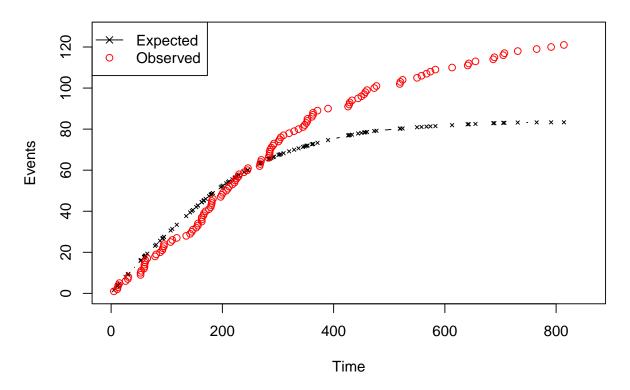
Relative Risk: Calibrated Test: Lung



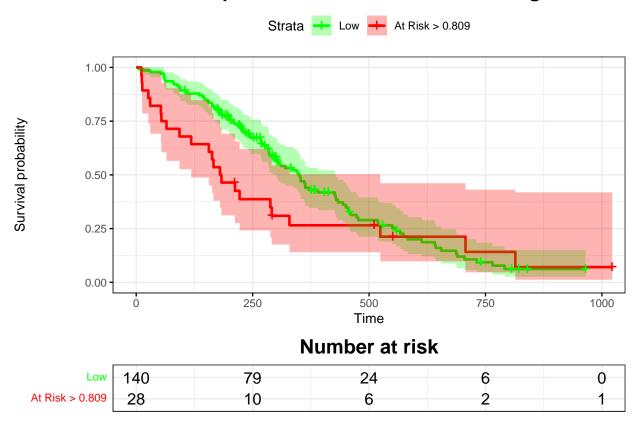




Time vs. Events: Calibrated Test: Lung



Kaplan-Meier: Calibrated Test: Lung



1.5.3 Calibrated Test Performance

pander::pander(t(rrAnalysisTest\$keyPoints), caption="Threshold values")

Table 50: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.807	0.617	0.460	0.445	0.496
$\mathbf{R}\mathbf{R}$	1.186	2.354	4.444	1.000	2.784
\mathbf{SEN}	0.198	0.934	0.992	1.000	0.959
\mathbf{SPE}	0.894	0.340	0.106	0.000	0.277
\mathbf{BACC}	0.546	0.637	0.549	0.500	0.618

pander::pander(t(rrAnalysisTest\$0ERatio\$estimate),caption="0/E Ratio")

Table 51: O/E Ratio

O/E	Low	Upper	p.value
1.45	1.2	1.74	9.64e-05

pander::pander(t(rrAnalysisTest\$0E95ci),caption="0/E Mean")

Table 52: O/E Mean

mean	50%	2.5%	97.5%
1.06	1.06	1.02	1.09

pander::pander(t(rrAnalysisTest\$OAcum95ci),caption="0/Acum Mean")

Table 53: O/Acum Mean

mean	50%	2.5%	97.5%
0.936	0.935	0.922	0.948

pander::pander(rrAnalysisTest\$c.index\$cstatCI,caption="C. Index")

mean.C Index	median	lower	upper
0.581	0.58	0.514	0.645

pander::pander(t(rrAnalysisTest\$ROCAnalysis\$aucs),caption="ROC AUC")

Table 55: ROC AUC

est	lower	upper
0.597	0.493	0.701

pander::pander((rrAnalysisTest\$ROCAnalysis\$sensitivity),caption="Sensitivity")

Table 56: Sensitivity

est	lower	upper
0.19	0.124	0.271

pander::pander((rrAnalysisTest\$ROCAnalysis\$specificity), caption="Specificity")

Table 57: Specificity

est	lower	upper
0.894	0.769	0.965

pander::pander(t(rrAnalysisTest\$thr_atP),caption="Probability Thresholds")

Table 58: Probability Thresholds

90%	
0.809	

pander::pander(t(rrAnalysisTest\$RR_atP),caption="Risk Ratio")

Table 59: Risk Ratio

est	lower	upper
1.26	1.05	1.51

pander::pander(rrAnalysisTest\$surdif,caption="Logrank test")

Table 60: Logrank test Chisq = 2.346444 on 1 degrees of freedom, p = 0.125569

	N	Observed	Expected	$(O-E)^2/E$	(O-E)^2/V
$\begin{array}{c} {\rm class}{=}0 \\ {\rm class}{=}1 \end{array}$	140	98	103.8	0.328	2.35
	28	23	17.2	1.981	2.35