

free light chain

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Contents

1	RRPLOTS and flchain	1
1.1	Modeling	2
1.2	Cox Model Performance	4
1.3	Performance on the test data set	20

```
library(survival)
library(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
```

```
#library(corrplot)
source("~/GitHub/FRESA.CAD/R/RRPlot.R")
op <- par(no.readonly = TRUE)
pander::panderOptions('digits', 3)
#pander::panderOptions('table.split.table', 400)
pander::panderOptions('keep.trailing.zeros', TRUE)
```

1 RRPLOTS and flchain

```

odata <- flchain
odata$chapter <- NULL
table(odata$death)

##
##      0      1
## 5705 2169

rownames(odata) <- c(1:nrow(odata))
data <- as.data.frame(model.matrix(Surv(futime,death)~.*.,odata))

data$`(Intercept)` <- NULL
table(odata[rownames(data), "death"])

##
##      0      1
## 4562 1962

dataFL <- cbind(time=odata[rownames(data), "futime"], status=odata[rownames(data), "death"], data)
dataFL$time <- dataFL$time/365
colnames(dataFL) <- str_replace_all(colnames(dataFL), " ", "_")
colnames(dataFL) <- str_replace_all(colnames(dataFL), "\\.", "_")
colnames(dataFL) <- str_replace_all(colnames(dataFL), ":", "_")
colnames(dataFL) <- str_replace_all(colnames(dataFL), "-", "_")
colnames(dataFL) <- str_replace_all(colnames(dataFL), ">", "_")

trainsamples <- sample(nrow(dataFL), 2000)
dataFLTrain <- dataFL[trainsamples,]
dataFLTest <- dataFL[-trainsamples,]

pander::pander(table(dataFLTrain$status))

```

0	1
1406	594

```
pander::pander(table(dataFLTest$status))
```

0	1
3156	1368

1.1 Modeling

```
ml <- BSWiMS.model(Surv(time,status)~1, data=dataFLTrain, loops=1)
```

•

```

sm <- summary(ml)
pander::pander(sm$coefficients)

```

Table 3: Table continues below

	Estimate	lower	HR	upper	u.Accuracy
age	0.019209	1.018	1.019	1.021	0.709
age_lambda	0.017226	1.016	1.017	1.019	0.720
lambda	-1.352607	0.228	0.259	0.293	0.662
flc_grp	0.084179	1.079	1.088	1.096	0.604
age_creatinine	0.024430	1.022	1.025	1.027	0.728
sample_yr_creatinine	-0.000865	0.999	0.999	0.999	0.650
flc_grp_creatinine	0.006657	1.005	1.007	1.009	0.635
creatinine	0.207278	1.154	1.230	1.312	0.654
age_flc_grp	0.000491	1.000	1.000	1.001	0.656

Table 4: Table continues below

	r.Accuracy	full.Accuracy	u.AUC	r.AUC
age	0.635	0.721	0.730	0.621
age_lambda	0.604	0.731	0.686	0.626
lambda	0.639	0.731	0.617	0.643
flc_grp	0.714	0.731	0.626	0.732
age_creatinine	0.658	0.729	0.703	0.669
sample_yr_creatinine	0.670	0.729	0.582	0.680
flc_grp_creatinine	0.709	0.721	0.621	0.730
creatinine	0.729	0.731	0.584	0.727
age_flc_grp	0.718	0.729	0.669	0.735

Table 5: Table continues below

	full.AUC	IDI	NRI	z.IDI	z.NRI
age	0.739	0.25702	0.911	26.49	21.57
age_lambda	0.732	0.12007	0.702	15.13	15.96
lambda	0.732	0.10513	0.693	13.86	15.76
flc_grp	0.732	0.04424	0.501	11.17	10.82
age_creatinine	0.744	0.08810	0.595	11.14	13.02
sample_yr_creatinine	0.744	0.08324	0.603	11.05	13.24
flc_grp_creatinine	0.739	0.01325	0.317	6.79	6.54
creatinine	0.732	0.01099	0.437	6.30	9.15
age_flc_grp	0.744	0.00863	0.249	3.18	5.16

	Delta.AUC	Frequency
age	0.118044	1
age_lambda	0.105883	1
lambda	0.088543	1
flc_grp	0.000424	1
age_creatinine	0.074935	1
sample_yr_creatinine	0.064100	1
flc_grp_creatinine	0.009021	1
creatinine	0.004825	1

	Delta.AUC	Frequency
age_flg_grp	0.008926	1

1.2 Cox Model Performance

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

1.2.1 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 <- mean(subset(dataFLTrain,status==1)$time)

h0 <- sum(dataFLTrain$status & dataFLTrain$time <= timeinterval)
h0 <- h0/sum((dataFLTrain$time > timeinterval) | (dataFLTrain$status==1))

pander::pander(t(c(h0=h0,timeinterval=timeinterval)),caption="Initial Parameters")
```

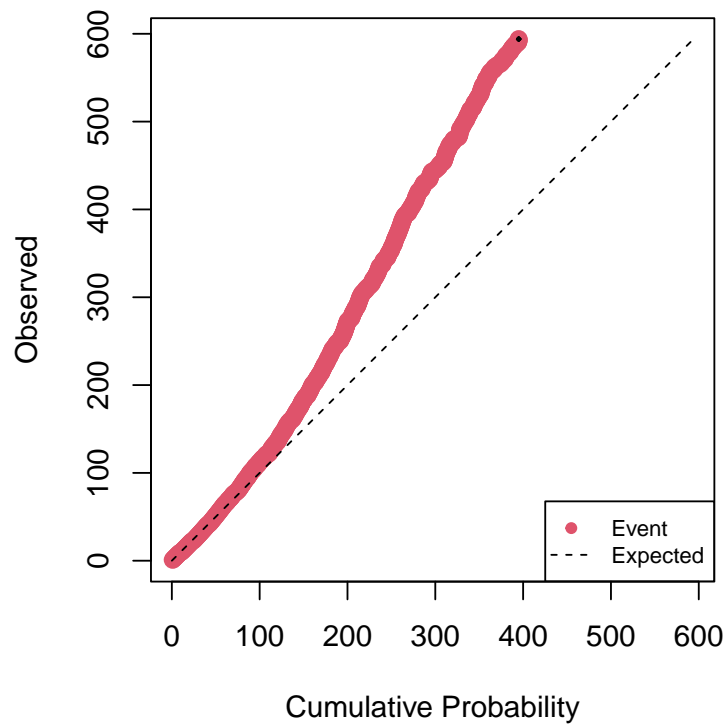
Table 7: Initial Parameters

h0	timeinterval
0.153	5.82

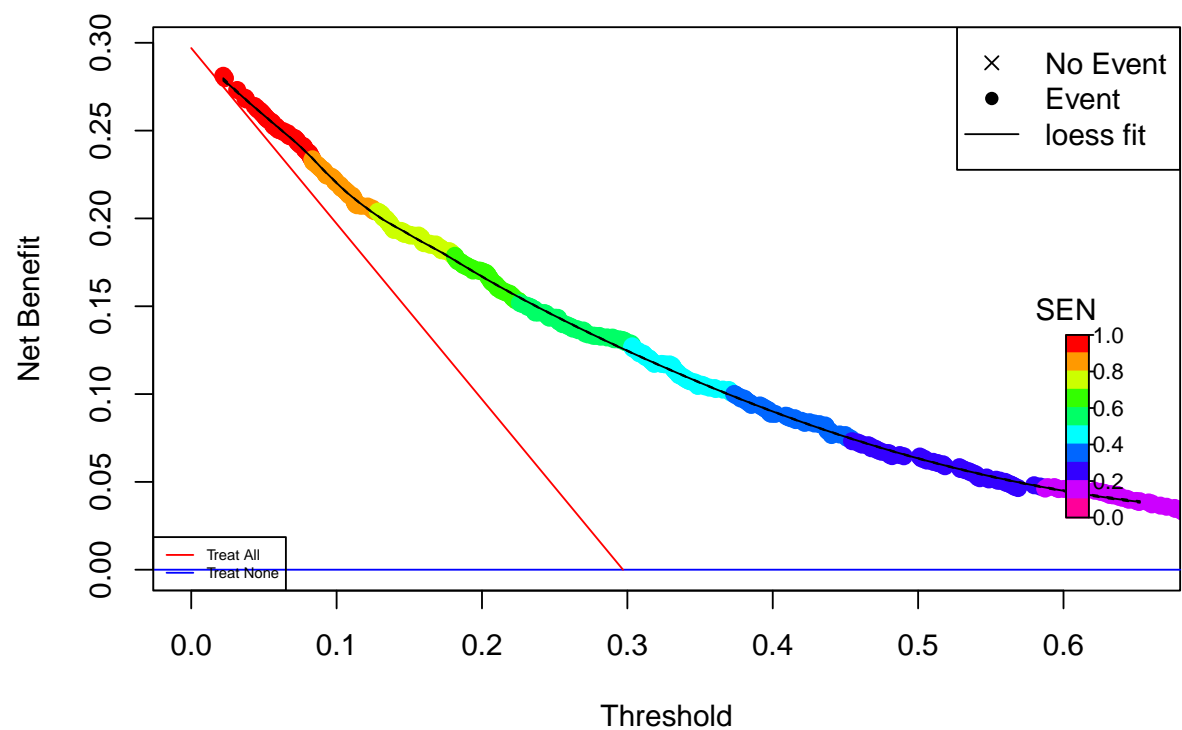
```
index <- predict(ml,dataFLTrain)
rdata <- cbind(dataFLTrain$status,ppoisGzero(index,h0))

rrAnalysisTrain <- RRPlot(rdata,atProb=c(0.90,0.80),
                           timetoEvent=dataFLTrain$time,
                           title="Raw Train: FLC",
                           ysurvlim=c(0.00,1.0),
                           riskTimeInterval=timeinterval)
```

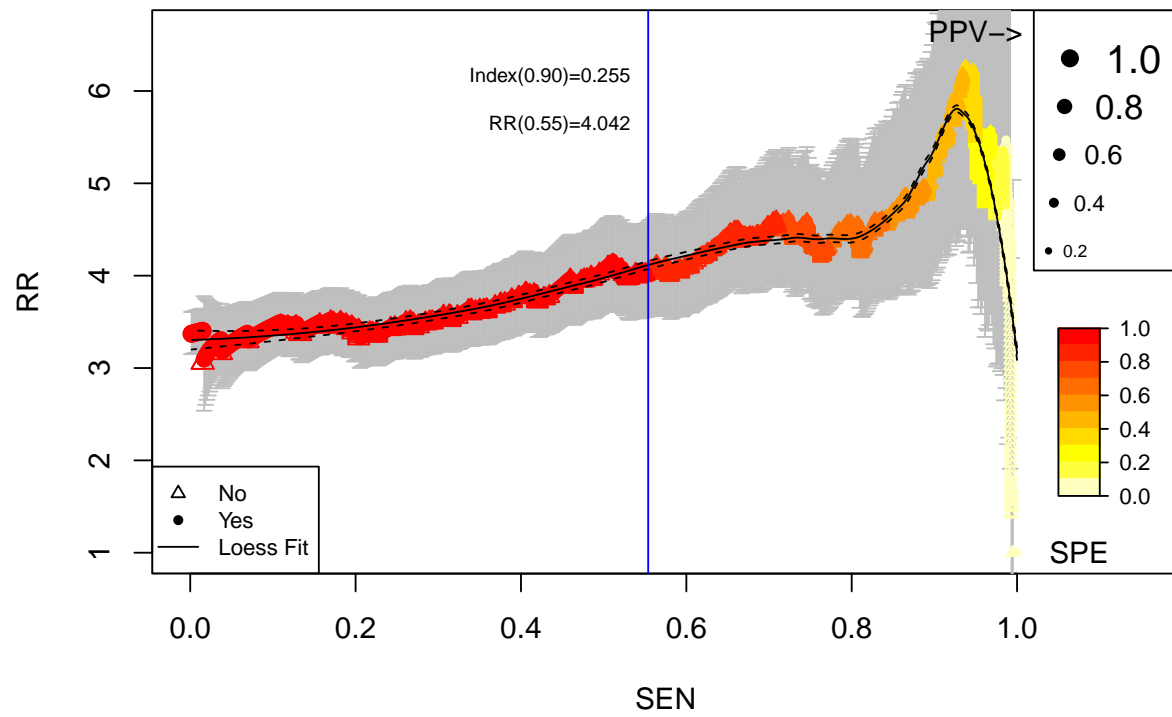
Cumulative vs. Observed: Raw Train: FLC

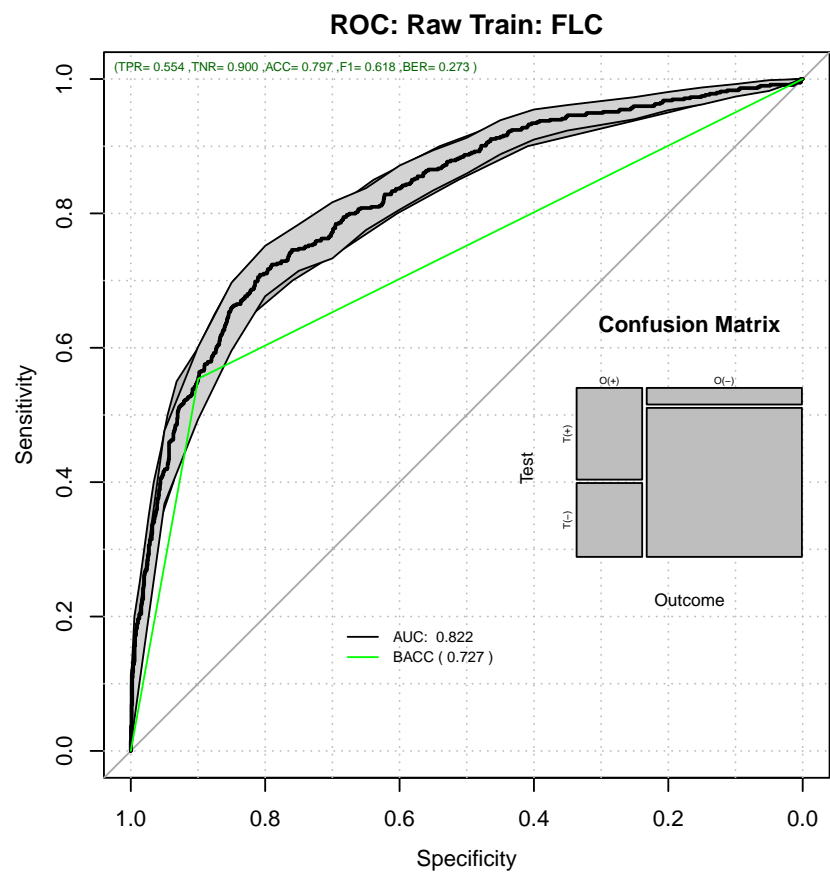


Decision Curve Analysis: Raw Train: FLC

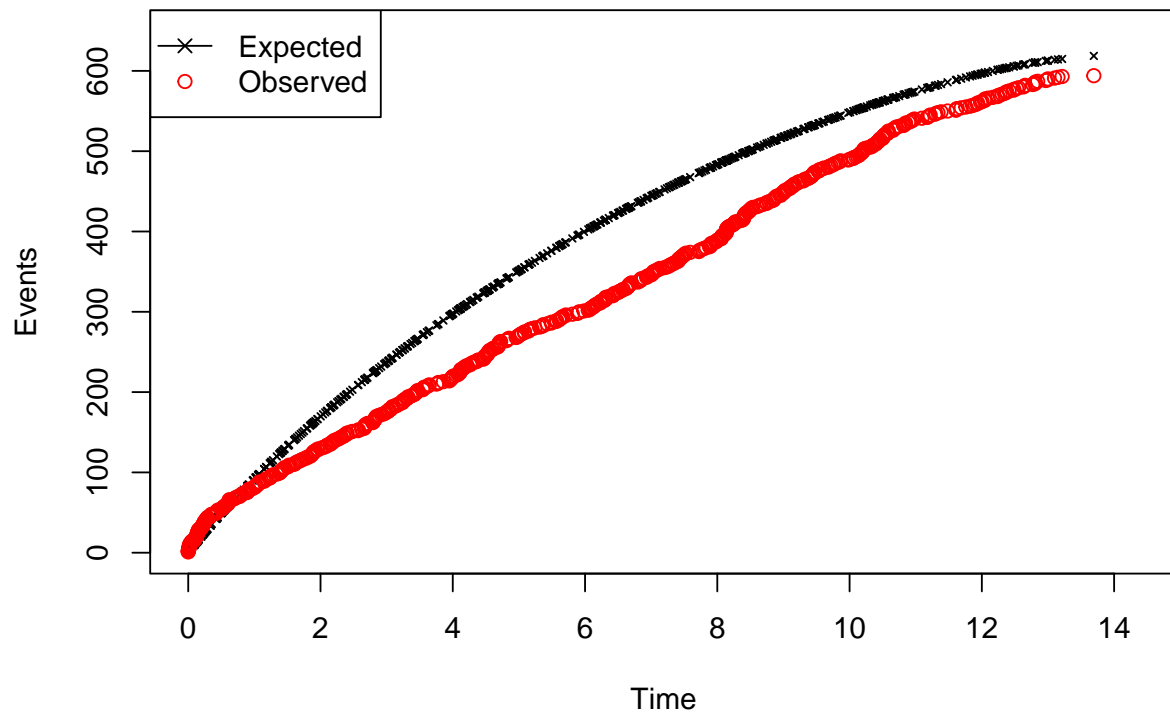


Relative Risk: Raw Train: FLC

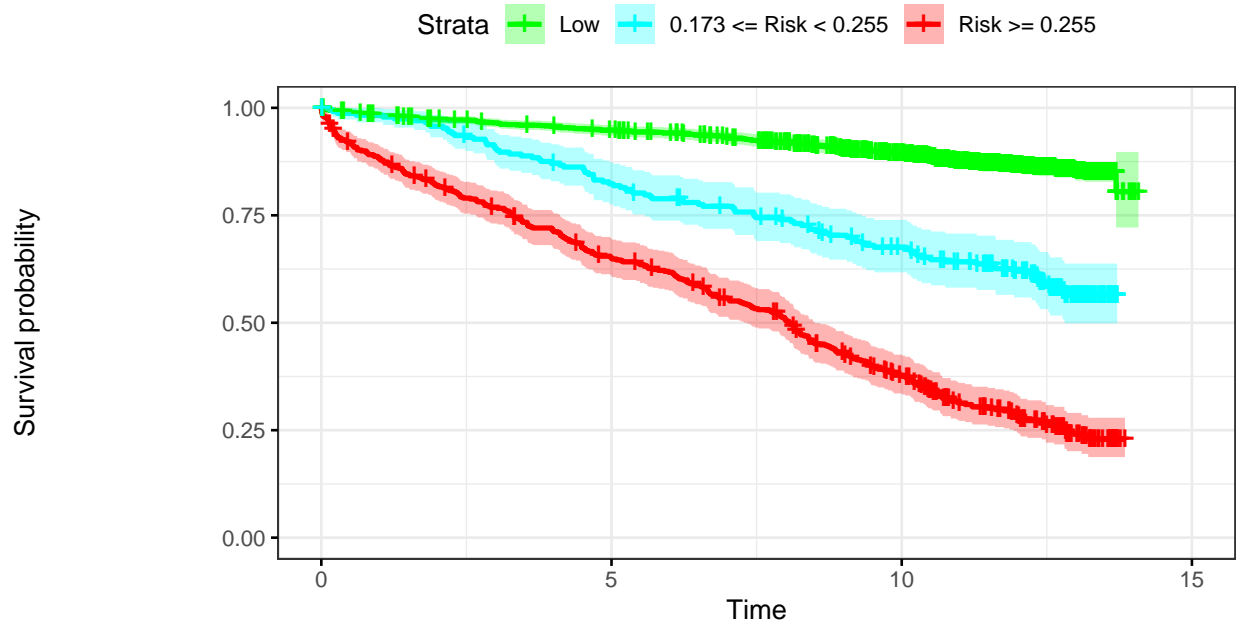




Time vs. Events: Raw Train: FLC



Kaplan–Meier: Raw Train: FLC



Number at risk

Low	1296	1201	994	0
$0.173 \leq \text{Risk} < 0.255$	234	190	141	0
$\text{Risk} \geq 0.255$	470	296	154	0

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

1.2.2 Uncalibrated Performance Report

```
pander::pander(t(rrAnalysisTrain$OERatio),caption="O/E Ratio")
```

Table 8: O/E Ratio

est	lower	upper
0.96	0.884	1.04

```
pander::pander(t(rrAnalysisTrain$OE95ci),caption="O/E Ratio")
```

Table 9: O/E Ratio

mean	50%	2.5%	97.5%
0.838	0.838	0.83	0.847

```
pander::pander(t(rrAnalysisTrain$OAcum95ci),caption="O/Acum Ratio")
```

Table 10: O/Acum Ratio

mean	50%	2.5%	97.5%
1.44	1.44	1.43	1.44

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

Table 11: C. Index

mean.C Index	median	lower	upper
0.78	0.779	0.759	0.799

```
#pander::pander(rrAnalysisTrain$c.index,caption="C. Index")
pander::pander(t(rrAnalysisTrain$ROCAAnalysis$aucs),caption="ROC AUC")
```

Table 12: ROC AUC

est	lower	upper
0.822	0.801	0.843

```
pander::pander((rrAnalysisTrain$ROCAAnalysis$sensitivity),caption="Sensitivity")
```

Table 13: Sensitivity

est	lower	upper
0.554	0.513	0.594

```
pander::pander((rrAnalysisTrain$ROCAAnalysis$specificity),caption="Specificity")
```

Table 14: Specificity

est	lower	upper
0.9	0.883	0.915

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

Table 15: Probability Thresholds

90%	80%
0.255	0.173

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

Table 16: Risk Ratio

est	lower	upper
4.04	3.57	4.58

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

Table 17: Logrank test Chisq = 709.746789 on 2 degrees of freedom,
p = 0.000000

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	1296	172	427.9	153.00	553
class=1	234	93	67.4	9.72	11
class=2	470	329	98.7	536.99	653

1.2.3 Cox Calibration

```
op <- par(no.readonly = TRUE)

calprob <- CoxRiskCalibration(ml, dataFLTrain, "status", "time")

pander::pander(c(h0=calprob$h0,
  Gain=calprob$hazardGain,
  DeltaTime=calprob$timeInterval),
  caption="Cox Calibration Parameters")
```

h0	Gain	DeltaTime
0.279	0.794	13.2

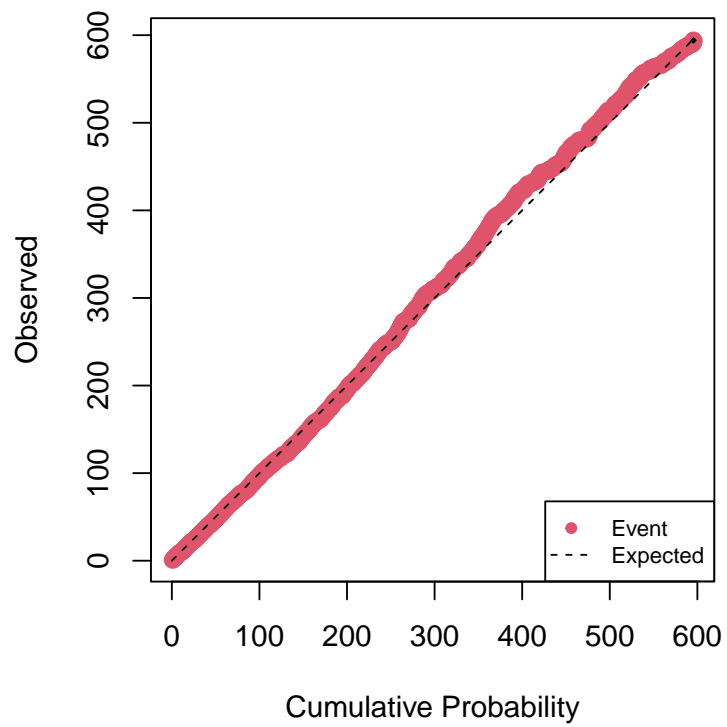
1.2.4 The RRplot() of the calibrated model

```
h0 <- calprob$h0
timeinterval <- calprob$timeInterval;

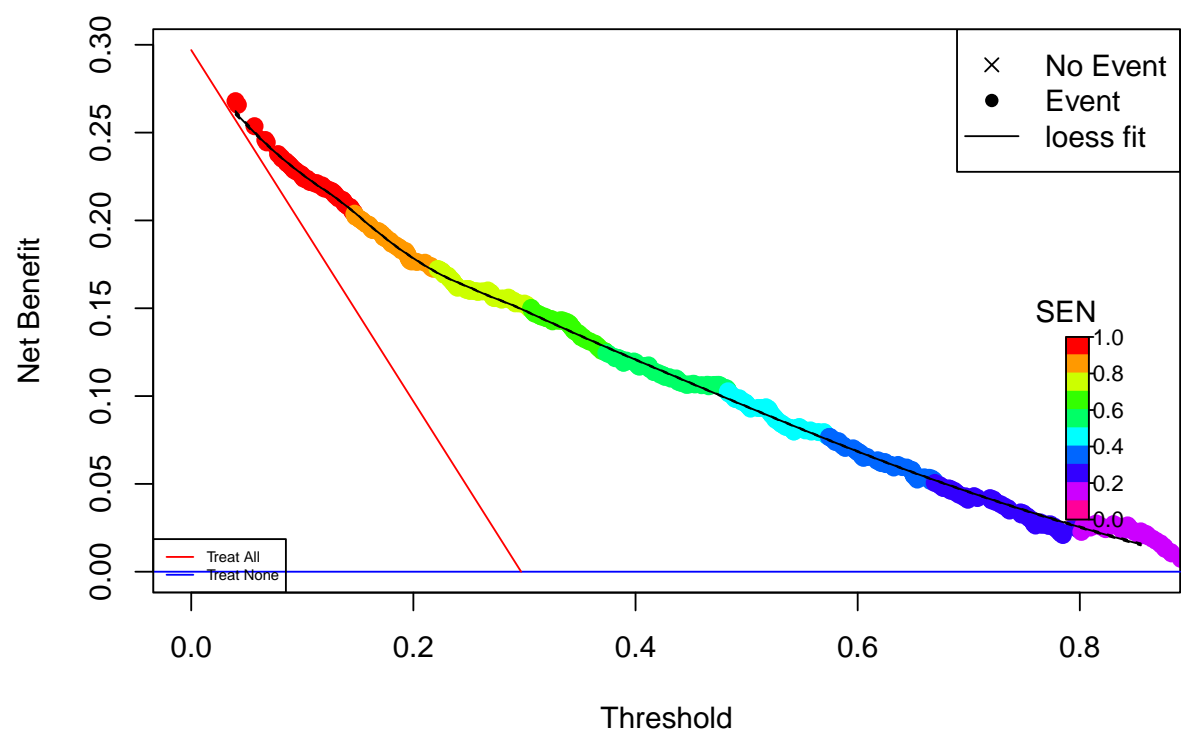
rdata <- cbind(dataFLTrain$status, calprob$prob)

rrAnalysisTrain <- RRPlot(rdata, atProb=c(0.90, 0.80),
  timetoEvent=dataFLTrain$time,
  title="Calibrated Train: FLC",
  ysurvlim=c(0.00, 1.0),
  riskTimeInterval=timeinterval)
```

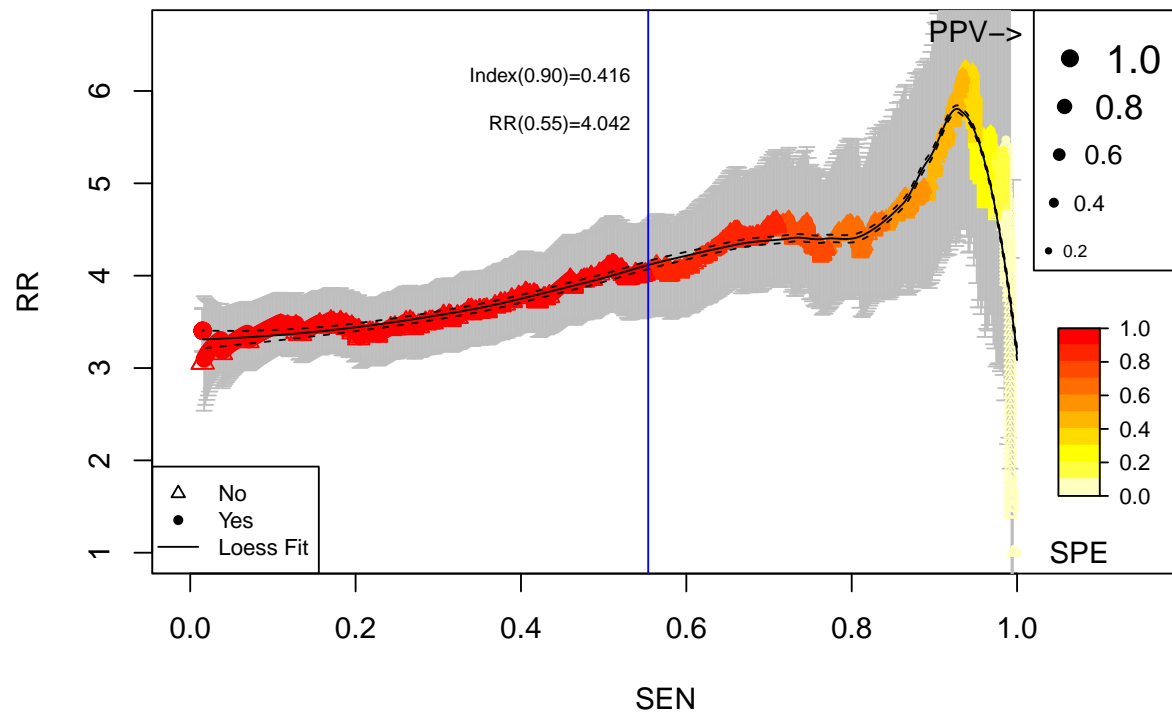
Cumulative vs. Observed: Calibrated Train: FLC

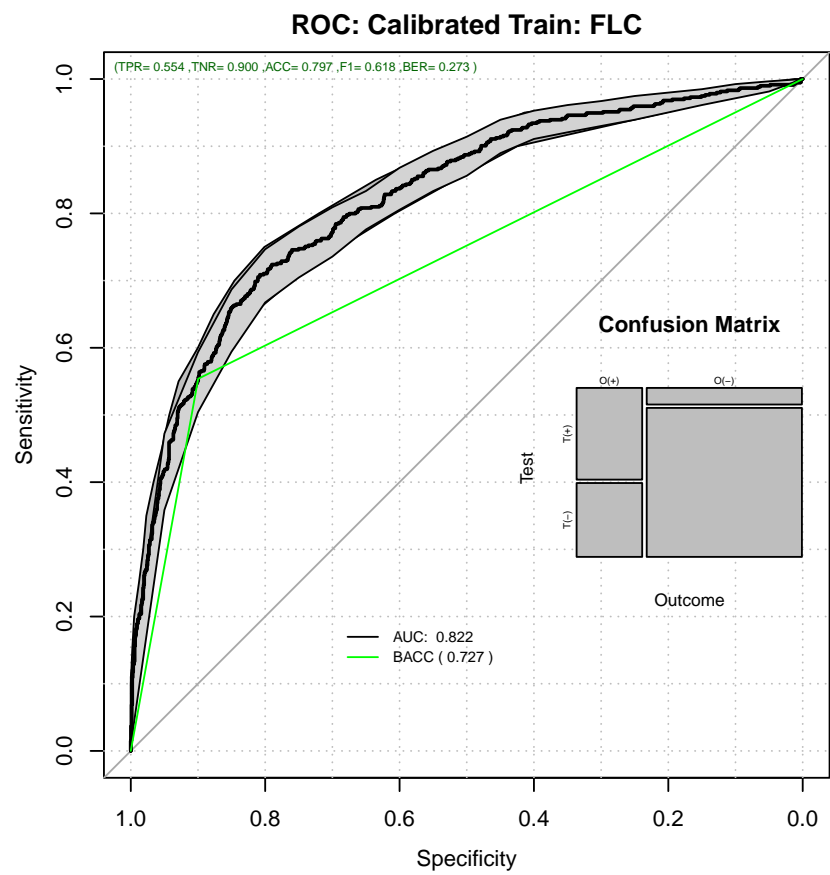


Decision Curve Analysis: Calibrated Train: FLC

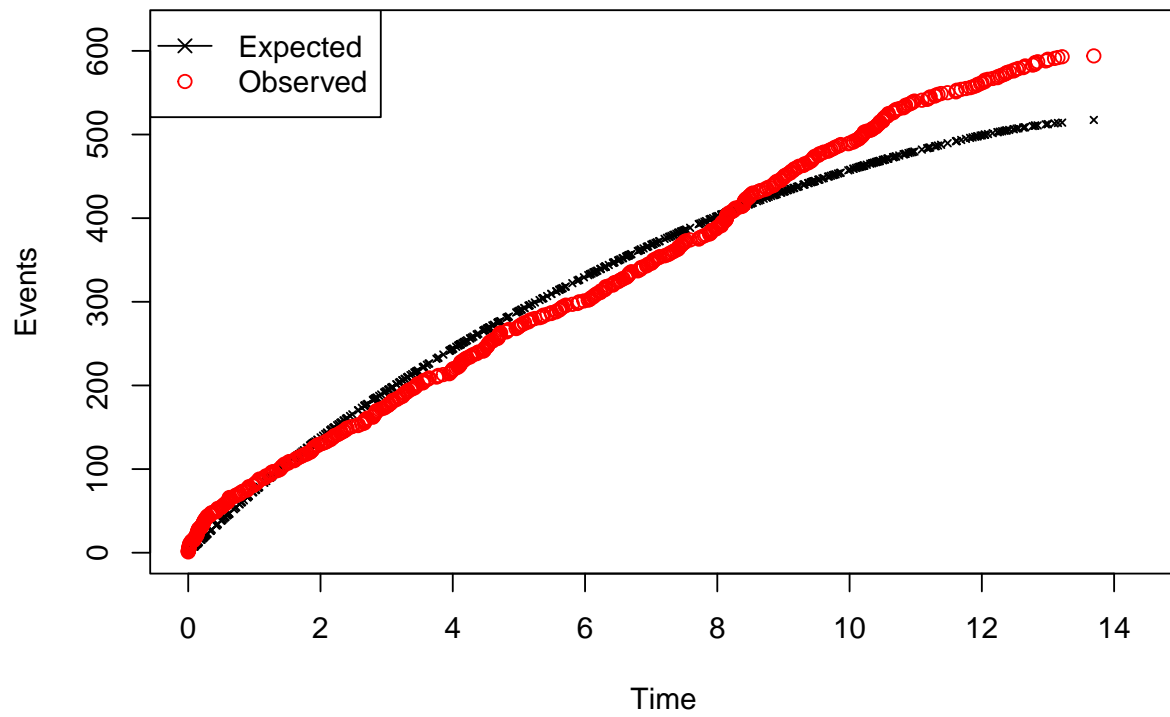


Relative Risk: Calibrated Train: FLC

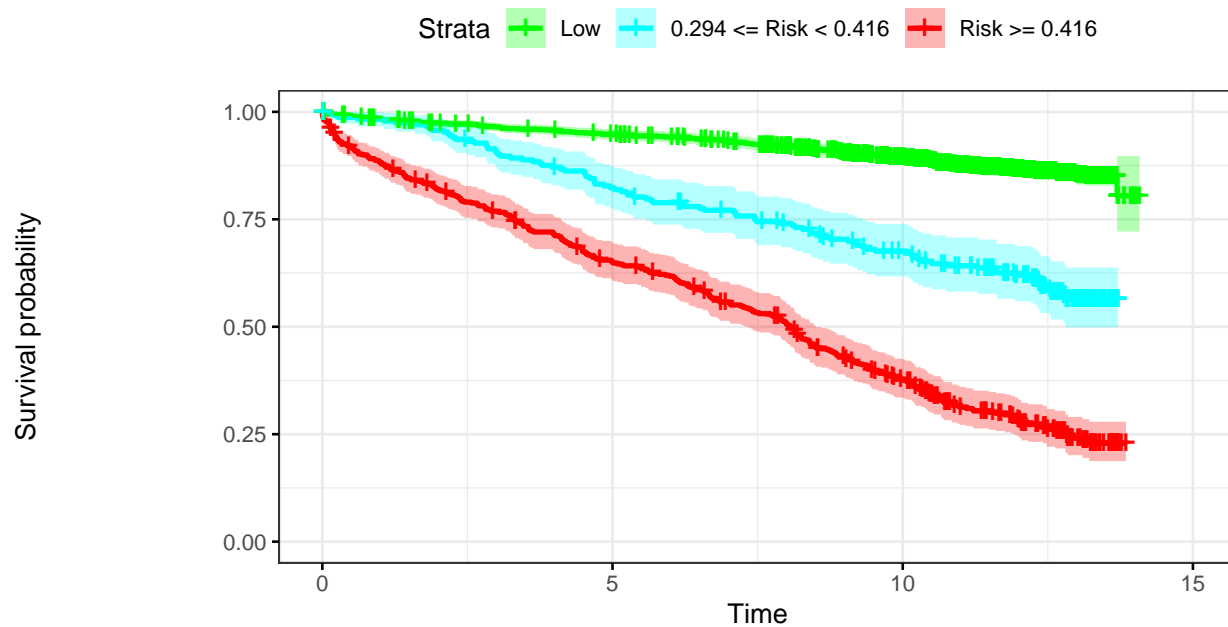




Time vs. Events: Calibrated Train: FLC



Kaplan–Meier: Calibrated Train: FLC



Number at risk

Low	1296	1201	994	0
0.294 <= Risk < 0.416	234	190	141	0
Risk >= 0.416	470	296	154	0

1.2.5 Calibrated Train Performance

```
pander::pander(t(rrAnalysisTrain$OERatio),caption="O/E Ratio")
```

Table 19: O/E Ratio

est	lower	upper
1.15	1.06	1.24

```
pander::pander(t(rrAnalysisTrain$OE95ci),caption="O/E Ratio")
```

Table 20: O/E Ratio

mean	50%	2.5%	97.5%
1.01	1.01	1	1.02

```
pander::pander(t(rrAnalysisTrain$OAcum95ci),caption="O/Acum Ratio")
```

Table 21: O/Acum Ratio

mean	50%	2.5%	97.5%
1.02	1.02	1.02	1.02

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

Table 22: C. Index

mean.C Index	median	lower	upper
0.78	0.78	0.76	0.799

```
#pander::pander(rrAnalysisTrain$c.index,caption="C. Index")
pander::pander(t(rrAnalysisTrain$ROCAalysis$aucs),caption="ROC AUC")
```

Table 23: ROC AUC

est	lower	upper
0.822	0.801	0.843

```
pander::pander((rrAnalysisTrain$ROCAalysis$sensitivity),caption="Sensitivity")
```

Table 24: Sensitivity

est	lower	upper
0.554	0.513	0.594

```
pander::pander((rrAnalysisTrain$ROCAalysis$specificity),caption="Specificity")
```

Table 25: Specificity

est	lower	upper
0.9	0.883	0.915

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

Table 26: Probability Thresholds

90%	80%
0.416	0.294

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

Table 27: Risk Ratio

est	lower	upper
4.04	3.57	4.58

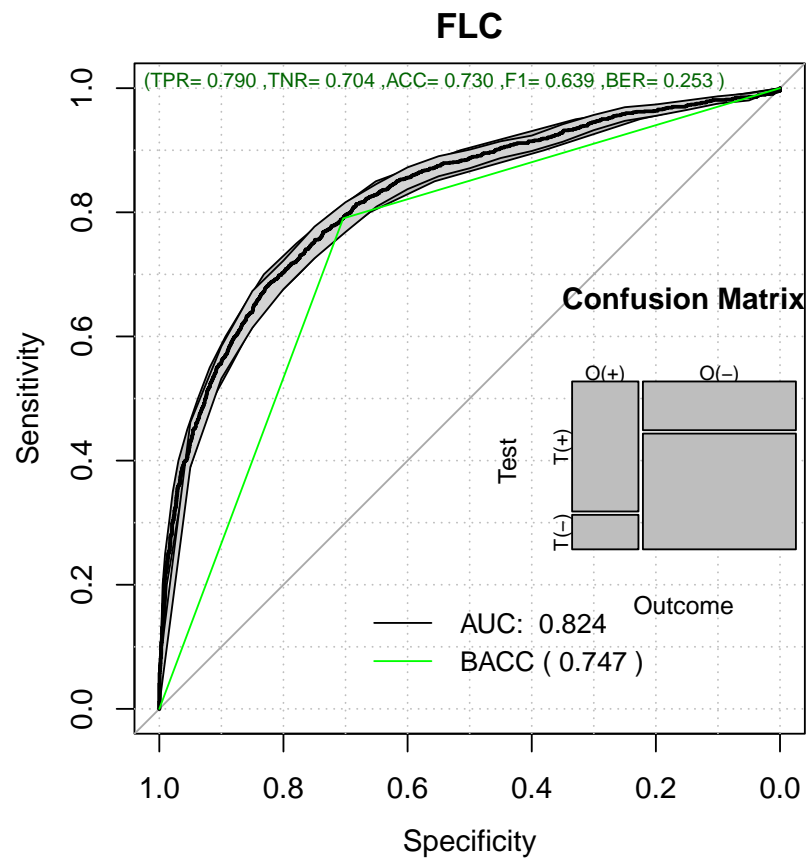
```
pander::pander(rrAnalysisTrain$surdif,caption="Logrank test")
```

Table 28: Logrank test Chisq = 709.746789 on 2 degrees of freedom,
p = 0.000000

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	1296	172	427.9	153.00	553
class=1	234	93	67.4	9.72	11
class=2	470	329	98.7	536.99	653

1.3 Performance on the test data set

```
index <- predict(ml,dataFLTest)
pp <- predictionStats_binary(cbind(dataFLTest$status,index),plotname="FLC")
```



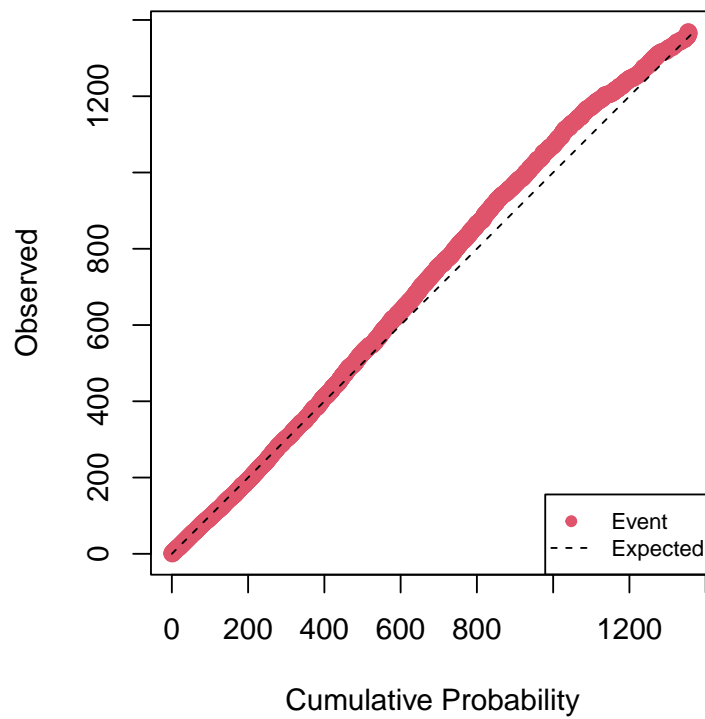
```
par(op)
```

```

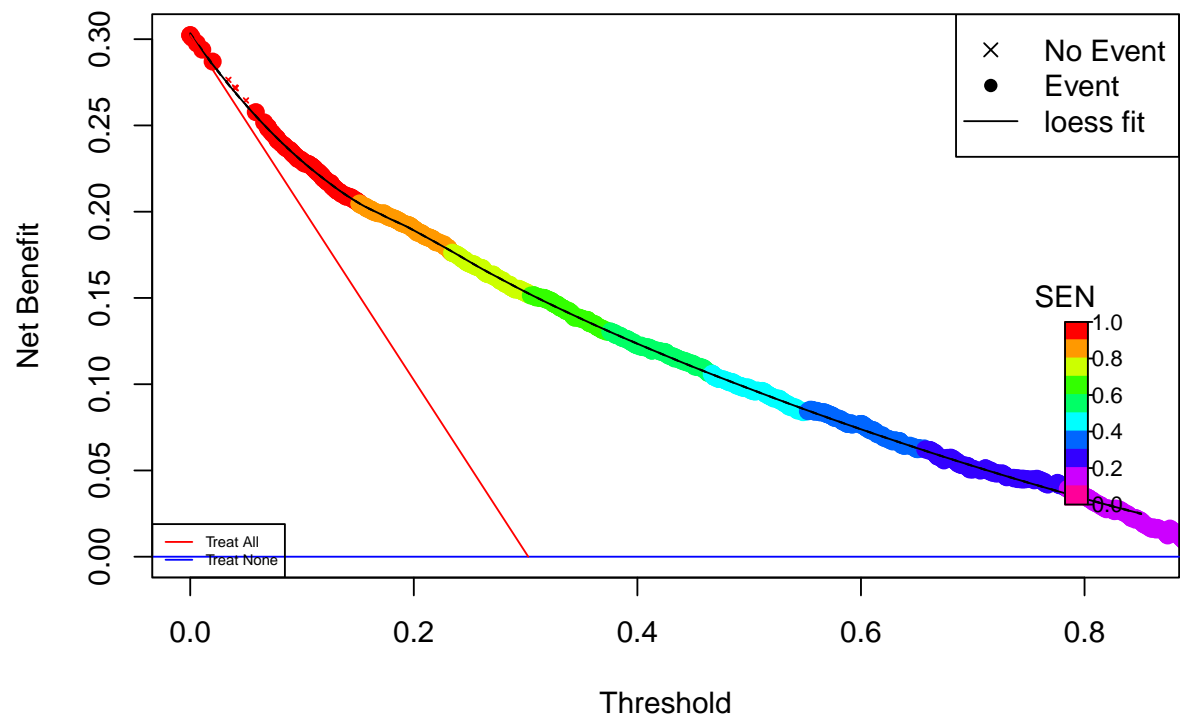
prob <- ppoisGzero(index,h0)
rdata <- cbind(dataFLTest$status,prob)
rrAnalysis <- RRPlot(rdata,atThr=rrAnalysisTrain$thr_atP,
                     timetoEvent=dataFLTest$time,
                     title="Test: FLC",
                     ysurvlim=c(0.00,1.0),
                     riskTimeInterval=timeinterval)

```

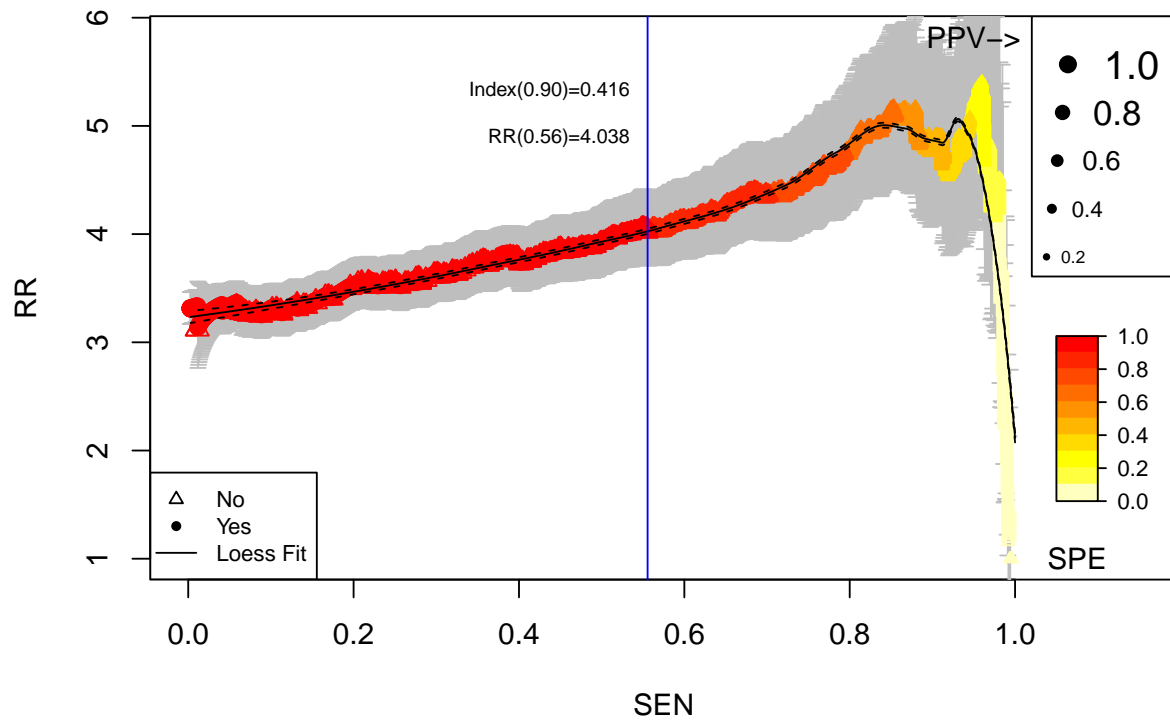
Cumulative vs. Observed: Test: FLC

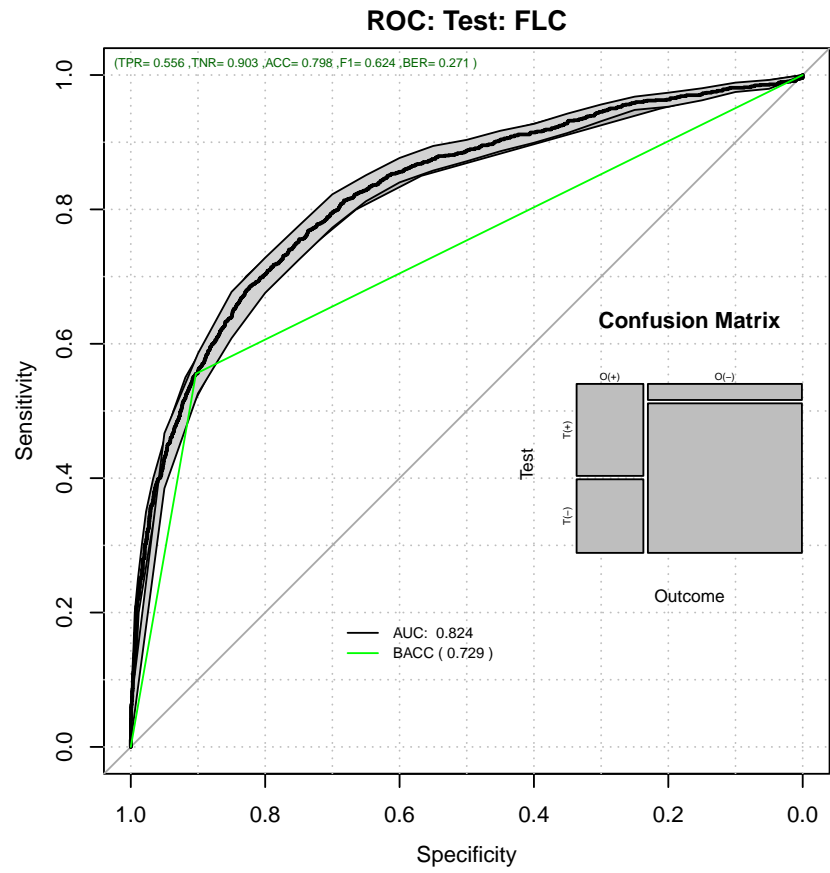


Decision Curve Analysis: Test: FLC

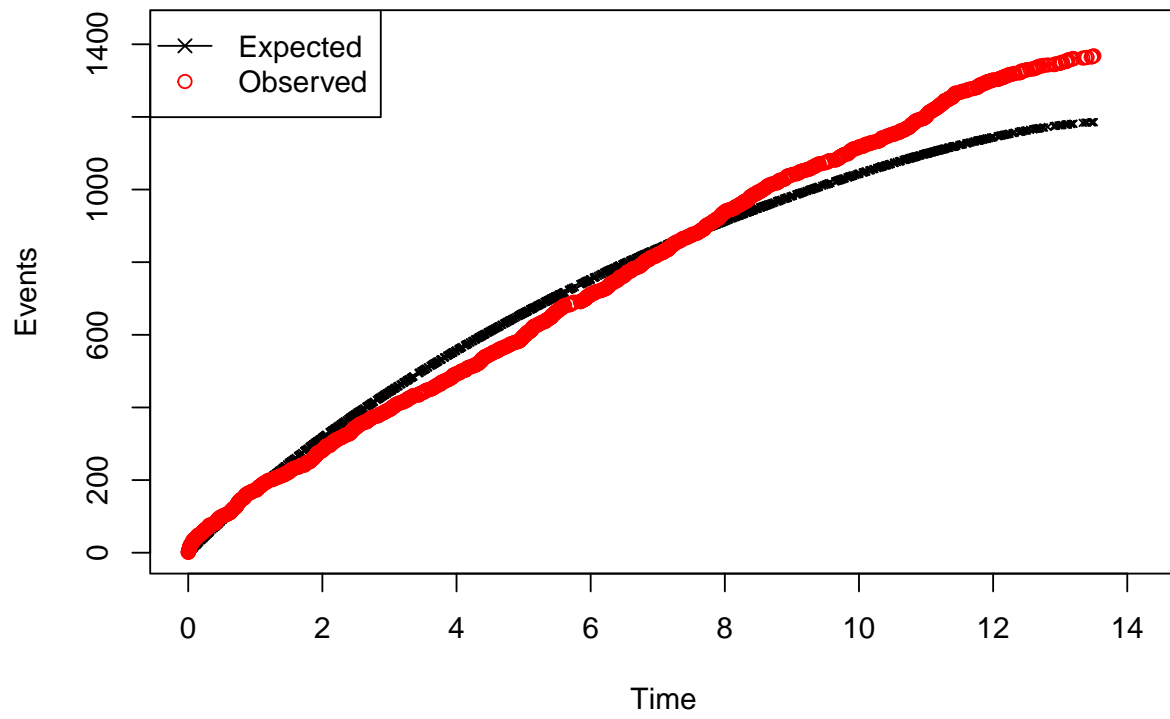


Relative Risk: Test: FLC

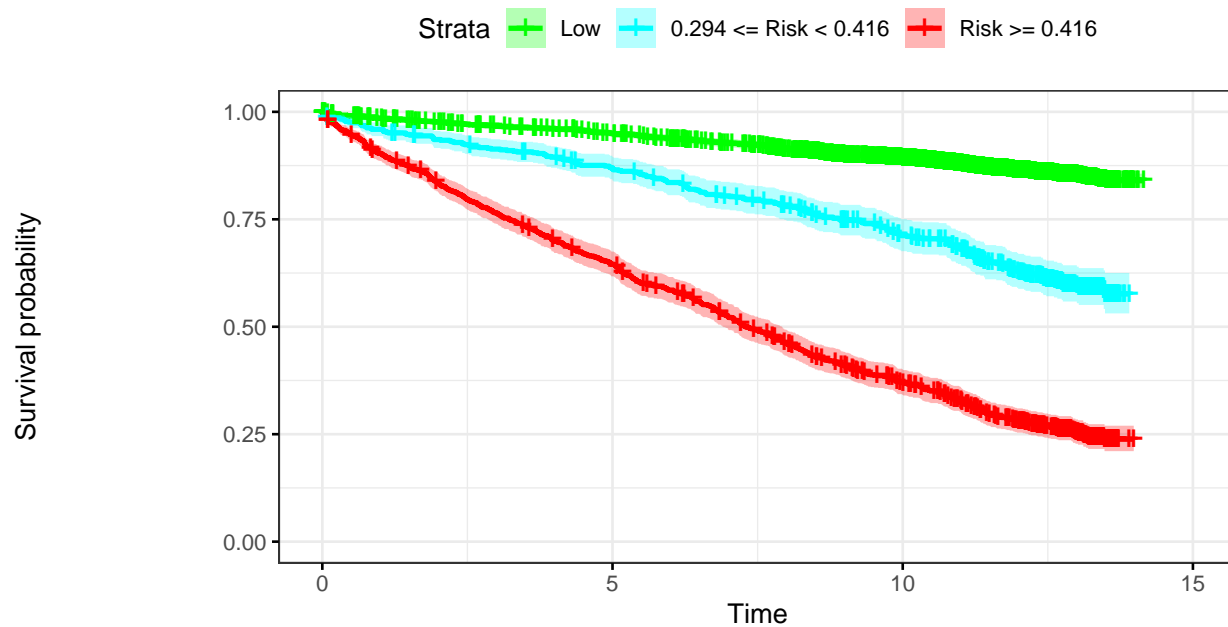




Time vs. Events: Test: FLC



Kaplan–Meier: Test: FLC



Number at risk

Low	2867	2641	2208	0
0.294 <= Risk < 0.416	591	502	380	0
Risk >= 0.416	1066	678	355	0

```
par(op)
```

1.3.1 External Data Report

```
pander::pander(t(rrAnalysis$OERatio),caption="O/E Ratio")
```

Table 29: O/E Ratio

est	lower	upper
1.15	1.09	1.22

```
pander::pander(t(rrAnalysis$OE95ci),caption="O/E Ratio")
```

Table 30: O/E Ratio

mean	50%	2.5%	97.5%
0.991	0.991	0.986	0.995

```
pander::pander(t(rrAnalysis$OAcum95ci),caption="O/Acum Ratio")
```

Table 31: O/Acum Ratio

mean	50%	2.5%	97.5%
1.04	1.04	1.04	1.04

```
pander::pander(t(rrAnalysis$c.index$statCI),caption="C. Index")
```

Table 32: C. Index

mean.C Index	median	lower	upper
0.778	0.778	0.765	0.791

```
#pander::pander(rrAnalysis$c.index,caption="C. Index")
pander::pander(t(rrAnalysis$ROCAAnalysis$aucs),caption="ROC AUC")
```

Table 33: ROC AUC

est	lower	upper
0.824	0.81	0.838

```
pander::pander((rrAnalysis$ROCAAnalysis$sensitivity),caption="Sensitivity")
```

Table 34: Sensitivity

est	lower	upper
0.556	0.529	0.582

```
pander::pander((rrAnalysis$ROCAAnalysis$specificity),caption="Specificity")
```

Table 35: Specificity

est	lower	upper
0.903	0.892	0.913

```
pander::pander(t(rrAnalysis$thr_atP),caption="Probability Thresholds")
```

Table 36: Probability Thresholds

90%	80%
0.416	0.294

```
pander::pander(t(rrAnalysis$RR_atP),caption="Risk Ratio")
```

Table 37: Risk Ratio

est	lower	upper
4.04	3.72	4.38

```
pander::pander(rrAnalysis$surdif,caption="Logrank test")
```

Table 38: Logrank test Chisq = 1603.704759 on 2 degrees of freedom,
p = 0.000000

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	2867	386	960	342.8	1157.9
class=1	591	222	179	10.2	11.7
class=2	1066	760	229	1230.3	1496.4