

Breast Cancer: Wisconsin

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1 Wisconsin Prognosis

1.0.1 Libraries

```
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
op <- par(no.readonly = TRUE)
pander::panderOptions('digits', 3)
#pander::panderOptions('table.split.table', 400)
pander::panderOptions('keep.trailing.zeros', TRUE)
```

1.1 The data

```
dataBreast <- read.csv("~/GitHub/RISKPLOTS/DATA/wpbc.data", header=FALSE)
table(dataBreast$V2)
```

```
##
##    N    R
## 151  47
```

```
rownames(dataBreast) <- dataBreast$V1
dataBreast$V1 <- NULL
dataBreast$status <- 1*(dataBreast$V2=="R")
dataBreast$V2 <- NULL
dataBreast$time <- dataBreast$V3
dataBreast$V3 <- NULL
dataBreast <- sapply(dataBreast,as.numeric)
```

```
## Warning in lapply(X = X, FUN = FUN, ...): NAs introduced by coercion
```

```
dataBreast <- as.data.frame(dataBreast[complete.cases(dataBreast),])
table(dataBreast$status)
```

```
##
##    0    1
## 148  46
```

1.2 Modeling

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

```
[+++++]
```

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

Table 1: Table continues below

	Estimate	lower	HR	upper	u.Accuracy	r.Accuracy
V27	5.36e-04	1	1.00	1.00	0.608	0.237
V26	4.93e-03	1	1.00	1.01	0.593	0.727
V24	1.00e-02	1	1.01	1.02	0.598	0.634
V7	1.34e-07	1	1.00	1.00	0.588	0.237
V35	1.46e-02	1	1.01	1.03	0.727	0.593
V34	1.18e-02	1	1.01	1.02	0.634	0.598

Table 2: Table continues below

	full.Accuracy	u.AUC	r.AUC	full.AUC	IDI	NRI	z.IDI
V27	0.608	0.608	0.500	0.608	0.0563	0.434	2.76
V26	0.619	0.598	0.641	0.615	0.0612	0.423	2.70
V24	0.603	0.609	0.618	0.613	0.0532	0.323	2.62
V7	0.588	0.595	0.500	0.595	0.0487	0.380	2.30
V35	0.619	0.641	0.598	0.615	0.0275	0.551	2.24
V34	0.603	0.618	0.609	0.613	0.0233	0.411	2.13

	z.NRI	Delta.AUC	Frequency
V27	2.63	0.10840	1
V26	2.58	-0.02600	1
V24	1.94	-0.00529	1
V7	2.30	0.09489	1
V35	3.41	0.01689	1
V34	2.47	0.00338	1

1.3 Cox Model Performance

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

1.3.1 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

```
index <- predict(ml,dataBreast)
timeinterval <- 2*mean(subset(dataBreast,status==1)$time)

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

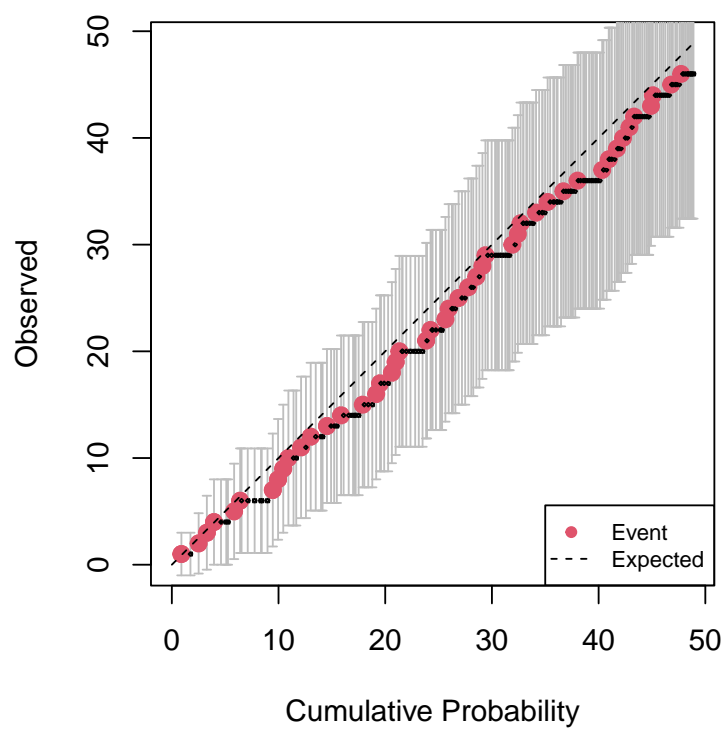
Table 4: Initial Parameters

h0	timeinterval
0.323	51.1

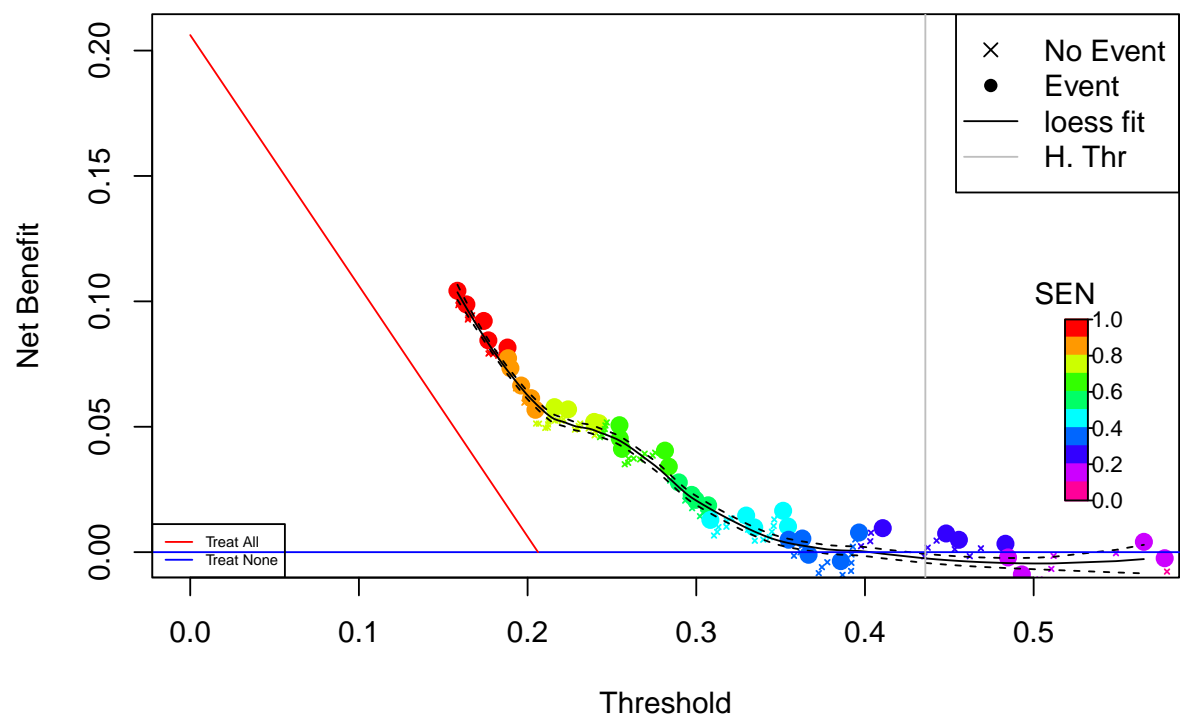
```
rdata <- cbind(dataBreast$status,ppoisGzero(index,h0))
rownames(rdata) <- rownames(dataBreast)

rrAnalysisTrain <- RRPlot(rdata,atRate=c(0.90),
                           timetoEvent=dataBreast$time,
                           title="Raw Train: Breast Cancer",
                           ysurvlim=c(0.00,1.0),
                           riskTimeInterval=timeinterval)
```

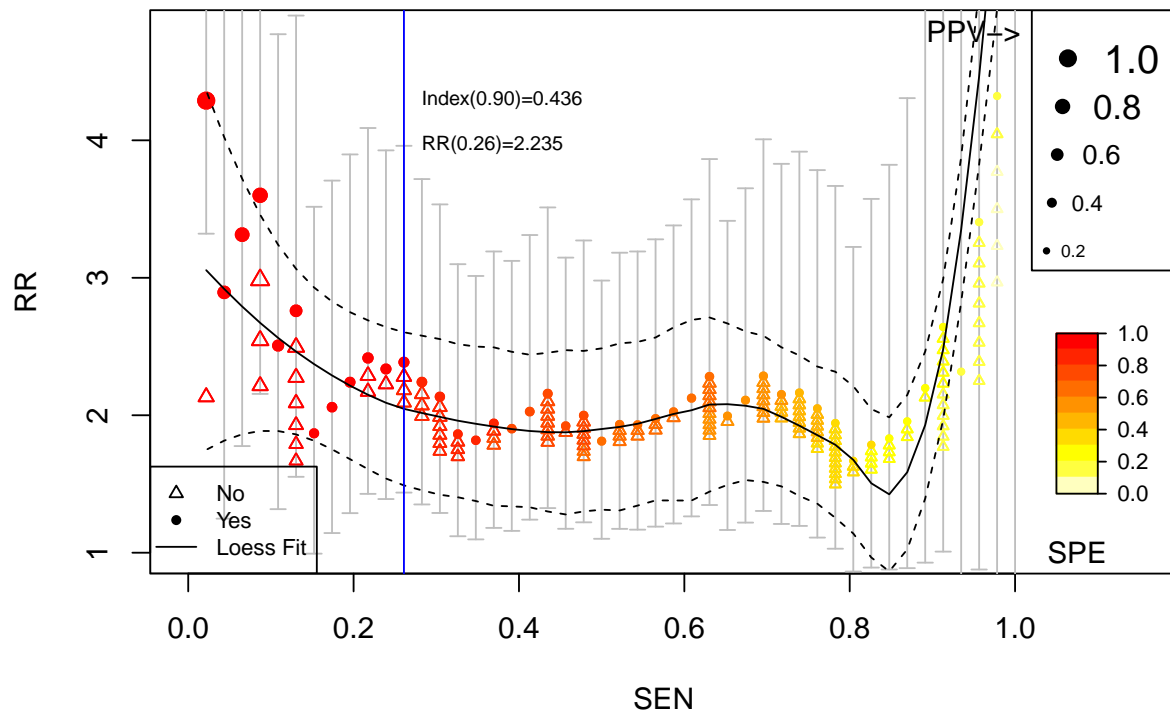
Cumulative vs. Observed: Raw Train: Breast Cancer

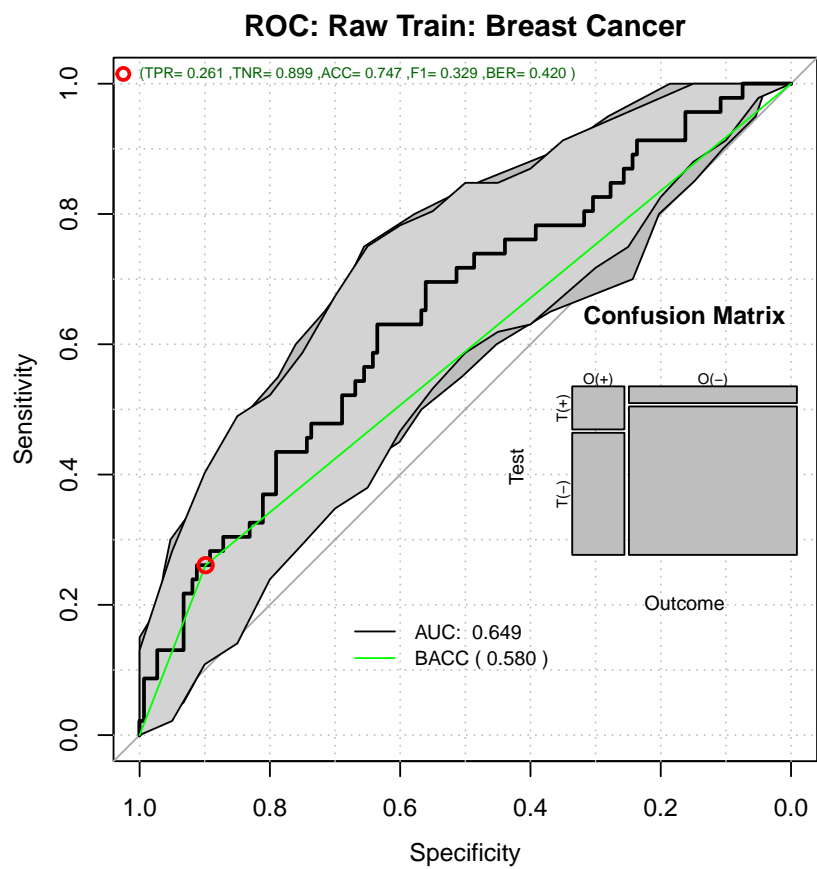


Decision Curve Analysis: Raw Train: Breast Cancer

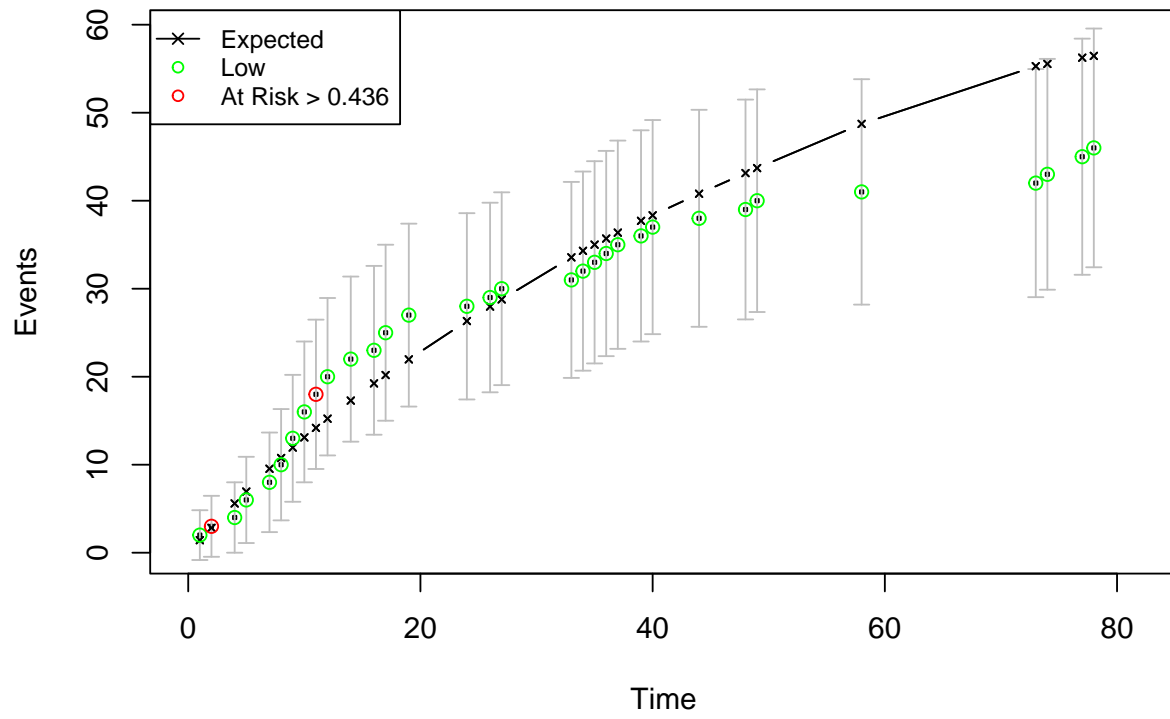


Relative Risk: Raw Train: Breast Cancer

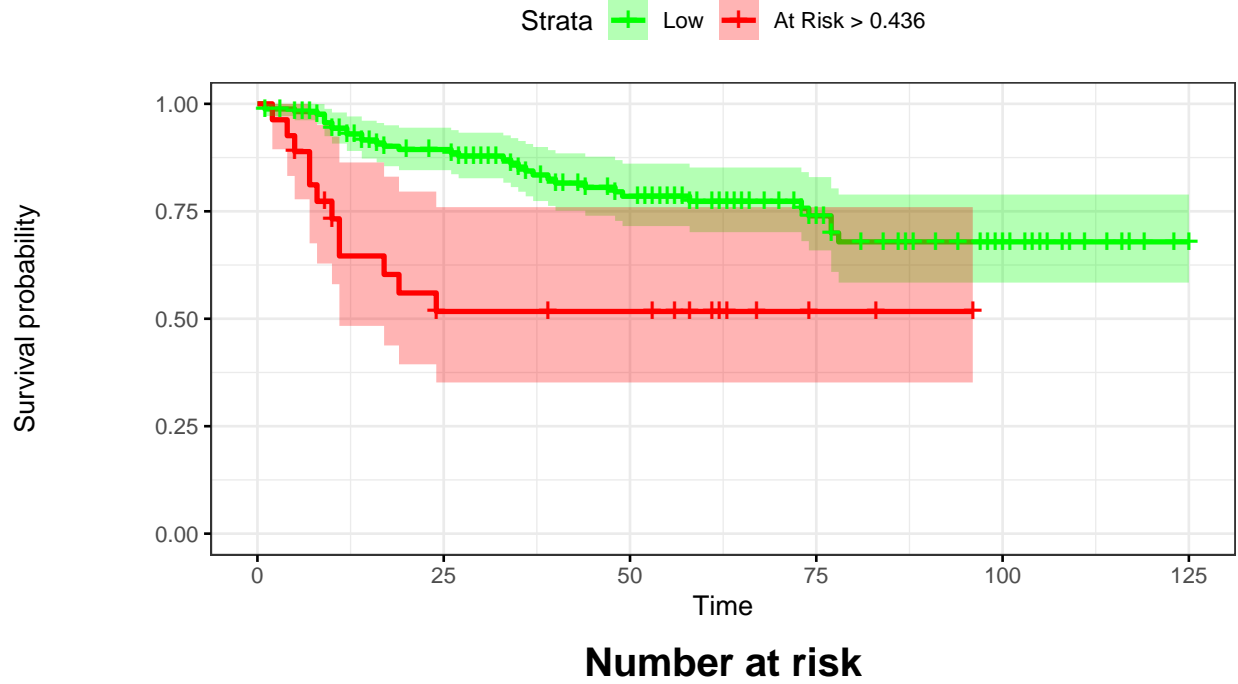




Time vs. Events: Raw Train: Breast Cancer



Kaplan–Meier: Raw Train: Breast Cancer



Low	167	116	76	42	20	1
At Risk > 0.436	27	11	10	2	0	0

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

1.3.2 Uncalibrated Performance Report

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

Table 5: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.43519	0.2814	0.1637	1.58e-01	0.5003
RR	2.09244	2.2814	4.3220	2.77e+01	1.6687
RR_LCI	1.24116	1.3471	0.6348	5.75e-02	0.8379
RR_UCI	3.52758	3.8636	29.4258	1.33e+04	3.3235
SEN	0.26087	0.6304	0.9783	1.00e+00	0.1304
SPE	0.89189	0.6351	0.1081	7.43e-02	0.9324
BACC	0.57638	0.6328	0.5432	5.37e-01	0.5314
NetBenefit	-0.00168	0.0405	0.0988	1.04e-01	-0.0207

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

Table 6: O/E Ratio

O/E	Low	Upper	p.value
0.815	0.597	1.09	0.183

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

Table 7: O/E Mean

mean	50%	2.5%	97.5%
0.999	1	0.946	1.06

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

Table 8: O/Acum Mean

mean	50%	2.5%	97.5%
0.915	0.916	0.907	0.923

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

mean.C Index	median	lower	upper
0.687	0.687	0.602	0.762

```
pander::pander(t(rrAnalysisTrain$ROCAAnalysis$aucs),caption="ROC AUC")
```

Table 10: ROC AUC

est	lower	upper
0.649	0.557	0.74

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

Table 11: Sensitivity

est	lower	upper
0.261	0.143	0.411

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

Table 12: Specificity

est	lower	upper
0.899	0.838	0.942

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

Table 13: Probability Thresholds

90%
0.436

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

Table 14: Logrank test Chisq = 11.751276 on 1 degrees of freedom,
p = 0.000608

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	167	34	41.12	1.23	11.8
class=1	27	12	4.88	10.40	11.8

1.3.3 Cox Calibration

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

```
calprob <- CoxRiskCalibration(ml,dataBreast,"status","time")
```

```
( 48.41555 , 146.2793 , 0.9469027 , 46 , 50.46889 )
```

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

h0	Gain	DeltaTime
0.3	0.929	48.4

1.3.4 The RRplot() of the calibrated model

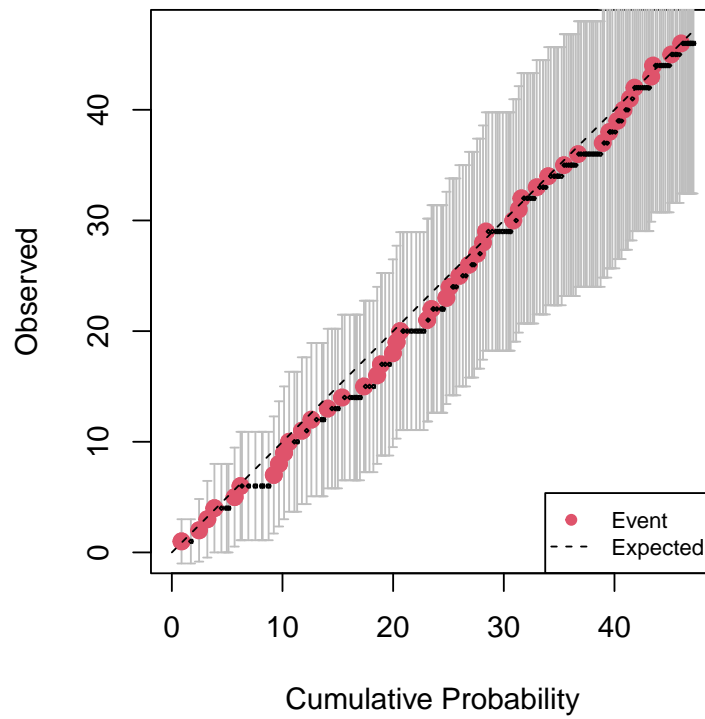
```
h0 <- calprob$h0
timeinterval <- calprob$timeInterval;

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

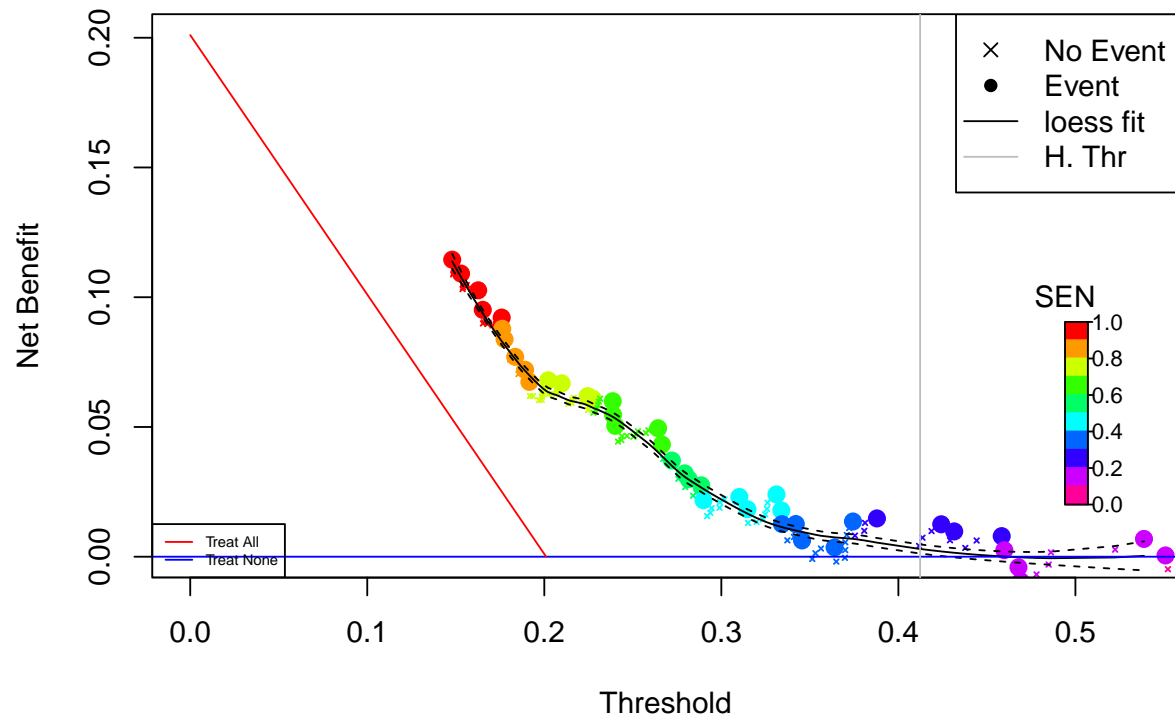
rrAnalysisTrain <- RRPlot(rdata,atRate=c(0.90),
  timetoEvent=dataBreast$time,
  title="Calibrated Train: Breast",
```

```
ysurvlim=c(0.00,1.0),  
riskTimeInterval=timeinterval)
```

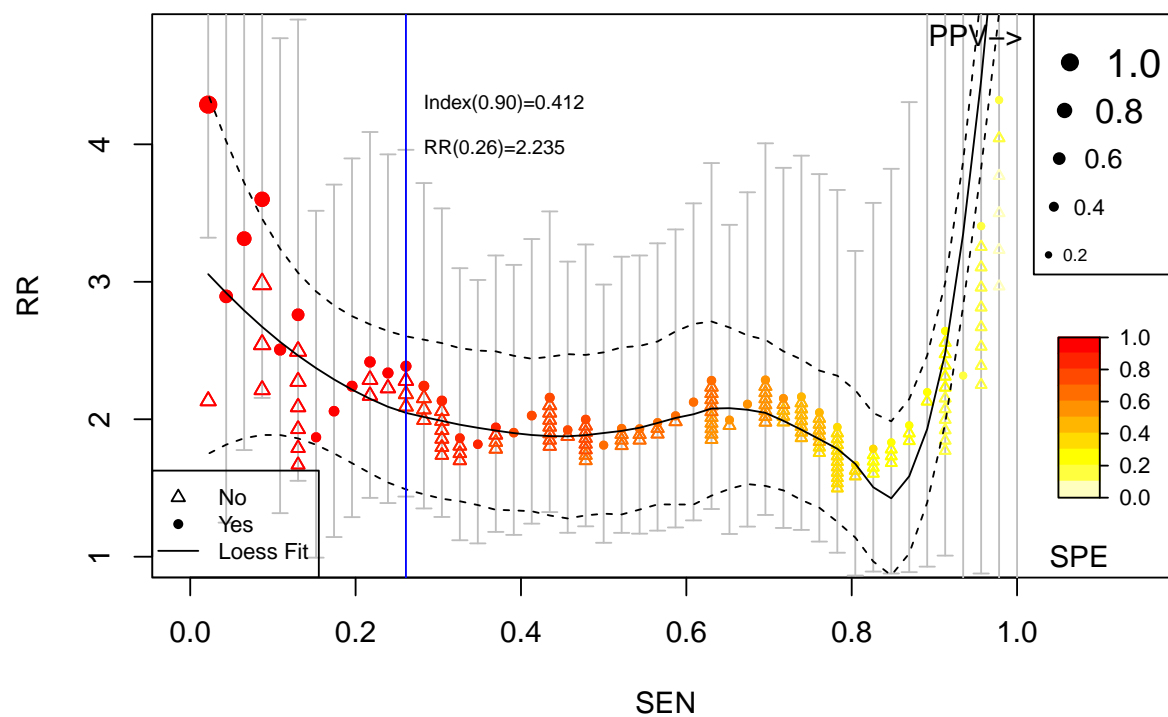
Cumulative vs. Observed: Calibrated Train: Breast

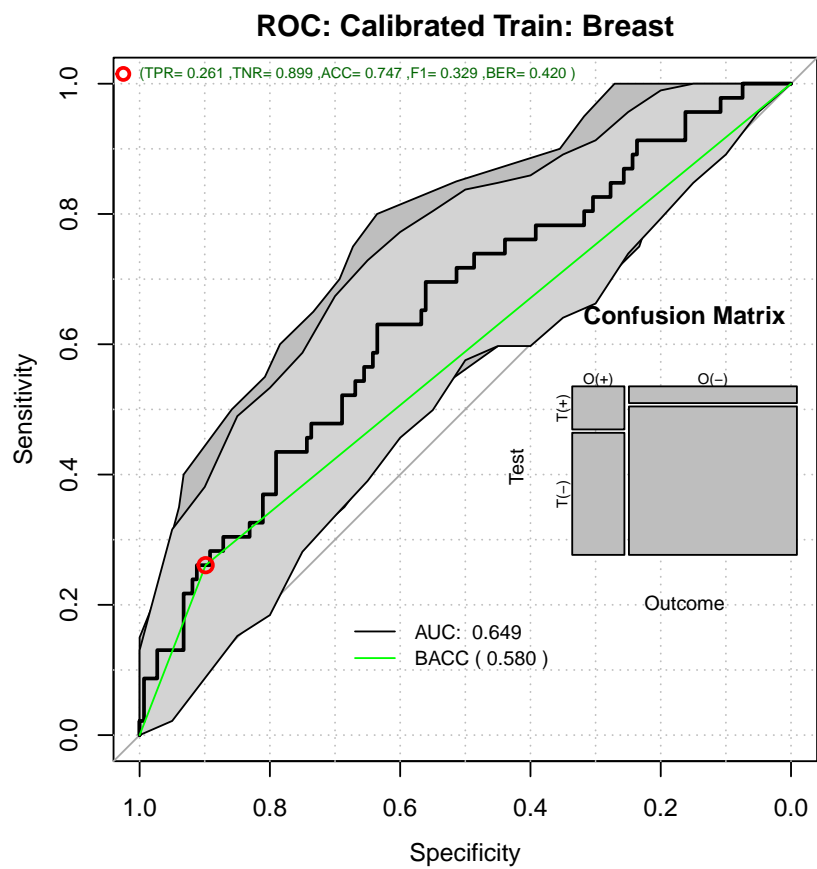


Decision Curve Analysis: Calibrated Train: Breast

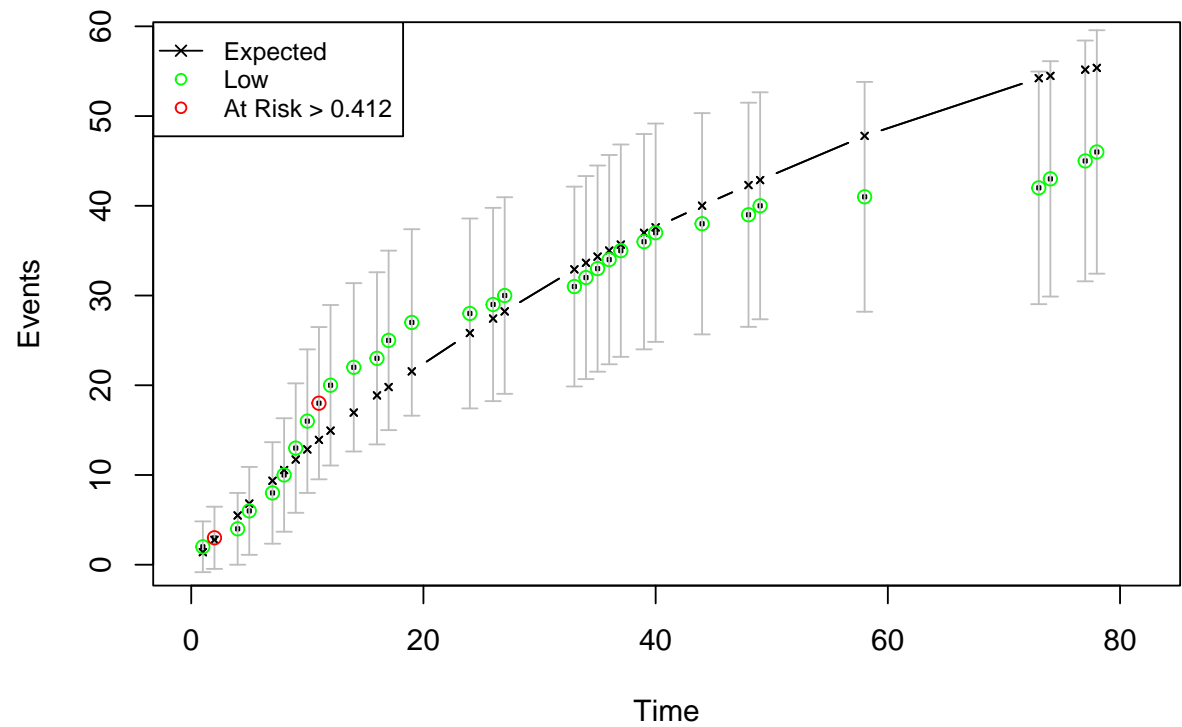


Relative Risk: Calibrated Train: Breast

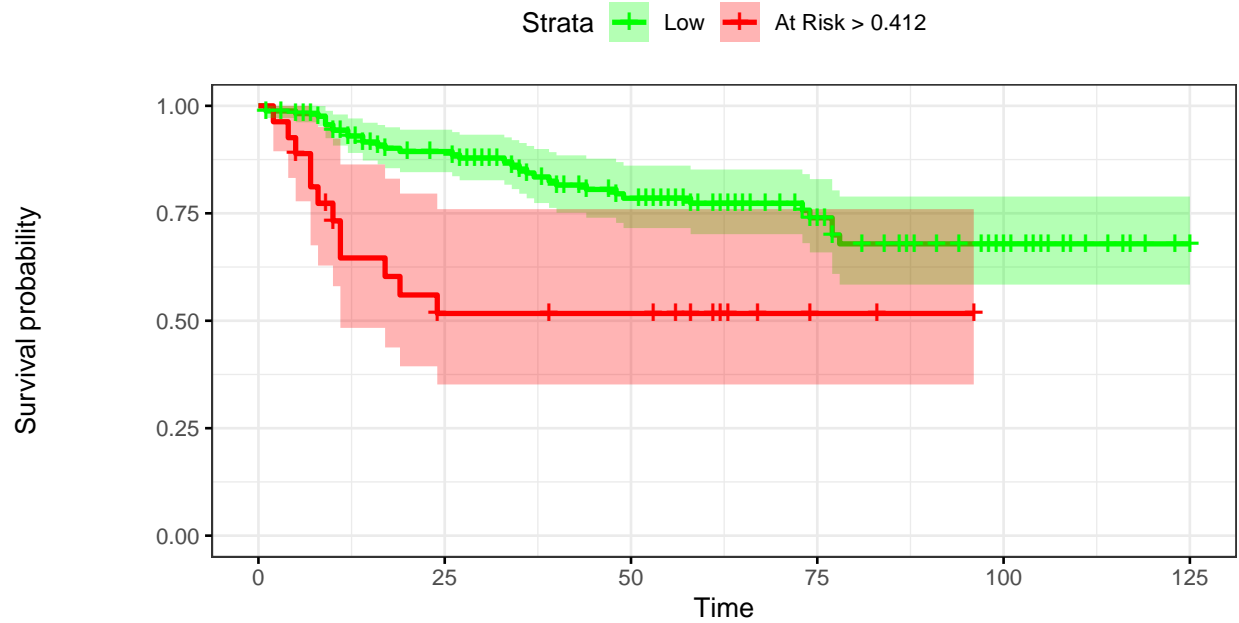




Time vs. Events: Calibrated Train: Breast



Kaplan–Meier: Calibrated Train: Breast



Number at risk

Low	167	116	76	42	20	1
At Risk > 0.412	27	11	10	2	0	0

1.3.5 Calibrated Train Performance

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

Table 16: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.41170	0.2643	0.153	1.48e-01	0.48619
RR	2.09244	2.2814	4.322	2.77e+01	2.27500
RR_LCI	1.24116	1.3471	0.635	5.75e-02	1.21341
RR_UCI	3.52758	3.8636	29.426	1.33e+04	4.26534
SEN	0.26087	0.6304	0.978	1.00e+00	0.13043
SPE	0.89189	0.6351	0.108	7.43e-02	0.95946
BACC	0.57638	0.6328	0.543	5.37e-01	0.54495
NetBenefit	0.00415	0.0495	0.109	1.14e-01	0.00167

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

Table 17: O/E Ratio

O/E	Low	Upper	p.value
0.831	0.608	1.11	0.226

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

Table 18: O/E Mean

mean	50%	2.5%	97.5%
1.02	1.02	0.961	1.08

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

Table 19: O/Acum Mean

mean	50%	2.5%	97.5%
0.947	0.947	0.939	0.955

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

Table 20: C. Index

mean.C Index	median	lower	upper
0.687	0.688	0.602	0.765

```
pander::pander(t(rrAnalysisTrain$ROCAalysis$aucs),caption="ROC AUC")
```

Table 21: ROC AUC

est	lower	upper
0.649	0.557	0.74

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

Table 22: Sensitivity

est	lower	upper
0.261	0.143	0.411

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

Table 23: Specificity

est	lower	upper
0.899	0.838	0.942

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

Table 24: Probability Thresholds

90%
0.412

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

Table 25: Logrank test Chisq = 11.751276 on 1 degrees of freedom,
p = 0.000608

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	167	34	41.12	1.23	11.8
class=1	27	12	4.88	10.40	11.8

1.4 Cross-Validation

Here we use the estimated h0 and timeinterval from the full set

```
rcv <- randomCV(theData=dataBreast,
  theOutcome = Surv(time,status)~1,
  fittingFunction=BSWiMS.model,
  trainFraction = 0.9,
  repetitions=100,
  classSamplingType = "Pro"
)
```

```
.[+].[++++].[+++].[+++++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++][10
Tested: 131 Avg. Selected: 4.8 Min Tests: 1 Max Tests: 4 Mean Tests: 1.526718 . MAD:
0.4994976 .[+++++++].[+].[+].[+].[+].[+].[++++].[+++++].[+++++].[+++++][20 Tested: 163
Avg. Selected: 3.7 Min Tests: 1 Max Tests: 9 Mean Tests: 2.453988 . MAD: 0.4672188
.[+++].[++++].[+++].[++++].[+++++].[++++].[+++].[+++++++].[+++++].[++][30 Tested:
181 Avg. Selected: 4.166667 Min Tests: 1 Max Tests: 10 Mean Tests: 3.314917 . MAD: 0.463722
.[+++++].[+++].[++++].[+++++].[+++++].[+++++].[++++].[+++++].[+++++].[+++++][40 Tested:
193 Avg. Selected: 4.225 Min Tests: 1 Max Tests: 13 Mean Tests: 4.145078 . MAD: 0.4747876
.[+++++].[+++++].[+++++].[+++++].[+++++].[+++].[+].[+++++].[+++++].[+++++].[+++][50
Tested: 194 Avg. Selected: 4.46 Min Tests: 1 Max Tests: 14 Mean Tests: 5.154639 . MAD: 0.4797498
.[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++][60
Tested: 194 Avg. Selected: 4.683333 Min Tests: 1 Max Tests: 14 Mean Tests: 6.185567 . MAD: 0.4793757
.[+++++].[+++++].[+++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++][70
Tested: 194 Avg. Selected: 4.757143 Min Tests: 2 Max Tests: 16 Mean Tests: 7.216495 . MAD: 0.4795574
.[+++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++].[+++++].[+++].[+++++].[+++++][80
Tested: 194 Avg. Selected: 4.8125 Min Tests: 2 Max Tests: 17 Mean Tests: 8.247423 . MAD: 0.4797133
.[+].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++][90 Tested:
194 Avg. Selected: 4.788889 Min Tests: 2 Max Tests: 20 Mean Tests: 9.278351 . MAD: 0.4800506
.[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++].[+++++][100
Tested: 194 Avg. Selected: 4.88 Min Tests: 3 Max Tests: 21 Mean Tests: 10.30928 . MAD: 0.4804926
```

```
stp <- rcv$survTestPredictions
stp <- stp[!is.na(stp[,4]),]

bbx <- boxplot(unlist(stp[,1])~rownames(stp),plot=FALSE)
times <- bbx$stats[3,]
status <- boxplot(unlist(stp[,2])~rownames(stp),plot=FALSE)$stats[3,]
```

```

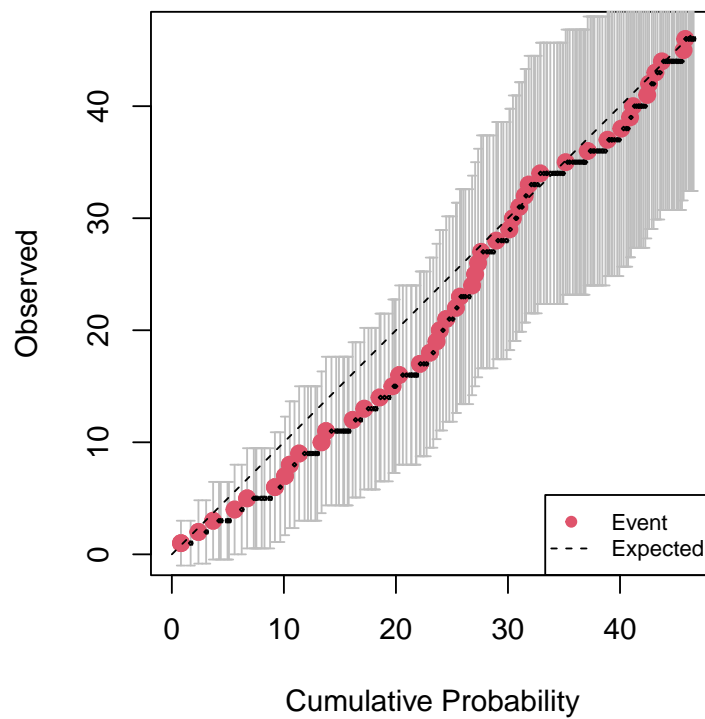
prob <- ppoisGzero(boxplot(unlist(stp[,4])~rownames(stp),plot=FALSE)$stats[3,],h0)

rdatacv <- cbind(status,prob)
rownames(rdatacv) <- bbx$names
names(times) <- bbx$names

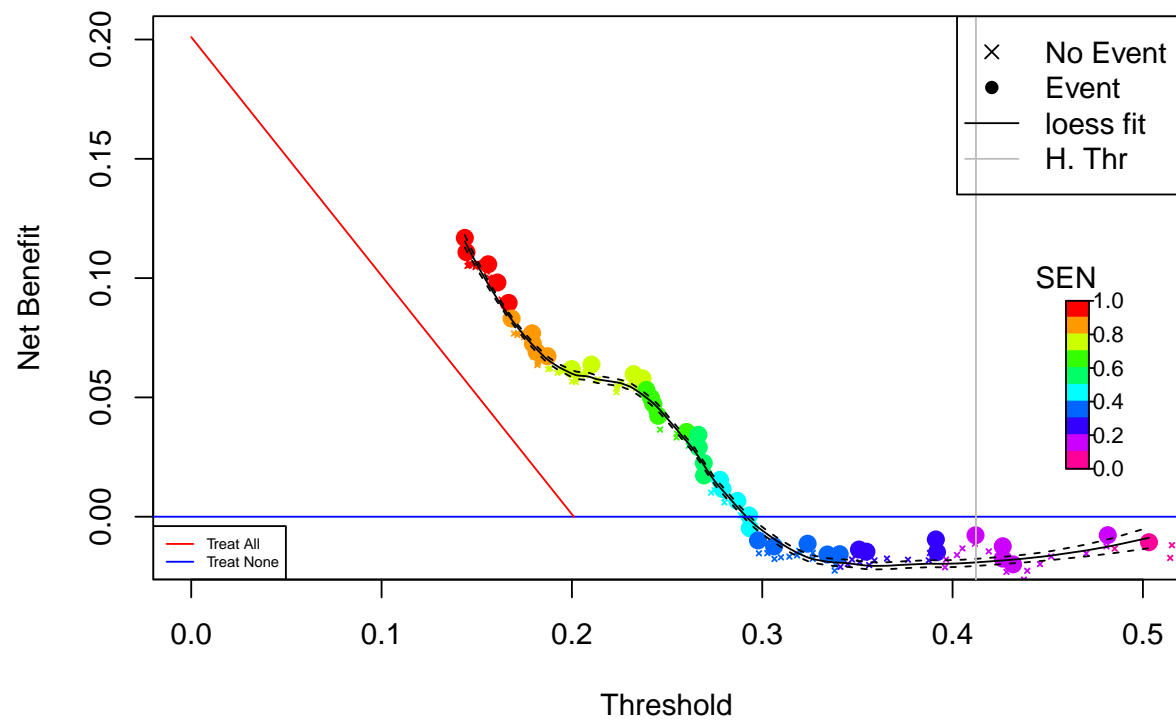
rrAnalysisTest <- RRPlot(rdatacv,atThr = rrAnalysisTrain$thr_atP,
  timetoEvent=times,
  title="Test: Breast Cancer",
  ysurvlim=c(0.00,1.0),
  riskTimeInterval=timeinterval)

```

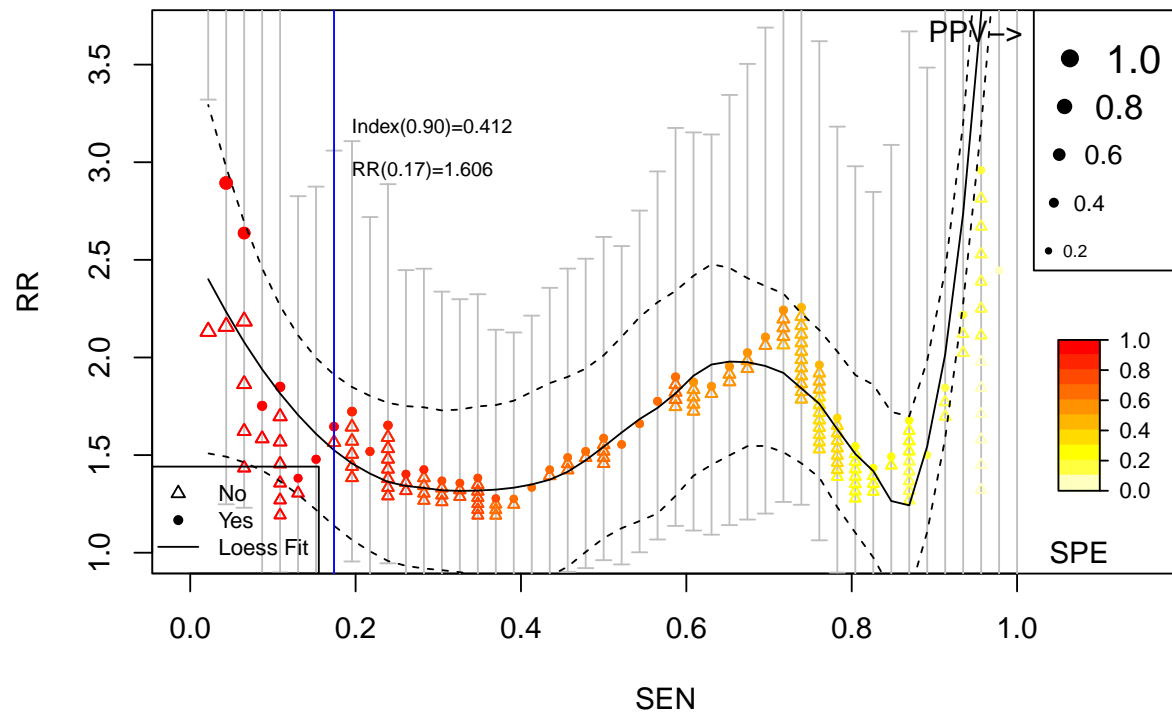
Cumulative vs. Observed: Test: Breast Cancer

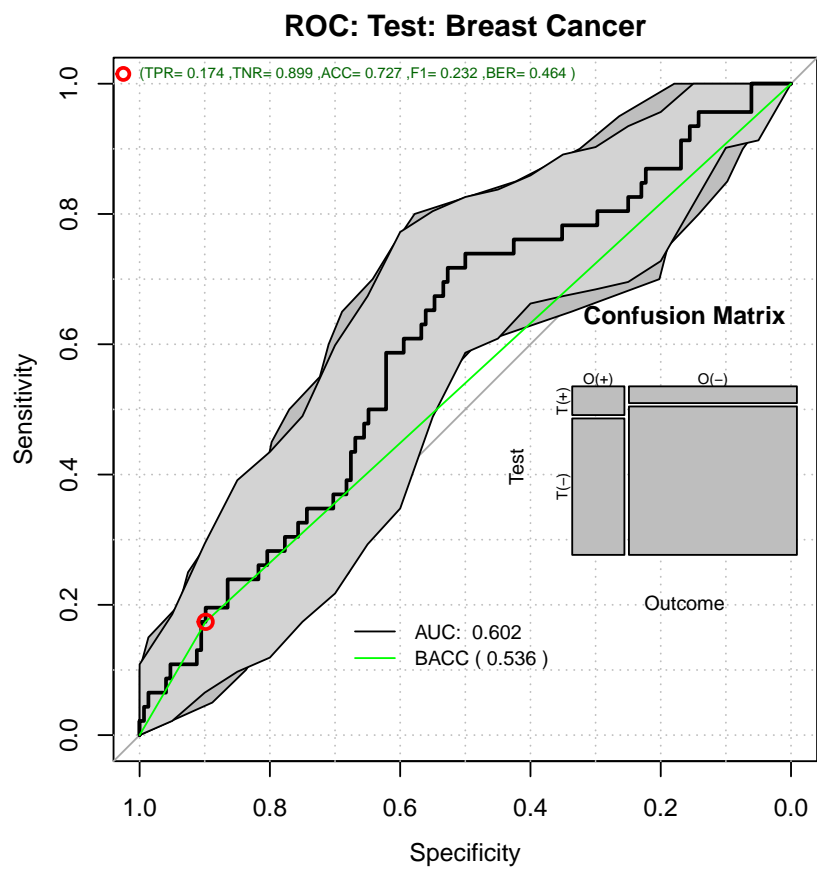


Decision Curve Analysis: Test: Breast Cancer

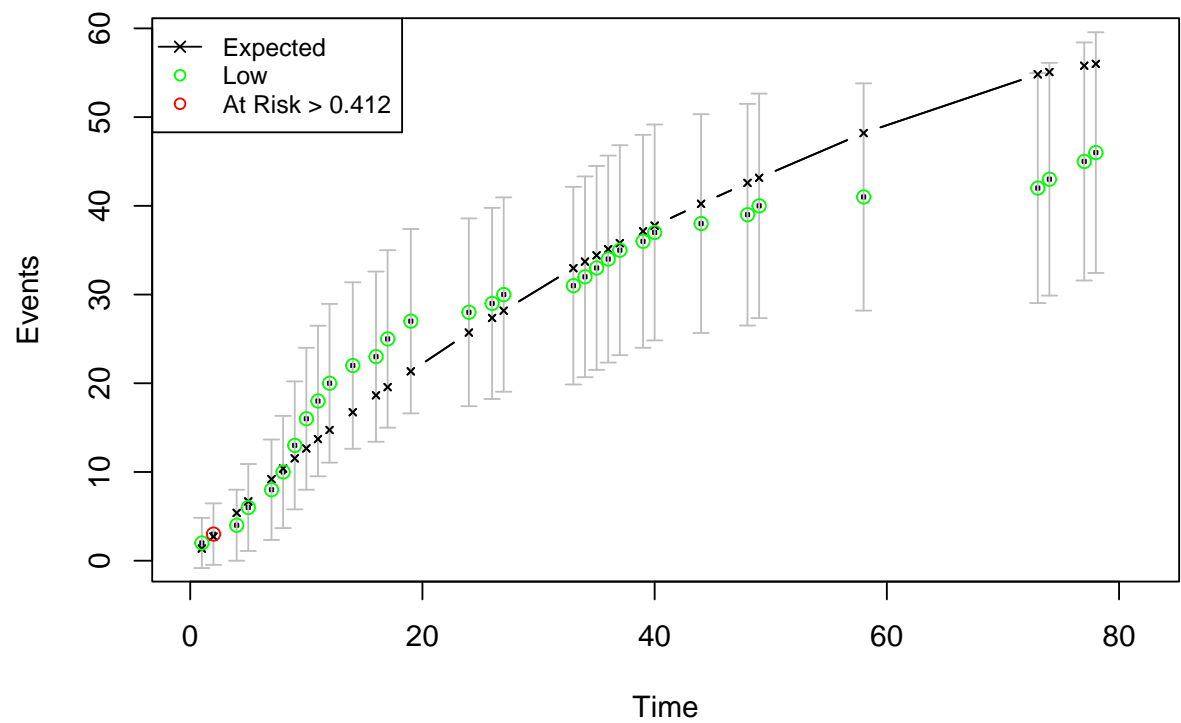


Relative Risk: Test: Breast Cancer

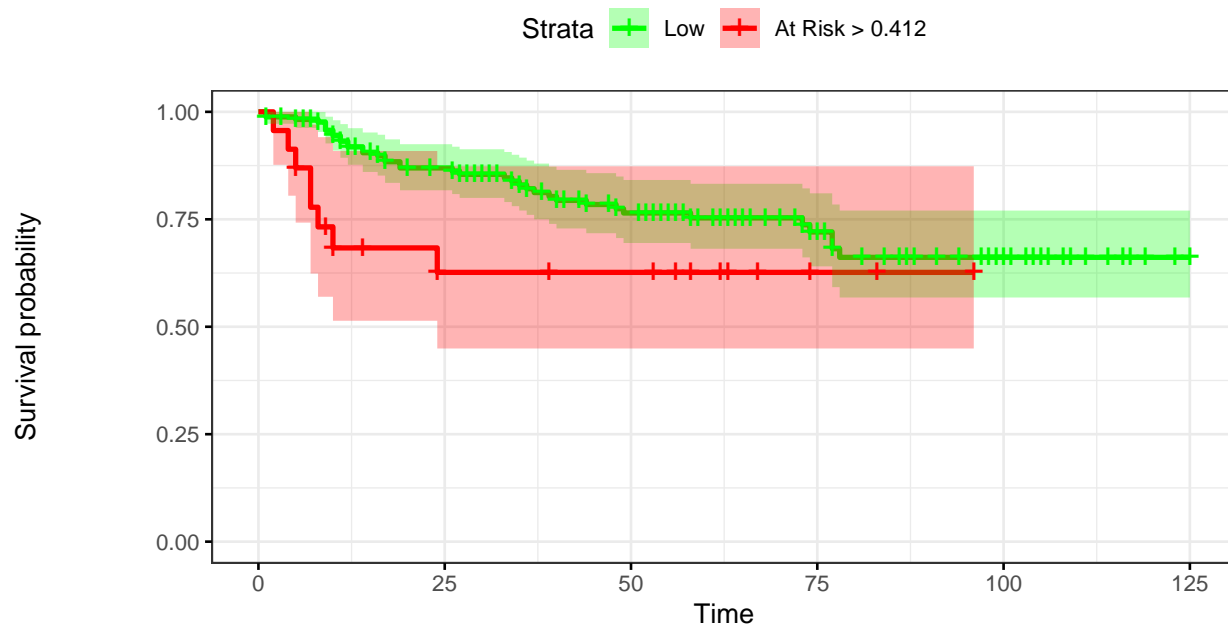




Time vs. Events: Test: Breast Cancer



Kaplan–Meier: Test: Breast Cancer



Number at risk

Low	171	117	77	42	20	1
At Risk > 0.412	23	10	9	2	0	0

1.4.1 Cross-Validation Test Performance

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

Table 26: Threshold values

	@:0.412	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.41205	0.237	0.156	1.44e-01	0.5032
RR	1.72297	2.243	2.959	2.24e+01	1.7524
RR_LCI	0.95517	1.260	0.768	4.69e-02	0.7841
RR_UCI	3.10798	3.992	11.398	1.07e+04	3.9166
SEN	0.19565	0.717	0.957	1.00e+00	0.0870
SPE	0.89865	0.527	0.142	6.08e-02	0.9595
BACC	0.54715	0.622	0.549	5.30e-01	0.5232
NetBenefit	-0.00779	0.058	0.106	1.17e-01	-0.0107

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

Table 27: O/E Ratio

O/E	Low	Upper	p.value
0.821	0.601	1.1	0.204

```
pander::pander(t(rrAnalysisTest$OE95ci),caption="O/E Mean")
```

Table 28: O/E Mean

mean	50%	2.5%	97.5%
1.02	1.02	0.961	1.09

```
pander::pander(t(rrAnalysisTest$OAcum95ci),caption="O/Acum Mean")
```

Table 29: O/Acum Mean

mean	50%	2.5%	97.5%
0.892	0.892	0.874	0.907

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

mean.C Index	median	lower	upper
0.654	0.655	0.573	0.74

```
pander::pander(t(rrAnalysisTest$ROCAAnalysis$aucs),caption="ROC AUC")
```

Table 31: ROC AUC

est	lower	upper
0.602	0.51	0.695

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

Table 32: Sensitivity

est	lower	upper
0.174	0.0782	0.314

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

Table 33: Specificity

est	lower	upper
0.899	0.838	0.942

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

Table 34: Probability Thresholds

90%
0.412

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

Table 35: Logrank test Chisq = 3.859070 on 1 degrees of freedom,
p = 0.049478

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	171	38	41.82	0.348	3.86
class=1	23	8	4.18	3.480	3.86

1.4.2 Calibrating the test results

```
rdatacv <- cbind(status,prob,times)
calprob <- CalibrationProbPoissonRisk(rdatacv)
```

```
( 48.90536 , 146.2793 , 0.9564824 , 46 , 51.51018 )
```

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

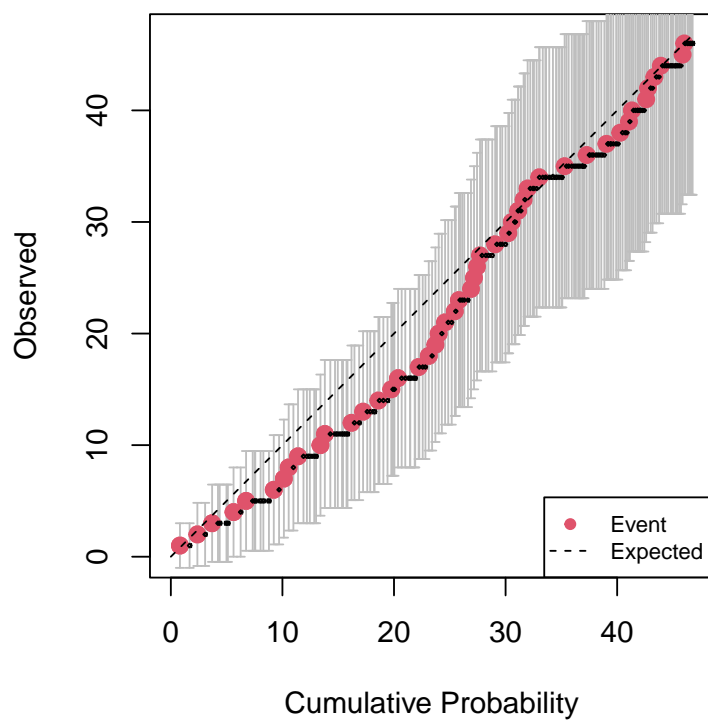
h0	Gain	DeltaTime
0.326	1.01	48.9

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

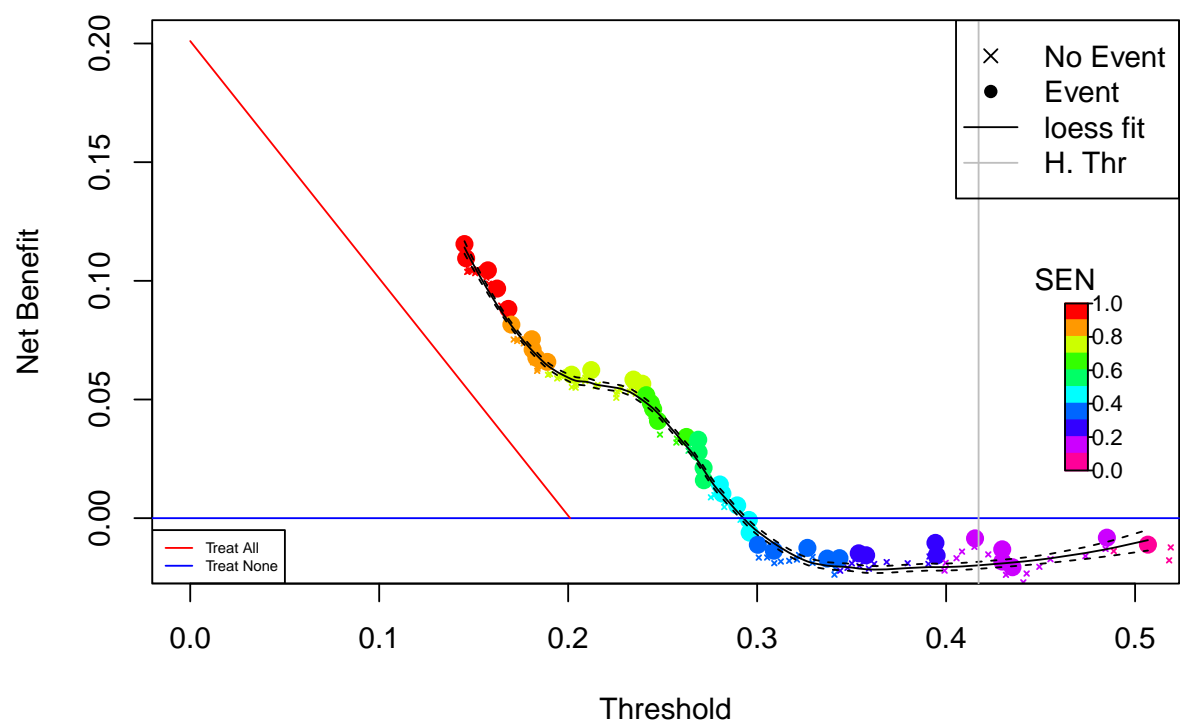
```
rdata <- cbind(status,calprob$prob)
```

```
rrAnalysisTest <- RRPlot(rdata, atRate=c(0.90),
                          timetoEvent=times,
                          title="Calibrated Test: Breast",
                          ysurvlim=c(0.00,1.0),
                          riskTimeInterval=timeinterval)
```

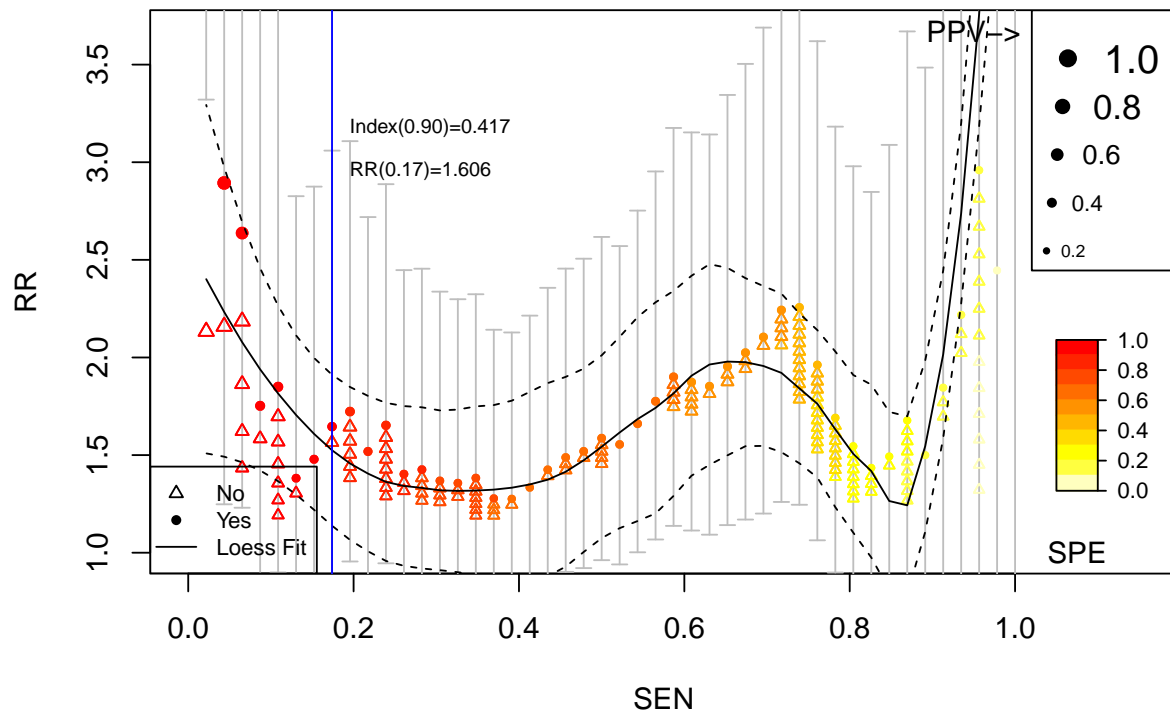
Cumulative vs. Observed: Calibrated Test: Breast

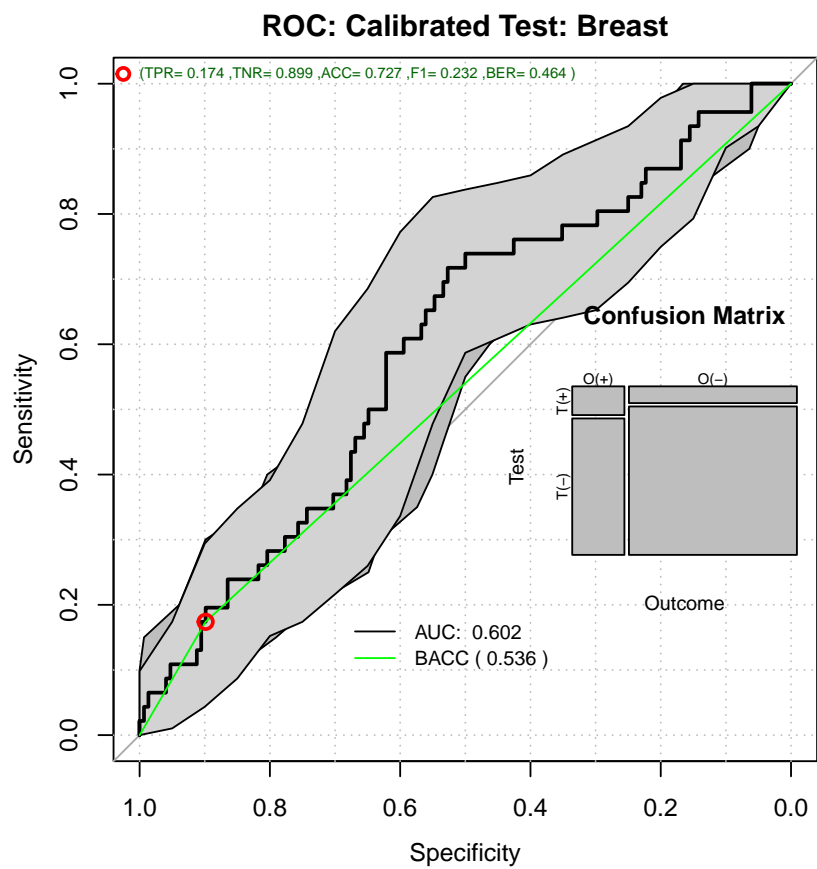


Decision Curve Analysis: Calibrated Test: Breast

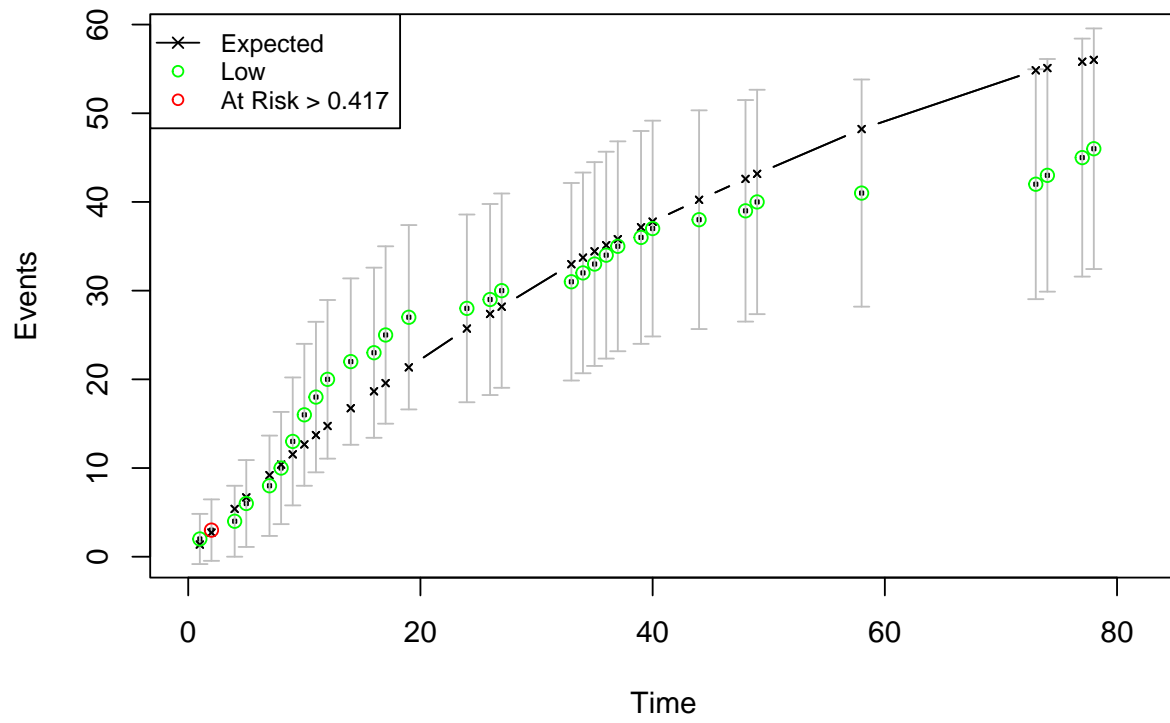


Relative Risk: Calibrated Test: Breast

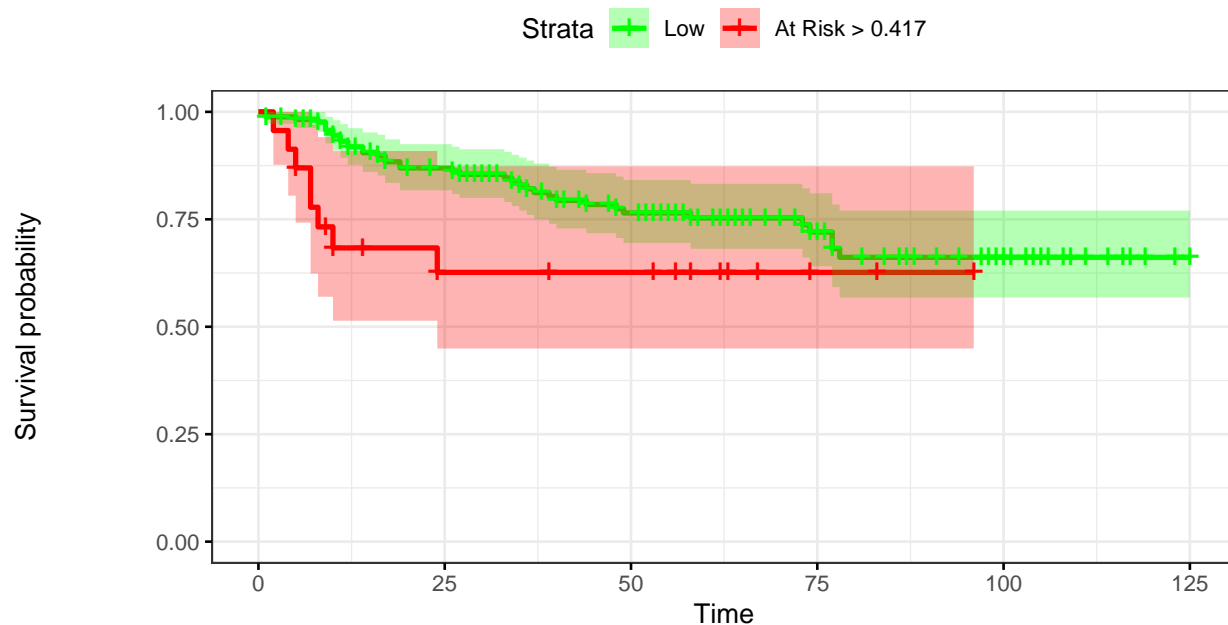




Time vs. Events: Calibrated Test: Breast



Kaplan–Meier: Calibrated Test: Breast



Number at risk

Low	171	117	77	42	20	1
At Risk > 0.417	23	10	9	2	0	0

Calibrated Test Performance

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

Table 37: Threshold values

	@:0.9	@MAX_BACC	@MAX_RR	@SPE100	p(0.5)
Thr	0.41530	0.2392	0.158	1.45e-01	0.5068
RR	1.72297	2.2427	2.959	2.24e+01	1.7524
RR_LCI	0.95517	1.2600	0.768	4.69e-02	0.7841
RR_UCI	3.10798	3.9918	11.398	1.07e+04	3.9166
SEN	0.19565	0.7174	0.957	1.00e+00	0.0870
SPE	0.89865	0.5270	0.142	6.08e-02	0.9595
BACC	0.54715	0.6222	0.549	5.30e-01	0.5232
NetBenefit	-0.00852	0.0567	0.104	1.15e-01	-0.0112

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

Table 38: O/E Ratio

O/E	Low	Upper	p.value
0.821	0.601	1.1	0.204

```
pander::pander(t(rrAnalysisTest$OE95ci),caption="O/E Mean")
```

Table 39: O/E Mean

mean	50%	2.5%	97.5%
1.02	1.02	0.961	1.09

```
pander::pander(t(rrAnalysisTest$OAcum95ci),caption="O/Acum Mean")
```

Table 40: O/Acum Mean

mean	50%	2.5%	97.5%
0.888	0.888	0.871	0.905

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

mean.C Index	median	lower	upper
0.654	0.655	0.572	0.741

```
pander::pander(t(rrAnalysisTest$ROCAAnalysis$aucs),caption="ROC AUC")
```

Table 42: ROC AUC

est	lower	upper
0.602	0.51	0.695

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

Table 43: Sensitivity

est	lower	upper
0.174	0.0782	0.314

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

Table 44: Specificity

est	lower	upper
0.899	0.838	0.942

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

Table 45: Probability Thresholds

90%
0.417

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

Table 46: Logrank test Chisq = 3.859070 on 1 degrees of freedom,
p = 0.049478

	N	Observed	Expected	(O-E)^2/E	(O-E)^2/V
class=0	171	38	41.82	0.348	3.86
class=1	23	8	4.18	3.480	3.86