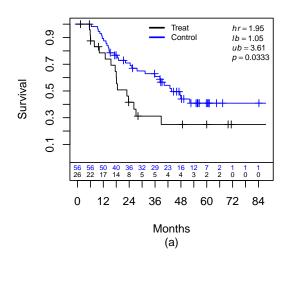
```
opts_chunk$set (warning = FALSE, message = FALSE, tidy=TRUE, echo=TRUE)
options(warn = -1)
rm(list=ls())
library(survival)
library(knitr)
library(kableExtra)
library(glmnet)
## Loading required package: Matrix
## Loaded glmnet 4.1-7
library(ggplot2)
# Following loaded in "forest_search_v0.R"
suppressMessages(library(randomForest))
#library(SPlit)
library(grf)
library(policytree)
library(DiagrammeR)
#library(cowplot)
library(data.table)
library(plyr)
library(aVirtualTwins)
suppressMessages(library(gridExtra))
# Location where code is stored
# Modified for MAC
codepath<-c("/Users/larryleon/Documents/GitHub/forestSearch/R/")</pre>
source(paste0(codepath, "source_forestsearch_v0.R"))
source_fs_functions(file_loc=codepath)
# Output grf, fs, and fs bootstrap
outgrf<-c("output/gbsg_grf.Rdata")</pre>
outfs<-c("output/gbsg_fs.Rdata")</pre>
# Boots=500
outfsboot<-c("output/gbsg_fsboot_B=500.Rdata")</pre>
# Set to null if not outputting
\#outgrf < -outfs < -outfs boot < -NULL
```

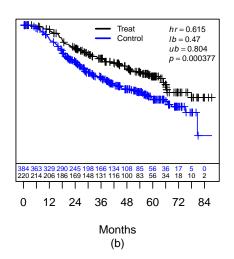
```
t.start.all <- proc.time()[3]
# GRF analysis To guide selection of binary cutpoints
df.analysis <- gbsg
df.analysis <- within(df.analysis, {
   id <- as.numeric(c(1:nrow(df.analysis)))
      # time to months
      time_months <- rfstime/30.4375
})</pre>
```

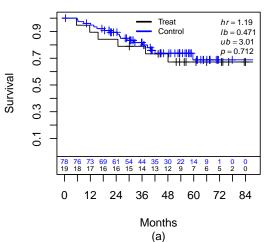
```
confounders.name <- c("age", "meno", "size", "grade", "nodes", "pgr", "er")
outcome.name <- c("time_months")</pre>
event.name <- c("status")</pre>
id.name <- c("id")</pre>
treat.name <- c("hormon")</pre>
n.min <- 60
dmin.grf <- 12
frac.tau <- 0.6
grf.est <- grf.subg.harm.survival(data = df.analysis, confounders.name = confounders.name,
   outcome.name = outcome.name, event.name = event.name, id.name = id.name, treat.name = treat.name,
   n.min = n.min, dmin.grf = dmin.grf, frac.tau = frac.tau, details = TRUE)
## tau= 46.75811
## leaf.node control.mean control.size control.se treated.mean treated.size
## 1
          2 6.210541 82.000000 3.333087 -6.210541 82.000000
## 2
           3 -4.142395 604.000000 1.054584
                                                  4.142395 604.000000
           4 -8.048480 112.000000 2.795227 8.048480 112.000000
## 11
                 3.653965 177.000000 1.871968 -3.653965 177.000000
           5
## 21
## 4
           7
                -5.865434 356.000000 1.330465 5.865434 356.000000
## 3
          10 -11.559934 83.000000 3.154837 11.559934 83.000000
          11
## 41
                4.398000 97.000000 2.365421 -4.398000 97.000000
## 6
           13
               -8.349912 244.000000 1.656513 8.349912 244.000000
## 8
           15 -4.142676 96.000000 2.209848 4.142676 96.000000
## treated.se diff depth
      3.333087 12.421082
## 1
                            1
## 2
      1.054584 -8.284791
                             1
## 11 2.795227 -16.096961
## 21 1.871968 7.307930
## 4
       1.330465 -11.730869
                             2
## 3
       3.154837 -23.119868
                             3
## 41 2.365421 8.796001
                             3
## 6
      1.656513 -16.699825
                             3
       2.209848 -8.285353
## 8
                             3
## leaf.node control.mean control.size control.se treated.mean treated.size
## 1 2 6.210541 82.000000 3.333087 -6.210541
## treated.se
                 diff depth
## 1 3.333087 12.42108
cat("Truncation point for RMST:", c(grf.est$tau.rmst), "\n")
## Truncation point for RMST: 46.75811
df0.grf <- subset(grf.est$data, treat.recommend == 0)</pre>
df1.grf <- subset(grf.est$data, treat.recommend == 1)</pre>
# Terminal leaf corresponding to selected SG
cat("Terminal leaf:", c(grf.est$sg.harm.id), "\n")
## Terminal leaf: er <= 0
# action=1 --> recommend control
# plot(grf.est£tree) plot(grf.est£tree3)
cat("GRF variables in selected tree", "\n")
```

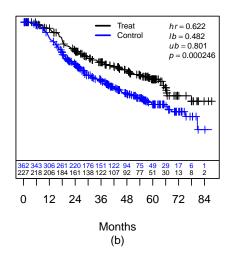
```
## GRF variables in selected tree
print(grf.est$tree.names)
## [1] "er"
cat("GRF cuts wrt selected tree:", "\n")
## GRF cuts wrt selected tree:
print(grf.est$tree.cuts)
## [1] "er <= 0"
# Tree 2
cat("GRF variables in selected tree 2", "\n")
## GRF variables in selected tree 2
print(grf.est$tree2.names)
## [1] "age" "er"
cat("GRF cuts wrt selected tree 2:", "\n")
## GRF cuts wrt selected tree 2:
print(grf.est$tree2.cuts)
## [1] "age <= 50" "age <= 43" "er <= 0"
# Tree 3
cat("GRF variables in selected tree 3", "\n")
## GRF variables in selected tree 3
print(grf.est$tree3.names)
## [1] "age" "pgr" "er"
cat("GRF cuts wrt selected tree 3:", "\n")
## GRF cuts wrt selected tree 3:
print(grf.est$tree3.cuts)
## [1] "age <= 48" "pgr <= 8" "er <= 103" "age <= 33" "age <= 43" "er <= 0"
## [7] "pgr <= 80"
check <- subset(df.analysis, er <= 0)</pre>
print(dim(check))
## [1] 82 13
print(dim(df0.grf))
## [1] 82 18
check <- subset(df.analysis, er > 0)
print(dim(check))
## [1] 604 13
```

```
print(dim(df1.grf))
## [1] 604 18
# Second candidate with delta=4.6 2nd node for tree=3
check <- subset(df.analysis, age <= 48 & pgr > 8 & age > 43)
print(dim(check))
## [1] 97 13
# Examining Tree3, the next sg in favor of control Split: Age<=48, Pgr>8,
# Age>43 (43 < Age <=48) & (Pgr>8)
# Second candidate Not quite 6-month?
df0.grfB <- subset(df.analysis, age <= 48 & pgr > 8 & age > 43)
df1.grfB <- subset(grf.est$data, age > 48 | pgr <= 8 | age <= 43)
layout(matrix(c(1, 2, 3, 4), 2, 2, byrow = TRUE))
plot.subgroup(sub1 = df0.grf, sub1C = df1.grf, tte.name = "time_months", event.name = "status",
   treat.name = "hormon", fix.rows = FALSE, byrisk = 6, show.med = FALSE)
plot.subgroup(sub1 = df0.grfB, sub1C = df1.grfB, tte.name = "time_months", event.name = "status",
treat.name = "hormon", fix.rows = FALSE, byrisk = 6, show.med = FALSE)
```









 $\begin{tabular}{ll} \# plot.subgroup (sub1=check0, sub1C=check1, tte.name='time_months', event.name='status', treat.name='hormon' \\ \# plot.subgroup (sub1=df0.loh, sub1C=df1.loh, tte.name='time_months', event.name='status', tte.name='hormon' \\ \# plot.subgroup (sub1=df0.loh, sub1-df1.loh, sub1-df1.loh, subgroup (sub1-df1.loh, sub1-df1.loh, subgroup (sub1-df1.loh, subgroup (sub1-df1.loh, subgroup (sub1-df1.loh, subgroup (sub1-df1.loh, subgroup (sub1-df1.loh, su$

```
if (!is.null(outgrf)) save(grf.est, file = outgrf)
```

```
t.done <- proc.time()[3]
t.min <- (t.done - t.start.all)/60
cat("Minutes and hours for GRF estimation", c(t.min, t.min/60), "\n")
## Minutes and hours for GRF estimation 0.1705167 0.002841944</pre>
```

```
# Recall, GRF splits

t.start <- proc.time()[3]

cat("GRF variables in selected tree", "\n")</pre>
```

```
## GRF variables in selected tree
print(grf.est$tree.names)
## [1] "er"
cat("GRF cuts wrt selected tree:", "\n")
## GRF cuts wrt selected tree:
print(grf.est$tree.cuts)
## [1] "er <= 0"
# Tree 2
cat("GRF variables in selected tree 2", "\n")
## GRF variables in selected tree 2
print(grf.est$tree2.names)
## [1] "age" "er"
cat("GRF cuts wrt selected tree 2:", "\n")
## GRF cuts wrt selected tree 2:
print(grf.est$tree2.cuts)
## [1] "age <= 50" "age <= 43" "er <= 0"
# Tree 3
cat("GRF variables in selected tree 3", "\n")
## GRF variables in selected tree 3
print(grf.est$tree3.names)
## [1] "age" "pgr" "er"
cat("GRF cuts wrt selected tree 3:", "\n")
## GRF cuts wrt selected tree 3:
print(grf.est$tree3.cuts)
## [1] "age <= 48" "pgr <= 8" "er <= 103" "age <= 33" "age <= 43" "er <= 0"
## [7] "pgr <= 80"
df.analysis <- gbsg</pre>
df.analysis <- within(df.analysis, {</pre>
   id <- as.numeric(c(1:nrow(df.analysis)))</pre>
    # time to months
   time_months <- rfstime/30.4375
    z1a <- ifelse(er <= 0, 1, 0)
    z1b <- ifelse(er <= 107, 1, 0)
    z2a <- ifelse(pgr <= 8, 1, 0)
    z2b <- ifelse(pgr <= 74, 1, 0)
```

```
z3a <- ifelse(age <= 33, 1, 0)
    z3b <- ifelse(age <= 43, 1, 0)
    z3c <- ifelse(age <= 48, 1, 0)
    z3d <- ifelse(age <= 50, 1, 0) # Close to median=53
    z4 \leftarrow ifelse(meno == 0, 1, 0)
    z5 <- ifelse(nodes <= quantile(nodes, c(0.5)), 1, 0)</pre>
    z6 <- ifelse(size <= 36, 1, 0)
    z7a <- ifelse(grade == 1, 1, 0)
    z7b <- ifelse(grade == 3, 1, 0)
    # As factors
    v1a <- as.factor(z1a)
    v1b <- as.factor(z1b)
    v2a <- as.factor(z2a)</pre>
    v2b <- as.factor(z2b)</pre>
    v3a <- as.factor(z3a)
    v3b <- as.factor(z3b)
    v3c <- as.factor(z3c)
    v3d <- as.factor(z3d)
   v4 <- as.factor(z4)
    v5 <- as.factor(z5)
    v6 <- as.factor(z6)
   v7a <- as.factor(z7a)
    v7b <- as.factor(z7b)
})
confounders.name <- c("v1a", "v1b", "v2a", "v2b", "v3a", "v3b", "v3c", "v3d", "v4",
    "v5", "v6", "v7a", "v7b")
# Note, can try smaller subset to check initial code run
# confounders.name<-c('v1a', 'v1b', 'v1c',</pre>
#'v2a','v2b','v2c',
#'v3a','v3b','v3c')
outcome.name <- c("time_months")</pre>
event.name <- c("status")</pre>
id.name <- c("id")</pre>
treat.name <- c("hormon")</pre>
df.confounders <- df.analysis[, confounders.name]</pre>
df.confounders <- dummy(df.confounders)</pre>
hr.threshold <- 1.5 # Initital candidates</pre>
hr.consistency <- 1.25 # Candidates for many splits
pconsistency.threshold <- 0.9</pre>
maxk <- 4
```

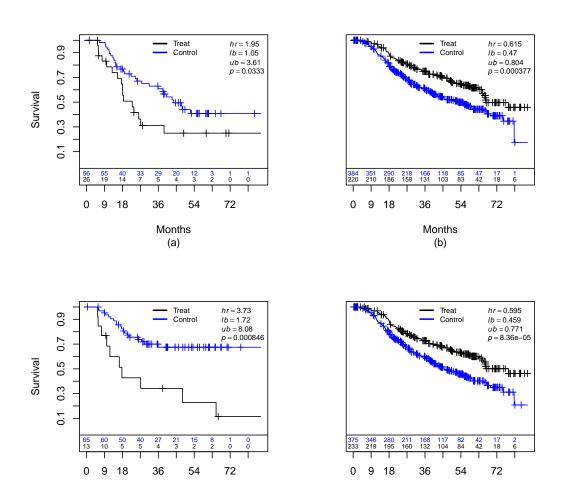
```
# Limit timing for forestsearch
max.minutes <- 60
nmin.fs <- 60
# stop.threshold<-0.60 # If any sq meets this, then choose this (stop here);
m1.threshold <- Inf # Turning this off (Default)
stop.threshold <- 1
# =1 will run through all sg's meeting HR criteria
fs.splits <- 1000 # How many times to split for consistency
# vi is % factor is selected in cross-validation --> higher more important
vi.grf.min <- 0.2
# Null, turns off grf screening
d.min <- 10 # Min number of events for both arms (d0.min=d1.min=d.min)
# default=5
sg_focus <- "hr"
# Default FS implementation (Max consistency with harm) sg_focus<-'Nsg' largest
# SG with at least pconsistency.threshold
# The FS algorithm orders subgroups by largest hazard ratios and then cycles
# through each SG candidate (HR>1.5) to calculate consistency. Note: there is
# a pstop_futile input which is default at 0.5, meaning that once a subgroup
# with consistency less than 50% the algorithm will stop searching: Since
# meeting 90% consistency for SG's with even lower HR's seems unlikely Setting
# pstop_futile=0 will cycle through all candidates (HR>1.5)
fs.est <- forestsearch(df = df.analysis, confounders.name = confounders.name, df.predict = df.analysis,
   details = TRUE, sg_focus = sg_focus, outcome.name = outcome.name, treat.name = treat.name,
   event.name = event.name, id.name = id.name, n.min = nmin.fs, hr.threshold = hr.threshold,
   hr.consistency = hr.consistency, fs.splits = fs.splits, stop.threshold = stop.threshold,
   d0.min = d.min, d1.min = d.min, pconsistency.threshold = pconsistency.threshold,
   max.minutes = max.minutes, maxk = maxk, plot.sg = FALSE, vi.grf.min = vi.grf.min)
## Confounders per grf screening v1a v2b v2a v1b v5 v7b v3d v6 v3b v3c v4
## Number of possible subgroups= 4194303
## Number of possible subgroups (in millions)= 4.194303
## # of subgroups based on # variables > k.max and excluded 4185195
## k.max = 4
## Events criteria for control, exp= 10 10
## # of subgroups with events less than criteria: control, experimental 5553 6911
## # of subgroups meeting all criteria = 1293
## # of subgroups fitted (Cox model estimable) = 1293
## Minutes= 0.3061667
## Number of criteria not met for subgroup evaluation
## crit.failure
                1
## 4186488
              975
                     4692
                              877
## Number of subgroups meeting HR threshold 65
## Subgroups (1st 10) meeting overall screening thresholds (HR, m1) sorted by focus: (m1,sg_focus)= Inf
      K n E d1
                          mO HR L(HR) U(HR) v1a.0 v1a.1 v2b.0 v2b.1 v2a.0
##
                     m1
## 1: 3 78 29 10 17.74 Inf 3.73 1.72 8.08
                                                   0
                                                         0
                                                               0
## 2: 4 78 29 10 17.74 Inf 3.73 1.72 8.08
                                                   0
                                                         0
                                                               0
## 3: 4 72 28 10 17.74 Inf 3.58 1.64 7.81
                                                   0
                                                         0
                                                               0
```

```
4: 4 77 28 10 17.74
                            Inf 3.27 1.51
                                            7.11
##
    5: 4 76 26 10 17.74
                            Inf 2.95
                                       1.33
                                             6.54
                                                              0
                                                                    0
                                                       1
    6: 3 102 39 13 17.74
                            Inf 2.90
                                             5.66
                                       1.48
                                                       0
                                                              0
                                                                    \cap
                                                                                 0
                                                                                 0
    7: 4 85 33 10 27.17
                            Inf 2.64
                                      1.24
                                             5.62
                                                              0
                                                       0
    8: 4
          94 37 12 27.17
                            Inf 2.61
                                      1.31
                                             5.22
                                                       0
                                                              0
                                                                                 0
##
    9: 2 61 34 15 18.53 47.97 2.54
                                       1.28
                                             5.04
                                                       0
                                                              1
                                                                    0
                                                                          0
                                                                                 0
   10: 4 85 30 11 37.65
                            Inf 2.42
                                      1.15
                                             5.10
                                                       0
                                                              0
                                                                    0
                                                                          0
                                                                                 0
       v2a.1 v1b.0 v1b.1 v5.0 v5.1 v7b.0 v7b.1 v3d.0 v3d.1 v6.0 v6.1 v3b.0 v3b.1
##
           0
                  0
                        0
                             0
                                   0
                                         0
                                               0
                                                      0
                                                            0
                                                                  0
                                                                             1
   1:
    2:
                        0
                             0
                                   0
                                         0
                                               0
                                                      0
                                                                  0
                                                                       0
                                                                             1
##
           0
                  0
                                                             1
                                                                                    0
##
    3:
           0
                  0
                        1
                             0
                                   0
                                         0
                                               0
                                                      0
                                                            0
                                                                  0
                                                                       0
                                                                             1
                                                                                    0
##
   4:
                  0
                        0
                                   0
                                                0
                                                      0
                                                            1
                                                                                    0
##
    5:
           0
                  0
                        0
                             0
                                   0
                                         0
                                                0
                                                      0
                                                            1
                                                                  0
                                                                       0
                                                                                    0
                                                                             1
##
    6:
           0
                  0
                        0
                             0
                                   0
                                         0
                                                0
                                                      0
                                                            1
                                                                  0
                                                                                    0
           0
                        0
                             0
                                   0
                                         0
                                               0
                                                      0
                                                                  0
##
   7:
                  0
                                                            1
                                                                       \cap
                                                                             1
                                                                                    0
##
    8:
           0
                        1
                                   0
                                         0
                                               0
                                                      0
                                                            1
                                                                                    0
                                                                  0
##
    9:
           0
                  0
                        0
                             0
                                   0
                                         0
                                               0
                                                      0
                                                            0
                                                                       1
                                                                             0
                                                                                    0
           0
                  0
                        1
                                   0
                                         0
                                               0
                                                      0
                                                            0
                                                                  0
                                                                       1
                                                                             1
                                                                                    0
##
  10:
##
       v3c.0 v3c.1 v4.0 v4.1
##
   1:
           0
                1
                       0
##
    2:
           0
                  1
                       0
                            0
##
    3:
           0
                  1
                       0
                            0
##
           0
                       0
   4:
                  0
##
    5:
           0
                  0
                       0
##
    6:
           0
                  0
                       0
                            0
##
   7:
           0
                  0
                       0
                            1
                       0
##
   8:
           0
                  0
##
   9:
           0
                  0
                       0
                            0
## 10:
           0
                  1
                       0
                            0
## Consistency 0.989
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v3b.0 v3c.1 0.989
## Consistency 0.989
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v3d.1 v3b.0 v3c.1 0.989
## Consistency 0.988
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v1b.1 v3b.0 v3c.1 0.988
## Consistency 0.971
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v3d.1 v6.1 v3b.0 0.971
## Consistency 0.952
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v1a.0 v2b.1 v3d.1 v3b.0 0.952
## Consistency 0.976
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v3d.1 v3b.0 0.976
## Consistency 0.921
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v3d.1 v3b.0 v4.1 0.921
## Consistency 0.95
## Splitting method, # of splits= Random 1000
## Model, % Consistency Met= v2b.1 v1b.1 v3d.1 v3b.0 0.95
## Consistency 0.959
## Splitting method, # of splits= Random 1000
```

```
## Model, % Consistency Met= v1a.1 v6.1 0.959
## Consistency 0.72
## Consistency 0.677
## Consistency 0.554
## Consistency 0.578
## Consistency 0.531
## Consistency 0.619
## Consistency 0.43
## Number of subgroups meeting consistency criteria= 9
     p.consistency Nsg group.id m.index K M.1 M.2
                                                       М.З
## 1:
             0.989 78
                             33
                                      1 3 v2b.1 v3b.0 v3c.1
             0.989 78
## 2:
                             38
                                      2 4 v2b.1 v3d.1 v3b.0 v3c.1
## 3:
             0.988 72
                                      3 4 v2b.1 v1b.1 v3b.0 v3c.1
                             34
## 4:
             0.971 77
                             13
                                      4 4 v2b.1 v3d.1 v6.1 v3b.0
## 5:
             0.952 76
                             19
                                      5 4 v1a.0 v2b.1 v3d.1 v3b.0
## 6:
             0.976 102
                             20
                                      6 3 v2b.1 v3d.1 v3b.0
## 7:
                                      7 4 v2b.1 v3d.1 v3b.0 v4.1
             0.921 85
                             61
## 8:
              0.95 94
                             22
                                      8 4 v2b.1 v1b.1 v3d.1 v3b.0
## 9:
             0.959 61
                             11
                                      9 2 v1a.1 v6.1
     p.consistency Nsg group.id m.index K M.1
                                                M.2
                                                        М.З
## 1:
             0.989 78
                             33
                                      1 3 v2b.1 v3b.0 v3c.1
## 2:
             0.989 78
                             38
                                      2 4 v2b.1 v3d.1 v3b.0 v3c.1
## 3:
             0.988 72
                             34
                                      3 4 v2b.1 v1b.1 v3b.0 v3c.1
                             20
                                      6 3 v2b.1 v3d.1 v3b.0
## 4:
             0.976 102
## 5:
             0.971 77
                             13
                                      4 4 v2b.1 v3d.1 v6.1 v3b.0
## 6:
             0.959
                    61
                                      9 2 v1a.1 v6.1
                             11
## 7:
             0.952 76
                             19
                                      5 4 v1a.0 v2b.1 v3d.1 v3b.0
                             22
                                      8 4 v2b.1 v1b.1 v3d.1 v3b.0
## 8:
             0.950
                    94
                                      7 4 v2b.1 v3d.1 v3b.0 v4.1
## 9:
             0.921 85
                             61
# plot.sg=TRUE will plot the estimated subgroups but this is plotted below
# These are the frequency each factor appears in a SG combination
xx <- fs.est$find.grps$out.found$hr.subgroups</pre>
covs.found \leftarrow xx[, -c(1:10)]
covs.most <- apply(covs.found, 2, sum)</pre>
covs.most <- covs.most[covs.most > 0]
print(covs.most)
## v1a.0 v1a.1 v2b.1 v2a.0 v2a.1 v1b.1 v5.0 v7b.0 v7b.1 v3d.1 v6.0 v6.1 v3b.0
     10
         4
                 28 1 16
                                 21
                                       1 7 7 31
                                                               1
## v3c.1 v4.1
      26
           13
print(fs.est$grp.consistency$result)
     p.consistency Nsg group.id m.index K M.1 M.2
##
                                                       М.З
## 1:
             0.989 78
                             33
                                      1 3 v2b.1 v3b.0 v3c.1
## 2:
             0.989 78
                             38
                                      2 4 v2b.1 v3d.1 v3b.0 v3c.1
## 3:
             0.988 72
                             34
                                      3 4 v2b.1 v1b.1 v3b.0 v3c.1
                             20
## 4:
             0.976 102
                                      6 3 v2b.1 v3d.1 v3b.0
## 5:
             0.971
                    77
                             13
                                      4 4 v2b.1 v3d.1 v6.1 v3b.0
             0.959
                    61
                                      9 2 v1a.1 v6.1
## 6:
                             11
## 7:
             0.952 76
                             19
                                      5 4 v1a.0 v2b.1 v3d.1 v3b.0
## 8:
             0.950
                    94
                             22
                                      8 4 v2b.1 v1b.1 v3d.1 v3b.0
## 9:
             0.921 85
                             61
                                   7 4 v2b.1 v3d.1 v3b.0 v4.1
```

```
df0.fs <- subset(fs.est$df.pred, treat.recommend == 0)</pre>
df1.fs <- subset(fs.est$df.pred, treat.recommend == 1)</pre>
if (!is.null(outfs)) save(fs.est, df.analysis, confounders.name, file = outfs)
t.done <- proc.time()[3]</pre>
t.min \leftarrow (t.done - t.start)/60
cat("Minutes and hours for FS estimation", c(t.min, t.min/60), "\n")
## Minutes and hours for FS estimation 0.7025833 0.01170972
t.start <- proc.time()[3]</pre>
library(doParallel)
registerDoParallel(parallel::detectCores(logical = FALSE))
cox.formula.boot <- as.formula(paste("Surv(time_months,status)~hormon"))</pre>
split_method <- "Random"</pre>
est.loghr <- TRUE
stop.threshold <- 1
# Can probably set to 0.95 or 0.99, but we set the same as above to mimic the
# estimation algorithm
fs.splits <- 1000
max.minutes <- 6</pre>
NB <- 500
df_temp <- fs.est$df.pred[, c("id", "treat.recommend")]</pre>
dfa <- merge(df.analysis, df_temp, by = "id")</pre>
df_boot_analysis <- dfa</pre>
fitH <- get_Cox_sg(df_sg = subset(df_boot_analysis, treat.recommend == 0), cox.formula = cox.formula.bo
    est.loghr = est.loghr)
H_obs <- fitH$est_obs # log(hr) scale</pre>
seH_obs <- fitH$se_obs
# Hc observed estimates
fitHc <- get_Cox_sg(df_sg = subset(df_boot_analysis, treat.recommend == 1), cox.formula = cox.formula.b
    est.loghr = est.loghr)
Hc_obs <- fitHc$est_obs</pre>
seHc_obs <- fitHc$se_obs</pre>
rm("fitH", "fitHc")
Ystar_mat <- bootYstar({</pre>
    ystar <- get_Ystar(boot)</pre>
}, boots = NB, seed = 8316951, counter = "boot", export = fun_arg_list_boot)
# Check dimension
if (dim(Ystar_mat)[1] != NB | dim(Ystar_mat)[2] != nrow(df_boot_analysis)) stop("Dimension of Ystar_mat
tB.start <- proc.time()[3]</pre>
# Bootstraps
resB <- bootPar({</pre>
    ans <- fsboot_forparallel(boot)</pre>
}, boots = NB, seed = 8316951, counter = "boot", export = fun_arg_list_boot)
```

```
# Compare with GRF
layout(matrix(c(1, 2, 3, 4), 2, 2, byrow = TRUE))
plot.subgroup(sub1 = df0.grf, sub1C = df1.grf, tte.name = "time_months", event.name = "status",
    treat.name = "hormon", fix.rows = FALSE, byrisk = 9, show.med = FALSE, subtitle1 = "(a)",
    subtitle2 = "(b)")
plot.subgroup(sub1 = df0.fs, sub1C = df1.fs, tte.name = "time_months", event.name = "status",
    treat.name = "hormon", fix.rows = FALSE, byrisk = 9, show.med = FALSE, subtitle1 = "(c)",
    subtitle2 = "(d)")
```



```
tB.now <- proc.time()[3]
tB.min <- (tB.now - tB.start)/60

doParallel::stopImplicitCluster()

cat("Minutes for Boots", c(NB, tB.min), "\n")
## Minutes for Boots 500 30.57205
cat("Projection per 100", c(tB.min * (100/NB)), "\n")
## Projection per 100 6.11441</pre>
```

Months

(d)

Months

(c)

```
cat("Propn bootstrap subgroups found =", c(sum(!is.na(resB$H_biasadj_1))/NB), "\n")
## Propn bootstrap subgroups found = 0.95
# How many timmed out
cat("Number timmed out=", c(sum(is.na(resB$H_biasadj_1) & resB$tmins_search > max.minutes)),
    "\n")
## Number timmed out= 0
H_estimates <- get_dfRes(Hobs = H_obs, seHobs = seH_obs, H1_adj = resB$H_biasadj_1,
    ystar = Ystar_mat, cov_method = "standard", cov_trim = 0.05)
Hc_estimates <- get_dfRes(Hobs = Hc_obs, seHobs = seHc_obs, H1_adj = resB$Hc_biasadj_1,</pre>
    ystar = Ystar_mat, cov_method = "standard", cov_trim = 0.05)
print(H_estimates)
            HO
                  sdHO HO_lower HO_upper H1
                                                        sdH1 H1_lower H1_upper
## 1: 3.729046 1.470716 1.721426 8.078059 2.218427 0.6018196 1.303555 3.775382
print(Hc_estimates)
                      sdHO HO_lower HO_upper H1
                                                              sdH1 H1_lower
## 1: 0.5950175 0.07852577 0.4594041 0.7706634 0.6299163 0.0951842 0.4684477
##
      H1_upper
## 1: 0.8470413
if (!is.null(outfsboot)) save(fs.est, Ystar_mat, resB, H_estimates, Hc_estimates,
    df_boot_analysis, file = outfsboot)
t.done <- proc.time()[3]</pre>
t.min \leftarrow (t.done - t.start)/60
cat("Minutes and hours for FS bootstrap", c(t.min, t.min/60), "\n")
## Minutes and hours for FS bootstrap 30.58055 0.5096758
df0.fs <- subset(fs.est$df.pred, treat.recommend == 0)</pre>
df1.fs <- subset(fs.est$df.pred, treat.recommend == 1)</pre>
# ITT analysis
cox_itt <- summary(coxph(Surv(time_months, status) ~ hormon, data = fs.est$df.pred))$conf.int</pre>
# ITT estimates
resITT <- c(round(cox_itt[c(1, 3, 4)], 2), nrow(fs.est$df.pred))</pre>
# Forest Search Un-adjusted
Hstat \leftarrow c(unlist(H_estimates))[c(1, 3, 4)]
resH_obs <- c(c(Hstat), nrow(df0.fs))</pre>
# Bias-corrected
Hstat <- c(unlist(H_estimates))[c(5, 7, 8)]</pre>
resH_bc <- c(c(Hstat), nrow(df0.fs))</pre>
Hstat2 \leftarrow c(unlist(H_estimates))[c(5, 7, 8)]
Hstat2 <- round(Hstat2, 2)</pre>
```

```
a <- paste0(a, "]")
H_bc2 \leftarrow c(a)
# Un-adjusted
Hcstat <- c(unlist(Hc_estimates))[c(1, 3, 4)]</pre>
resHc_obs <- c(c(Hcstat), nrow(df1.fs))</pre>
# Bias-corrected
Hcstat <- c(unlist(Hc_estimates))[c(5, 7, 8)]</pre>
resHc_bc <- c(c(Hcstat), nrow(df1.fs))</pre>
Hcstat2 <- c(unlist(Hc_estimates))[c(5, 7, 8)]</pre>
Hcstat2 <- round(Hcstat2, 2)</pre>
a <- paste0(Hcstat2[1], " [")</pre>
a <- pasteO(a, Hcstat2[2])
a <- paste0(a, ",")
a <- pasteO(a, Hcstat2[3])
a <- paste0(a, "]")</pre>
Hc_bc2 \leftarrow c(a)
res <- rbind(resITT, resH_obs, resH_bc, resHc_obs, resHc_bc)</pre>
resf <- as.data.frame(res)</pre>
colnames(resf) <- c("HR Estimate", "Lower", "Upper", "$\\#$ Subjects")</pre>
rnH \leftarrow c("\$\\ hat{H}$", "$\\ hat{H}_{bc}$")
rnItt <- c("ITT")</pre>
rownames(resf) <- c(rnItt, rnH, rnHc)</pre>
# Resolve conflict with dplyr
library(conflicted)
group_rows <- kableExtra::group_rows</pre>
options(knitr.kable.NA = ".", format = "latex")
tab_gbsg <- kbl(resf, longtable = FALSE, align = "c", format = "latex", booktabs = TRUE,
    escape = F, digits = 3, caption = "\\label{tab:gbsg} GBSG FS Analysis: Cox hazard ratio (HR) estimate
Cox model estimates are based on subgroups: The estimated subgroup H\{H\}; and
the bootstrap (B=500) bias-correction to \hat{H} estimates, denoted \hat{H}_{bc}. Estimates for
The number of subjects in each population ($\\#$ Subjects) are listed.") %>%
    kable_styling(full_width = FALSE, font_size = 9, latex_options = "hold_position") %>%
    group_rows("ITT", 1, 1) %>%
    group_rows("H subgroup estimates", 2, 3) %>%
    group_rows("H-complement subgroup estimates", 4, 5)
t.done <- proc.time()[3]</pre>
t.min \leftarrow (t.done - t.start.all)/60
cat("Minutes and hours to finish", c(t.min, t.min/60), "\n")
```

a <- paste0(Hstat2[1], " [")
a <- paste0(a, Hstat2[2])
a <- paste0(a, ",")
a <- paste0(a, Hstat2[3])</pre>

Table 1: GBSG FS Analysis: Cox hazard ratio (HR) estimates for the ITT population and subgroups H and H^c . Cox model estimates are based on subgroups: The estimated subgroup \hat{H} ; and the bootstrap (B=500) bias-correction to \hat{H} estimates, denoted \hat{H}_{bc} . Estimates for the complement H^c are defined analogously. The number of subjects in each population (# Subjects) are listed.

	HR Estimate	Lower	Upper	# Subjects
ITT				
ITT	0.690	0.540	0.890	686
H subgroup estimates				
\hat{H}	3.729	1.721	8.078	78
\hat{H}_{bc}	2.218	1.304	3.775	78
H-complement subgroup estimates				
\hat{H}^c	0.595	0.459	0.771	608
\hat{H}^c_{bc}	0.630	0.468	0.847	608

```
## Minutes and hours to finish 31.4575 0.5242917

cat("Machine=", c(Sys.info()[[4]]), "\n")

## Machine= Mac-Studio-M1-Ultra-2022.local

cat("Number of cores=", c(detectCores(logical = FALSE)), "\n")

## Number of cores= 20
```