



ARISTOTLE UNIVERSITY
OF THESSALONIKI

FACULTY OF HEALTH SCIENCES - SCHOOL OF MEDICINE
MSc Health Statistics and Data Analytics

Survival Analysis

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Learning objectives

- Understand what survival data is and how to handle censoring
- Prepare survival curves using the life table and Kaplan-Meier methods
- Estimate median survival times and survival rates at specified times
- Compare survival curves between two or more groups using the log-rank test

Survival Analysis

Also called “time to event analysis”

Survival Time is defined as the **time** starting from an already defined point to the occurrence of the event of interest (**survival time**).

Examples:

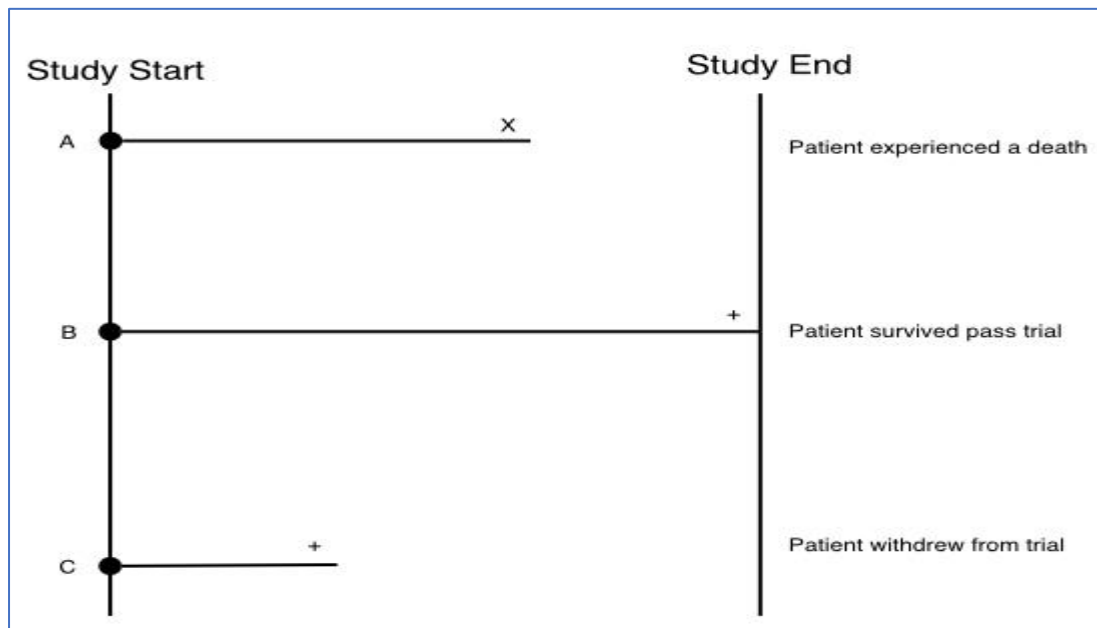
- time to death
- time to cancer metastasis
- time to failure of a light bulb
- time to complete a PhD

Properties

- Survival time is almost never normally distributed.
- In many studies, some of the times to an event are not recorded (for various reasons) – These observations are called **censored**, and the corresponding phenomenon is called **censoring**.
- Thus, such data cannot be handled by already known parametric or non-parametric methods.

Censoring

- **Censoring** is present when there is incomplete information about a subject's event time, but we don't know the exact event time.
- The most common case is having **right censoring**



- ✓ A person does not experience the event before the study ends
- ✓ A person is lost to follow-up during the study period or withdraws from the study

Survival function $S(t)$

Survival Function $S(t) = \text{pr}(T > t)$

- **Is the probability that a subject survives longer than time t .**

Example: If $t=100$ years, $S(t=100)$ = probability of surviving beyond 100 years.

- The graphical representation of $S(t)$ is known as survival curve **(Kaplan-Meier Curve)**.

Assumptions

- Observations should be independent
- Groups (if there are any) should be independent
- Accurate time calculation
- In the case of two or more groups, curves should not intersect with each other.



Example for the construction of a Kaplan-Meier Curve

Example:

Survival analysis for patients with different types of cancer

Group A: **Astrocytoma (n=20)**

6,13,21,30, 31+,37,38, 47+,49,50,63,79,80+,82+,82+,86,98,149+,202,219 weeks

Group B: **Glioblastoma (n=20)**

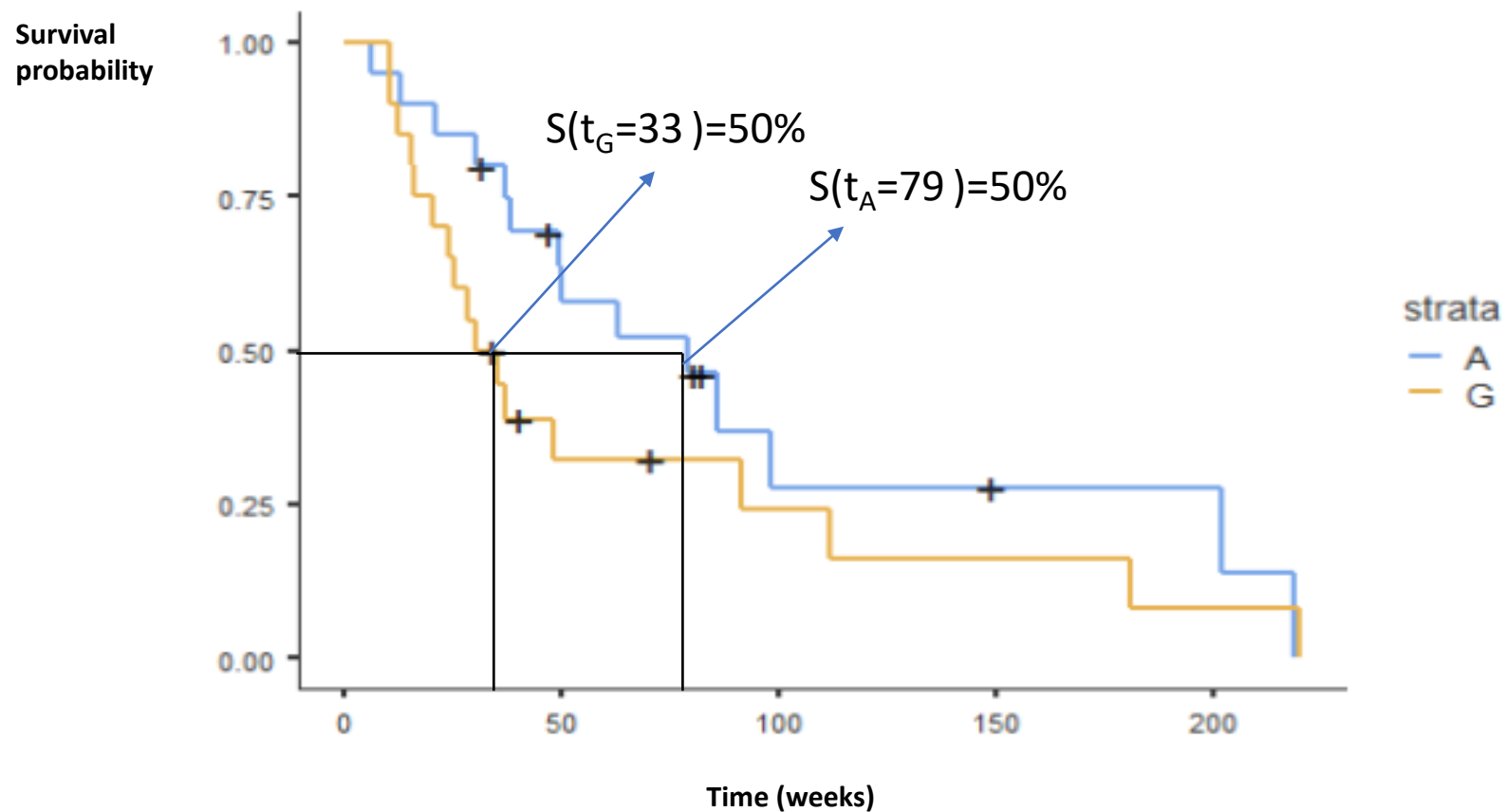
10,10,12,15,16,20,24,25,28,30,34+,35,37,40+,48,70+,91,112,181,220 weeks

+ censored data

Life table-Group A

| Time (weeks) i | Live at start n_i | Died d_i | Cen sor ed | At risk | Probability of surviving $(n_i - d_i) / n_i$ | Cumulative Probability $S(t_i) = ((n_i - d_i) / n_i) * S(t_{i-1})$ |
|------------------------|---------------------------|---------------|------------------|---------|--|---|
| 1 | 20 | 0 | 0 | 20 | $1 = (20 - 0) / 20$ | 1 |
| 6 | 20 | 1 | 0 | 19 | $0.950 = (20 - 1) / 20$ | 0.950 |
| 13 | 19 | 1 | 0 | 18 | $0.947 = (19 - 1) / 19$ | $0.947 * 0.950 = 0.90$ |
| 21 | 18 | 1 | 0 | 17 | $0.944 = (18 - 1) / 18$ | $0.944 * 0.90 = 0.85$ |
| 30 | 17 | 1 | 0 | 16 | $0.941 = (17 - 1) / 17$ | $0.941 * 0.85 = 0.80$ |
| 31 | 16 | 0 | 1 | 16 | $1 = (16 - 0) / 16$ | $1 * 0.80 = 0.80$ |
| 37 | 15 | 1 | 0 | 14 | $0.933 = (15 - 1) / 15$ | $0.933 * 0.80 = 0.75$ |
| | | | | | | |

Comparison of two survival curves



Log-Rank Test

- We use log-rank test to compare survival curves
- This is a non parametric test
 - H_0 : There is no difference between the curves
 - H_1 : There is a difference between the curves

Log-rank test gives $p=0.203>0.05$ thus there is no significant difference between the two survival curves.