Notes

Arthur Lui

19 March 2014

1 Reading Missing Data in R

read.table(na.string="") # => NA if ""

2 Cross Validation

- $\bullet\,$ Fit the data using training set
- Evaluate the resultant model using test data

2.1 Steps

Goal:

- Predict whether an individual will be high / low risk
- To validate our model
- 1. obtain a model using training data
- 2. obtain cox model coefficients from that model
- 3. obtain risk scores $(e^{X\beta})$ for the subjects in our test data
- 4. Dichotomize risk scores (high/low risk groups, by median) = predictions
- 5. Compare predictions with reality (by plotting the KM curves for the two groups)

Further the 2 curves => better the model. Better distinguishing of two groups. Risk scores are hazard ratio.

2.2 R Code