## W12 TP

#### Lucile Favero

#### 12/6/2021

#### Contents

1	Aim	1
2	Preprocessing	1
3	Modelization	4

#### 1 Aim

Report how bone marrow transplant survival times relates to graft versus host disease (GHVD)

# 2 Preprocessing

#### 2.1 Load library and data

```
library(GGally)
                      # for ggpairs
## Loading required package: ggplot2
## Registered S3 method overwritten by 'GGally':
     method from
##
          ggplot2
     +.gg
library(ggfortify)
                      # for autoplot
library(ggplot2)
                      # for ggplot
library('MASS')
                      # for the glm model selection
library(glmnet)
## Loading required package: Matrix
## Loaded glmnet 4.1-1
library(patchwork)
## Attaching package: 'patchwork'
## The following object is masked from 'package:MASS':
##
##
       area
library(ISwR)
library(survival)
```

```
##
## Attaching package: 'survival'
## The following object is masked from 'package: ISwR':
##
##
       lung
library(survminer)
## Loading required package: ggpubr
d<- graft.vs.host
```

#### Understand datas 2.2

"The gyhd data frame has 37 rows and 7 columns. It contains data from patients receiving a nondepleted >allogenic bone marrow transplant with the purpose of finding variables associated with the development of >acute graft-versus-host disease."

```
str(d)
```

```
## 'data.frame':
                  37 obs. of 9 variables:
##
   $ pnr
           : int
                 1 2 3 4 5 6 7 8 9 10 ...
                 27 13 19 21 28 22 19 20 33 18 ...
   $ rcpage: int
   $ donage: int
                 23 18 19 22 38 20 19 23 36 19 ...
##
   $ type : int
                 2 2 1 2 2 2 2 2 1 1 ...
##
                0000000000...
   $ preg : int
##
  $ index : num
                 0.27 0.31 0.39 0.48 0.49 0.5 0.81 0.82 0.86 0.92 ...
  $ gvhd : int 0000000000...
          : int 95 1385 465 810 1497 1181 993 138 266 579 ...
##
   $ time
   $ dead
          : int 1011010110...
```

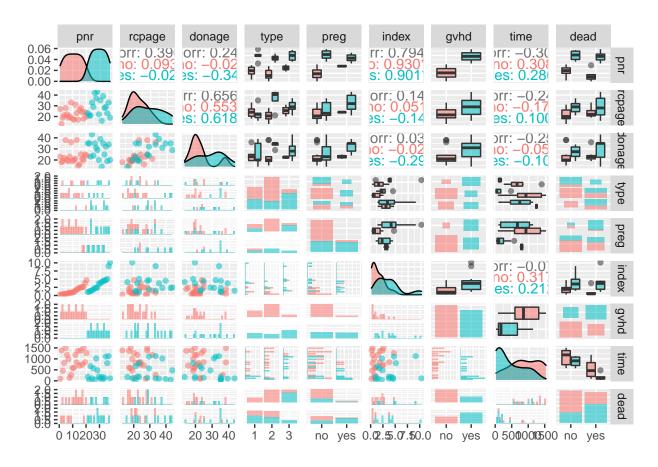
summary(d)

```
##
                                       donage
         pnr
                      rcpage
                                                                         preg
                                                         type
##
                                                                            :0.0000
   \mathtt{Min}.
         : 1
                 Min.
                         :13.00
                                  Min.
                                          :14.00
                                                   \mathtt{Min}.
                                                           :1.000
                                                                    Min.
##
   1st Qu.:10
                 1st Qu.:20.00
                                  1st Qu.:20.00
                                                   1st Qu.:1.000
                                                                    1st Qu.:0.0000
                                                   Median :2.000
##
  Median:19
                 Median :23.00
                                  Median :23.00
                                                                    Median :0.0000
##
  Mean
           :19
                 Mean
                         :25.43
                                  Mean
                                          :25.81
                                                   Mean
                                                           :1.973
                                                                    Mean
                                                                            :0.2703
##
    3rd Qu.:28
                 3rd Qu.:29.00
                                  3rd Qu.:34.00
                                                   3rd Qu.:3.000
                                                                    3rd Qu.:1.0000
##
   Max.
           :37
                         :43.00
                                          :43.00
                                                           :3.000
                                                                            :1.0000
                 Max.
                                  Max.
                                                   Max.
                                                                    Max.
##
        index
                           gvhd
                                             time
                                                               dead
           : 0.270
                             :0.0000
##
                     Min.
                                               : 41.0
                                                                 :0.0000
  \mathtt{Min}.
                                       Min.
                                                          Min.
##
   1st Qu.: 0.920
                      1st Qu.:0.0000
                                       1st Qu.: 177.0
                                                          1st Qu.:0.0000
##
  Median : 2.010
                      Median :0.0000
                                       Median : 667.0
                                                          Median :0.0000
##
  Mean
           : 2.556
                             :0.4595
                                        Mean
                                               : 669.8
                                                          Mean
                                                                 :0.4865
                      Mean
                      3rd Qu.:1.0000
                                                          3rd Qu.:1.0000
##
  3rd Qu.: 3.730
                                        3rd Qu.:1105.0
           :10.110
                             :1.0000
  Max.
                      Max.
                                               :1504.0
                                                          Max.
                                                                 :1.0000
```

Transform into factor the variables: type, preg, gvhd, dead

```
d$type <-as.factor(d$type) #type of leukaemia coded 1: AML, 2: ALL, 3: CML for acute myeloid, acute lymp
d$preg<-as.factor(d$preg)# indicating whether donor has been pregnant. 0: no, 1: yes.`
levels(d$preg)<-c("no","yes")</pre>
d$gvhd<-as.factor(d$gvhd)# graft-versus-host disease, 0: no, 1: yes
levels(d$gvhd)<-c("no","yes")</pre>
d$dead <- as.factor(d$dead) # a numeric vector code, 0: no (censored), 1: yes
levels(d$dead)<-c("no","yes")</pre>
```

```
str(d)
## 'data.frame':
                   37 obs. of 9 variables:
   $ pnr : int 1 2 3 4 5 6 7 8 9 10 ...
## $ rcpage: int 27 13 19 21 28 22 19 20 33 18 ...
## $ donage: int 23 18 19 22 38 20 19 23 36 19 ...
   $ type : Factor w/ 3 levels "1", "2", "3": 2 2 1 2 2 2 2 2 1 1 ...
   $ preg : Factor w/ 2 levels "no","yes": 1 1 1 1 1 1 1 1 1 1 1 ...
## $ index : num 0.27 0.31 0.39 0.48 0.49 0.5 0.81 0.82 0.86 0.92 ...
## $ gvhd : Factor w/ 2 levels "no", "yes": 1 1 1 1 1 1 1 1 1 1 ...
## $ time : int 95 1385 465 810 1497 1181 993 138 266 579 ...
## $ dead : Factor w/ 2 levels "no", "yes": 2 1 2 2 1 2 1 2 2 1 ...
summary(d)
##
        pnr
                    rcpage
                                    donage
                                                type
                                                                    index
                                                        preg
   Min.
                Min. :13.00
                                      :14.00
                                                                      : 0.270
##
         : 1
                                Min.
                                                1:11
                                                       no :27
                                                                Min.
   1st Qu.:10
                1st Qu.:20.00
                                1st Qu.:20.00
                                                2:16
                                                       yes:10
                                                                 1st Qu.: 0.920
                                                                Median : 2.010
## Median :19
                Median :23.00
                                Median :23.00
                                                3:10
## Mean :19
                Mean :25.43
                                Mean :25.81
                                                                Mean : 2.556
   3rd Qu.:28
                3rd Qu.:29.00
                                                                3rd Qu.: 3.730
##
                                3rd Qu.:34.00
## Max. :37
                Max.
                       :43.00
                                Max. :43.00
                                                                Max. :10.110
##
   gvhd
                 time
                              dead
## no :20
            Min. : 41.0
                             no:19
##
   yes:17
            1st Qu.: 177.0
                             ves:18
##
            Median : 667.0
##
            Mean : 669.8
##
            3rd Qu.:1105.0
##
            Max.
                   :1504.0
Plot the ggpairs:
ggpairs(d, aes(color=gvhd, alpha = 0.3))
## `stat bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```



#### 3 Modelization

```
surv<-Surv(d$time,d$dead=="yes")</pre>
```

### 3.1 A simple model

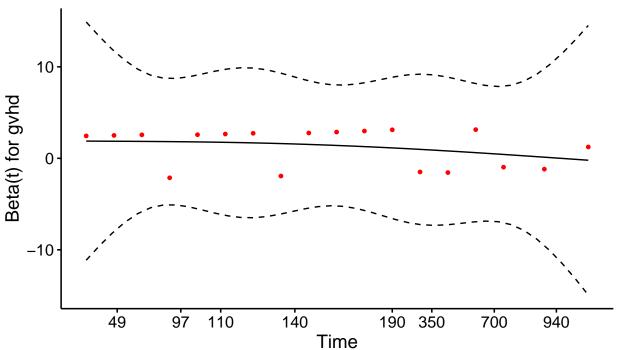
We set a model depending only on gvhd

```
m1<-coxph(data=d,surv~ gvhd)
summary(m1)</pre>
```

```
coxph(formula = surv ~ gvhd, data = d)
##
##
    n= 37, number of events= 18
##
             coef exp(coef) se(coef)
##
                                        z Pr(>|z|)
                                            0.0158 *
  gvhdyes 1.2419
                    3.4620
                              0.5144 2.414
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
##
          exp(coef) exp(-coef) lower .95 upper .95
                        0.2888
##
  gvhdyes
              3.462
                                   1.263
                                              9.489
##
## Concordance= 0.671 (se = 0.052)
## Likelihood ratio test= 6.19 on 1 df,
                                          p=0.01
```

Global Schoenfeld Test p: 0.2042

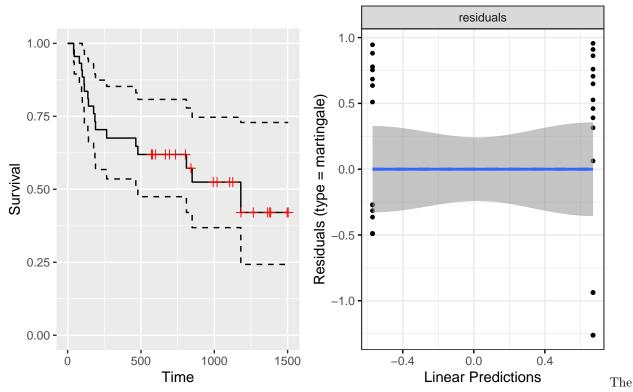
# Schoenfeld Individual Test p: 0.2042



```
(p1 | p2)
```

```
## `geom_smooth()` using formula 'y ~ x'
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : pseudoinverse used at -0.57679
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : neighborhood radius 1.2481
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : reciprocal condition number 0
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : There are other near singularities as well. 1.5577
```

```
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : pseudoinverse used at
## -0.57679
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : neighborhood radius
## 1.2481
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : reciprocal condition
## number 0
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : There are other near
## singularities as well. 1.5577
## `geom_smooth()` using method = 'loess' and formula 'y ~ x'
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : pseudoinverse used at -0.57679
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : neighborhood radius 1.2481
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : reciprocal condition number 0
## Warning in simpleLoess(y, x, w, span, degree = degree, parametric =
## parametric, : There are other near singularities as well. 1.5577
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : pseudoinverse used at
## -0.57679
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : neighborhood radius
## 1.2481
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : reciprocal condition
## number 0
## Warning in predLoess(object$y, object$x, newx = if
## (is.null(newdata)) object$x else if (is.data.frame(newdata))
## as.matrix(model.frame(delete.response(terms(object)), : There are other near
## singularities as well. 1.5577
```



p-value is larger than 5%, so the null hypothesis of proportional hazards is rejected. However, the second plot has a correct regression line and the in the third, all the points are in the CI.

#### 3.2 Add more variables

```
m2<-coxph(data=d,surv~ gvhd+rcpage+ donage+ type+ preg +index )</pre>
summary(m2)
##
   coxph(formula = surv ~ gvhd + rcpage + donage + type + preg +
##
       index, data = d)
##
     n= 37, number of events= 18
##
##
##
                        exp(coef)
                                    se(coef)
                                                   z Pr(>|z|)
                 coef
            2.0942285
                       8.1191750
                                   0.7775552
                                                      0.00707 **
   gvhdyes
                                               2.693
           -0.0161510
                       0.9839787
                                   0.0437183 -0.369
                                                      0.71180
##
   rcpage
                                                      0.26189
   donage
            0.0441502
                       1.0451393
                                   0.0393515
                                              1.122
                        0.9674249
                                                      0.96065
## type2
           -0.0331175
                                   0.6712286 -0.049
           -2.4211375
                        0.0888205
                                   0.9523310 -2.542
                                                      0.01101 *
## type3
            0.3439450
                        1.4105011
                                   0.7410858
                                              0.464
                                                      0.64257
## pregyes
                        1.0004594
                                   0.1456073 0.003
## index
            0.0004593
                                                      0.99748
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
##
           exp(coef) exp(-coef) lower .95 upper .95
                          0.1232
                                              37.2707
## gvhdyes
             8.11917
                                   1.76871
## rcpage
             0.98398
                          1.0163
                                   0.90318
                                               1.0720
             1.04514
                          0.9568
                                               1.1289
## donage
                                   0.96756
## type2
             0.96742
                          1.0337
                                   0.25958
                                               3.6055
```

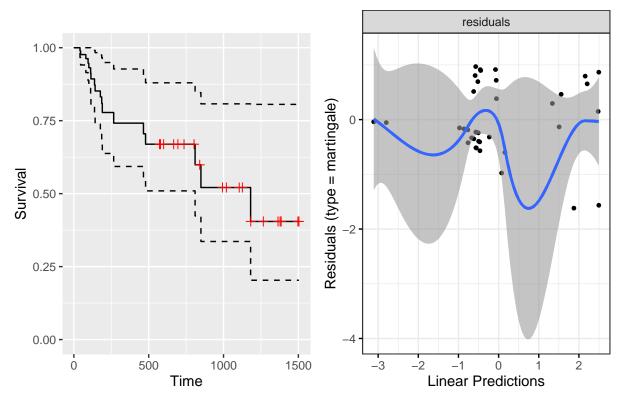
```
## type3
             0.08882
                         11.2587
                                   0.01374
                                              0.5743
## pregyes
             1.41050
                          0.7090
                                   0.33004
                                              6.0282
## index
                          0.9995
             1.00046
                                   0.75207
                                               1.3309
##
## Concordance= 0.801
                        (se = 0.052)
## Likelihood ratio test= 22.62
                                  on 7 df,
                                             p=0.002
## Wald test
                         = 21.36
                                  on 7 df,
                                             p=0.003
## Score (logrank) test = 25.65 on 7 df,
                                             p = 6e - 04
```

The two variables significant for this model are gvhd and type.

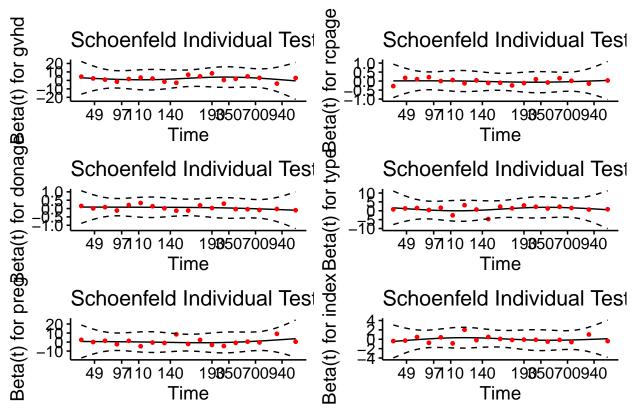
```
m2.diag<-cox.zph(m2)
m2.diag</pre>
```

```
##
            chisq df
## gvhd
           0.1596 1 0.6896
           0.7716 1 0.3797
## rcpage
## donage
           2.0623 1 0.1510
                   2 0.0068
## type
           9.9676
           0.0479 1 0.8267
## preg
## index
           0.0224 1 0.8811
## GLOBAL 12.6576 7 0.0809
p1<-ggsurv(survfit(m2))+ylim(0,1)</pre>
p2<-ggcoxdiagnostics(m2,hline=FALSE)+ geom_smooth()</pre>
p3<-ggcoxzph(m2.diag)
p1 | p2
```

- ## `geom\_smooth()` using formula 'y ~ x'
- ## `geom\_smooth()` using method = 'loess' and formula 'y ~ x'



#### Global Schoenfeld Test p: 0.0809



From the second plot, we see that the linear prediction is not respected. The p-value is larger than 5%, so the null hypothesis of proportional hazards is rejected. In the last plot all the points are in the CI. ## only gvhd and type

```
m3<-coxph(data=d,surv~gvhd+type)
summary(m3)
```

```
## Call:
  coxph(formula = surv ~ gvhd + type, data = d)
##
##
##
    n= 37, number of events= 18
##
               coef exp(coef) se(coef)
##
                                              z Pr(>|z|)
                                0.60242 3.811 0.000138
##
   gvhdyes
            2.29593
                       9.93370
   type2
##
           -0.04537
                       0.95565
                                0.55440 -0.082 0.934783
##
   type3
           -2.52955
                       0.07969
                                0.84987 -2.976 0.002916 **
##
                       ***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
##
           exp(coef) exp(-coef) lower .95 upper .95
  gvhdyes
             9.93370
                          0.1007
                                   3.05022
                                              32.3512
  type2
             0.95565
                          1.0464
                                   0.32240
                                               2.8327
##
   type3
             0.07969
                         12.5479
                                   0.01507
                                               0.4215
##
## Concordance= 0.745
                       (se = 0.059)
## Likelihood ratio test= 20.37 on 3 df,
                                              p=1e-04
```

```
## Wald test
                         = 18.81 on 3 df,
                                               p=3e-04
## Score (logrank) test = 21.72 on 3 df,
                                               p=7e-05
The two variables are significant.
m3.diag<-cox.zph(m3)</pre>
m3.diag
##
          chisq df
## gvhd
          0.198 1 0.6561
## type
          9.396 2 0.0091
## GLOBAL 9.426 3 0.0241
p1<-ggsurv(survfit(m3))+ylim(0,1)</pre>
```

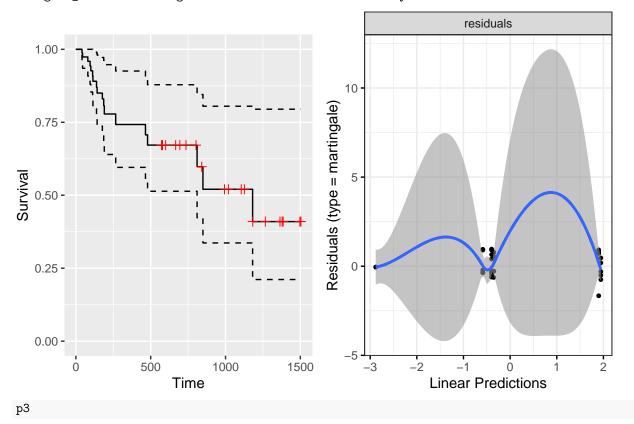
## `geom\_smooth()` using formula 'y ~ x'

p3<-ggcoxzph(m3.diag)

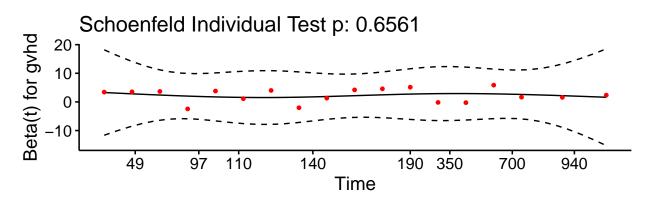
p1 | p2

p2<-ggcoxdiagnostics(m3,hline=FALSE)+ geom\_smooth()</pre>

##  $geom_smooth()$  using method = 'loess' and formula 'y ~ x'



#### Global Schoenfeld Test p: 0.02413



# Schoenfeld Individual Test p: 0.0091 Output Description 10 5 49 97 110 140 190 350 700 940 Time

From the second plot, we see that the linear prediction is not respected. The p-value is lower than 5%, so the null hypothesis of proportional hazards is not rejected. In the last plot all the points are in the CI. # Version of R used

```
## R version 4.0.1 (2020-06-06)
## Platform: x86 64-pc-linux-gnu (64-bit)
## Running under: Pop!_OS 21.04
##
## Matrix products: default
           /usr/lib/x86_64-linux-gnu/openblas-pthread/libblas.so.3
  LAPACK: /usr/lib/x86_64-linux-gnu/openblas-pthread/libopenblasp-r0.3.13.so
##
##
##
  locale:
##
    [1] LC_CTYPE=en_US.UTF-8
                                   LC_NUMERIC=C
    [3] LC_TIME=fr_CH.UTF-8
                                   LC_COLLATE=en_US.UTF-8
##
    [5] LC_MONETARY=fr_CH.UTF-8
                                   LC_MESSAGES=en_US.UTF-8
    [7] LC_PAPER=fr_CH.UTF-8
                                   LC_NAME=C
##
##
    [9] LC ADDRESS=C
                                   LC_TELEPHONE=C
##
   [11] LC_MEASUREMENT=fr_CH.UTF-8 LC_IDENTIFICATION=C
##
## attached base packages:
  [1] stats
                 graphics grDevices utils
##
                                                datasets
                                                         methods
                                                                    base
##
##
  other attached packages:
    [1] survminer_0.4.9 ggpubr_0.4.0
                                           survival_3.1-12 ISwR_2.0-8
##
    [5] patchwork_1.1.1 glmnet_4.1-1
##
                                           Matrix_1.2-18
                                                            MASS_7.3-51.6
    [9] ggfortify_0.4.11 GGally_2.1.1
                                           ggplot2_3.3.3
##
##
```

```
## loaded via a namespace (and not attached):
  [1] tidyr_1.1.3
                           splines_4.0.1
                                               foreach_1.5.1
                                                                  carData_3.0-4
   [5] assertthat 0.2.1
                           highr 0.9
                                                                  yaml_2.2.1
                                               cellranger_1.1.0
## [9] pillar_1.6.1
                           backports_1.2.1
                                               lattice_0.20-41
                                                                  glue_1.4.2
## [13] digest_0.6.27
                           RColorBrewer_1.1-2 ggsignif_0.6.1
                                                                  colorspace_2.0-1
## [17] htmltools 0.5.1.1
                           plyr_1.8.6
                                               pkgconfig_2.0.3
                                                                  broom_0.7.10
## [21] haven 2.4.1
                           purrr_0.3.4
                                               xtable 1.8-4
                                                                  scales 1.1.1
## [25] km.ci_0.5-2
                                                                  KMsurv_0.1-5
                                               rio_0.5.26
                           openxlsx_4.2.3
## [29] tibble_3.1.2
                           mgcv_1.8-31
                                               farver_2.1.0
                                                                  generics_0.1.0
## [33] car_3.0-10
                           ellipsis_0.3.2
                                               withr_2.4.2
                                                                  magrittr_2.0.1
## [37] crayon_1.4.1
                           readxl_1.3.1
                                               evaluate_0.14
                                                                  fansi_0.5.0
## [41] nlme_3.1-148
                           rstatix_0.7.0
                                                                  foreign_0.8-80
                                               forcats_0.5.1
## [45] tools_4.0.1
                           data.table_1.14.0
                                               hms_1.1.0
                                                                  lifecycle_1.0.0
## [49] stringr_1.4.0
                           munsell_0.5.0
                                               zip_2.2.0
                                                                  compiler_4.0.1
## [53] rlang_0.4.11
                           grid_4.0.1
                                               iterators_1.0.13
                                                                  labeling_0.4.2
## [57] rmarkdown_2.8
                           gtable_0.3.0
                                               codetools_0.2-16
                                                                  abind_1.4-5
## [61] DBI_1.1.1
                           reshape_0.8.8
                                               curl_4.3.1
                                                                  R6_2.5.0
## [65] zoo 1.8-9
                           gridExtra_2.3
                                               knitr_1.33
                                                                  dplyr_1.0.6
## [69] survMisc_0.5.5
                           utf8_1.2.1
                                               shape_1.4.6
                                                                  stringi_1.6.2
## [73] Rcpp_1.0.6
                           vctrs_0.3.8
                                               tidyselect_1.1.1
                                                                  xfun_0.23
```