Odd mix of time varying covariates

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Someone asked if you could use the time transfer function to model one time varying covariate while using the start-stop coding to model another time varying covariate. While there is no reason in theory that this wouldn't work, let's see what happens in practice.

```
suppressWarnings(suppressMessages(library(broom)))
suppressWarnings(suppressMessages(library(dplyr)))
suppressWarnings(suppressMessages(library(ggplot2)))
suppressWarnings(suppressMessages(library(magrittr)))
suppressWarnings(suppressMessages(library(survival)))
suppressWarnings(suppressMessages(library(tidyr)))
```

The Kaplan-Meier plot and proportional hazards.

```
fn <- "../../data/heroin.txt"
heroin_0 <- read.table(file=fn, skip=1, as.is=TRUE)
v_list <- c(
    "id",
    "clinic",
    "status",
    "time",
    "prison_record",
    "methadone_dose")
names(heroin_0) <- rep(v_list, 2)
head(heroin_0)</pre>
```

```
##
     id clinic status time prison_record methadone_dose id clinic status
## 1
      1
              1
                     1
                         428
                                          0
                                                          50 132
                                                                       2
                                                                       2
## 2
      2
              1
                     1
                         275
                                          1
                                                          55 133
                                                                              1
## 3
      3
              1
                         262
                                          0
                                                                       2
                     1
                                                          55 134
                                                                              1
                                                                       2
  4
              1
                     1 183
                                          0
                                                          30 135
                                                                              1
## 5
                         259
                                          1
                                                                       2
                                                                              0
      5
              1
                     1
                                                          65 137
              1
                     1 714
                                          0
                                                                       2
                                                                              0
## 6
      6
                                                          55 138
     time prison_record methadone_dose
## 1
      633
## 2 661
                        0
                                       40
## 3
      232
                        1
                                       70
                        1
##
  4
       13
                                       60
## 5 563
                        0
                                       70
## 6 969
                        0
                                       80
```

```
heroin <- rbind(heroin_0[ , 1:6], heroin_0[ , 7:12])
heroin$dose_group <- cut(
  heroin$methadone_dose,
  breaks=c(0, 50, 60, 999),
  labels=c("0-50", "51-60", "61+"))
heroin$time_yrs <- heroin$time / 365.25;
table(heroin$methadone_dose, heroin$dose_group)</pre>
```

```
##
##
           0-50 51-60 61+
##
      20
               1
                      0
               2
                      0
                           0
##
      30
               2
##
      35
                      0
##
      40
             30
                      0
                           0
##
      45
             10
                      0
                           0
##
      50
             27
                      0
##
      55
               0
                     21
                           0
##
      60
               0
                     52
                           0
                          22
      65
               0
                      0
##
      70
##
               0
                      0
                          24
##
      75
               0
                      0
                           6
##
      80
               0
                      0
                          35
##
      90
               0
                      0
                           2
##
      100
                      0
                           3
                      0
##
      110
               0
                           1
```

```
head(heroin)
```

```
id clinic status time prison_record methadone_dose dose_group time_yrs
##
## 1
      1
              1
                     1
                        428
                                          0
                                                         50
                                                                   0-50 1.1718001
      2
             1
                        275
                                          1
                                                         55
                                                                  51-60 0.7529090
## 2
                     1
      3
                                          0
                                                                 51-60 0.7173169
## 3
              1
                     1
                        262
                                                         55
  4
      4
             1
                     1
                        183
                                          0
                                                         30
                                                                   0-50 0.5010267
                                                                    61+ 0.7091034
## 5
      5
              1
                     1
                        259
                                          1
                                                         65
              1
                     1 714
                                          0
                                                                 51-60 1.9548255
## 6
                                                         55
```

```
table(heroin$status)
```

```
##
## 0 1
## 88 150
```

```
summary(heroin)
```

```
clinic
##
         id
                                                         time
                                       status
         : 1.00
                                                          :
   Min.
                    Min.
                          :1.000
                                   Min.
                                          :0.0000
                                                    Min.
                                                              2.0
                    1st Qu.:1.000
   1st Qu.: 65.25
                                   1st Qu.:0.0000
##
                                                    1st Qu.: 171.2
   Median :131.50
                    Median :1.000
                                   Median :1.0000
                                                    Median : 367.5
##
   Mean
         :134.13
                    Mean
                         :1.315
                                   Mean
                                         :0.6303
                                                    Mean
                                                          : 402.6
##
   3rd Qu.:205.75
                    3rd Qu.:2.000
                                   3rd Qu.:1.0000
                                                    3rd Qu.: 585.5
                         :2.000
                                         :1.0000
##
   Max.
         :266.00
                    Max.
                                   Max.
                                                    Max.
                                                          :1076.0
                    methadone_dose dose_group
##
   prison_record
                                                 time_yrs
##
   Min.
         :0.0000
                    Min.
                          : 20.0
                                   0-50 :72
                                              Min.
                                                     :0.005476
   1st Qu.:0.0000
                    1st Qu.: 50.0
                                   51-60:73 1st Qu.:0.468857
##
##
   Median :0.0000
                    Median: 60.0
                                   61+ :93
                                              Median :1.006160
##
   Mean
         :0.4664
                    Mean : 60.4
                                              Mean
                                                     :1.102181
   3rd Qu.:1.0000
                    3rd Qu.: 70.0
                                              3rd Qu.:1.603012
##
   Max.
          :1.0000
                    Max.
                          :110.0
                                              Max.
                                                     :2.945927
```

Let's create a new variable to help illustrate the odd mix of time varying covariates in the heroin data set. This is a totally fictional variable, and it is only intended to illustrate a point.

Let's presume that every patient in the study has the possibility of transitioning from inpatient treatment to outpatient treatment and let's also suppose that the time of this transition is proportional to the methadone dose. This implies that lower doses make the transition faster.

This implicitly splits the data into two groups. Those who were discharged or censored before they could make the transition to outpatient and those who did make the transition. The latter group has two records, one for time at risk while an inpatient and the other for time at risk while an outpatient.

```
heroin %>%
  mutate(t_move=runif(238)+methadone_dose/360) -> heroin_1
```

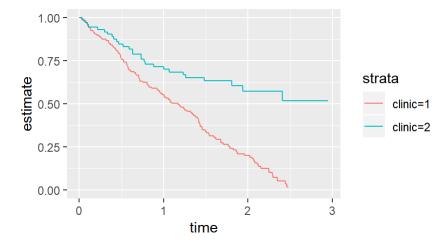
```
## Warning: package 'bindrcpp' was built under R version 3.4.4
```

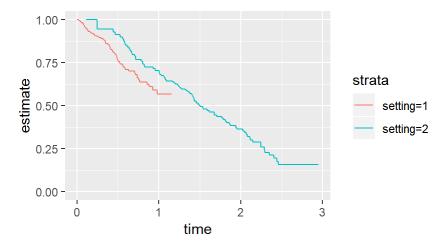
```
heroin_1 %>%
  filter(time_yrs > t_move) %>%
  mutate(t0=0) %>%
  mutate(t1=t_move) %>%
  mutate(setting=1) %>%
  mutate(discharge=0) -> move_pre
heroin 1 %>%
  filter(time_yrs > t_move) %>%
  mutate(t0=t_move) %>%
  mutate(t1=time_yrs) %>%
  mutate(setting=2) %>%
  mutate(discharge=status) -> move_post
heroin 1 %>%
  filter(time_yrs <= t_move) %>%
  mutate(t0=0) %>%
  mutate(t1=time_yrs) %>%
  mutate(setting=1) %>%
  mutate(discharge=status) -> move_none
move pre %>%
  bind_rows(move_post) %>%
  bind_rows(move_none) %>%
  select(
    id, clinic, t0, t1,
    setting, discharge,
    prison_record) %>%
  arrange(id, t0) -> move_data
head(move_data, 12)
```

```
t1 setting discharge prison_record
##
      id clinic
                       t0
             1 0.0000000 0.5679895
## 1
## 2
      1
             1 0.5679895 1.1718001
                                          2
                                                     1
                                                                   0
             1 0.0000000 0.7529090
       2
                                          1
                                                    1
## 3
                                                                   1
## 4
       3
             1 0.0000000 0.3740179
                                          1
                                                     0
                                                                   0
## 5
      3
             1 0.3740179 0.7173169
                                                     1
                                                                   0
## 6
       4
             1 0.0000000 0.5010267
                                          1
                                                     1
                                                                   0
             1 0.0000000 0.7091034
## 7
       5
                                          1
                                                     1
                                                                   1
## 8
             1 0.0000000 1.0266064
                                          1
                                                     0
             1 1.0266064 1.9548255
## 9
       6
                                          2
                                                     1
                                                                   0
## 10 7
             1 0.0000000 1.0585356
                                          1
                                                     0
                                                                   1
## 11 7
             1 1.0585356 1.1991786
                                          2
                                                     1
                                                                   1
## 12 8
              1 0.0000000 0.7002498
                                          1
                                                     0
                                                                   1
```

```
table(move_data$setting, move_data$discharge)
```

```
##
## 0 1
## 1 175 63
## 2 67 87
```





```
tt_clinic <- coxph(
  move_surv~
    setting +
    clinic +
    tt(clinic) +
    prison_record,
  tt=function(x, t, ...) x*t,
  data=move_data)
tt_clinic</pre>
```

```
## Call:
## coxph(formula = move_surv ~ setting + clinic + tt(clinic) + prison_record,
      data = move_data, tt = function(x, t, ...) x * t)
##
##
                   coef exp(coef) se(coef)
                                               Z
## setting
                -0.2275
                           0.7965 0.2611 -0.87 0.384
## clinic
                -0.0567
                            0.9449 0.3451 -0.16 0.870
## tt(clinic)
                -1.1217
                            0.3257
                                     0.3416 -3.28 0.001
## prison_record 0.3415
                           1.4071
                                     0.1674 2.04 0.041
##
## Likelihood ratio test=46.7 on 4 df, p=1.78e-09
## n= 392, number of events= 150
```

```
save.image("../../data/odd_mix.RData")
```