## survival\_analysis

### May 15, 2020

[1]: # store start time to get execution time of entire script

```
import time
     start_time = time.time()
[2]: # helper functions for displaying table data
     import numpy as np
     from IPython.display import display_html
     # n is the number of columns to display data in
     def display_side_by_side(series_obj, n):
         df = pd.DataFrame(series_obj)
         partition = int(round(len(df) / n))
         lower_bound = 0
         upper_bound = partition
         args = []
         for i in range(n):
             args.append(df[lower_bound:upper_bound])
             lower_bound += partition
             upper_bound += partition
         helper(args)
     def helper(args):
         html_str=''
         for df in args:
             html_str+=df.to_html()
         display_html(html_str.replace('table', 'table style="display:
      →inline"'),raw=True)
```

```
[3]: # helper function for plotting out ground truth curves

import matplotlib.pyplot as plt
plt.rcParams["font.weight"] = "bold"

def get_ground_truth(data):
    relapsed = data[data.Illicit_Cens5 == 1]
    counts = relapsed['Illicit_Days5'].value_counts()
```

```
counts = counts.to_dict()
temp = [len(data)] * 365
labels = list(range(365))
for i in range (365):
    labels[i] += 1
total = 0
errors = []
for i in range (365):
    try:
        temp[i] = temp[i] - counts[i+1] - total
        total = total + counts[i+1]
    except KeyError:
        errors.append(i)
for ele in sorted(errors, reverse = False):
    if ele != 0:
        temp[ele] = temp[ele-1]
         temp[0] = len(data)
temp = [x / len(data) for x in temp]
return labels, temp
```

```
[4]: from sklearn.model_selection import cross_validate
     from sksurv.ensemble import GradientBoostingSurvivalAnalysis
     from sksurv.ensemble import RandomSurvivalForest
     from sksurv.linear_model import CoxnetSurvivalAnalysis
     def run_models(X, y, label):
         rsf = RandomSurvivalForest()
         scores = cross_validate(rsf, X, y, cv=5)
         rsf_score = scores['test_score'].mean()
         print('RF score:', rsf_score)
         rsf = RandomSurvivalForest()
         rsf.fit(X, y)
         # l1_ratio = 1 adjusts model to implement LASSO method for penalties
         rcr = CoxnetSurvivalAnalysis(l1_ratio=1)
         # one-hot encode all variables (except primsev) to get hazards across_
      → groups, drop highest reference group
         lasso_X = get_lasso_features(X)
         scores = cross_validate(rcr, lasso_X, y, cv=5)
         rcr_score = scores['test_score'].mean()
         print('Lasso score:', rcr_score)
```

//anaconda3/lib/python3.7/importlib/\_bootstrap.py:219: RuntimeWarning:
sklearn.tree.\_splitter.Splitter size changed, may indicate binary
incompatibility. Expected 360 from C header, got 368 from PyObject
 return f(\*args, \*\*kwds)

```
[5]: def get survival graph(rsf, rcr, X, Y, label, filename):
         pred_surv_rsf = rsf.predict_survival_function(X)
         # one-hot encode all variables (except primsev) to get hazards acrossu
     → groups, drop highest reference group
         lasso_X = get_lasso_features(X)
         pred_surv_rcr = rcr.predict_survival_function(lasso_X)
         # display survival plot
         plt.suptitle(label)
         plt.plot(np.mean([person for person in pred_surv_rsf], axis=0), label='RF')
         plt.plot(np.mean([person.y for person in pred_surv_rcr], axis=0),__
     →label='Lasso')
         labels, temp = get_ground_truth(Y)
         plt.plot(labels, temp, label='Ground Truth')
         plt.legend()
         plt.xlim(0, 365)
         plt.xticks(np.arange(0, 365, step=50))
         plt.yticks(np.arange(0, 1.1, step=0.1))
         plt.savefig(filename)
         plt.show()
```

```
[6]: from tqdm.notebook import tqdm # used to show progress bar

def get_feature_importance(X, y, rsf, rcr, label):
    # feature importances from Random Forest
```

```
feature importance_rf = pd.DataFrame({'Feature':list(X.columns),})
   feature_importance_rf[label] = 0
   scores = cross_validate(rsf, X, y, cv=5)
   reference = scores['test_score'].mean()
   for i,row in tqdm(feature_importance_rf.iterrows(),__
→total=feature_importance_rf.shape[0]):
       feat = row['Feature']
       temp_data = X.copy()
       temp_data[feat] = np.random.permutation(temp_data[feat].values)
       temp_scores = cross_validate(rsf, temp_data, y, cv=5)
       temp_score = temp_scores['test_score'].mean()
       percent_change = (reference - temp_score) / reference * 100 # percent_
\hookrightarrow change
       if percent_change < 0:</pre>
           percent_change = 0 # removing feature helped model, should not be
→reflected in feature importance
       feature_importance_rf.iloc[i, feature_importance_rf.columns.
→get_loc(label)] = percent_change
   feature_importance_rf = feature_importance_rf.nlargest(10,[label]) # keep__
\hookrightarrow top 10 features
   # feature importances from Lasso
   lasso_X = get_lasso_features(X)
   feature_importance_lasso = pd.DataFrame({'Feature':list(lasso_X.columns),
                                                  label:np.average(rcr.coef_,_
→weights=rcr.alphas_, axis = 1),})
   # remove features that were zero-ed out by lasso
   feature_importance_lasso =__
→feature_importance_lasso[feature_importance_lasso[label] != 0]
   # convert regression coefficients to hazard ratios
   feature importance lasso[label] = np.exp(feature importance lasso[label])
   # rank by magnitude of deviation from 1
   feature importance lasso[label + ' adjusted'] = np.
→absolute(feature_importance_lasso[label]-1)
   feature importance lasso = feature importance lasso.nlargest(10,[label +__
→'_adjusted']) # keep top 10 features
   return feature_importance_rf, feature_importance_lasso
```

Survival Analysis by Severity

```
[8]: import pandas as pd
pd.set_option('display.max_rows', 500)
pd.set_option('display.max_columns', 500)
import csv

df = pd.read_csv('data/data_superset.csv')
df.head()
```

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[8]:
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[9]: df['r4ag_0_cd'].value_counts()
```

```
[9]: 2
           4225
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      Name: r4ag_0_cd, dtype: int64
[10]: # drop unnecessary columns
      cols_to_drop = ['Address','lat','lng','xobsyr_0','Unnamed: 0','Unnamed: 0.
       \hookrightarrow1', 'Unnamed: 0.1.1',

¬'ID', 'State', 'City', 'agyaddr', 'state_name', 'gran', 'srprobg_cd', 'county_FIPS', 'block_FIPS',
                       'point','closest']
      df.drop(columns=cols_to_drop, inplace=True)
      df.dropna(inplace=True) # drops any remaining rows with null values
      # uncomment to get CONTROL statistics
      #cols to drop =
      \rightarrow ['pop_deng','%_dropoutg','%_unemployedg','%_public_assistanceg','%_povertyg','murder_numg']
      #df.drop(columns=cols_to_drop, inplace=True)
      df = df.astype(int)
      df = df.sample(frac=1).reset_index(drop=True) # shuffle rows
      df.shape
[10]: (10068, 31)
[11]: df.head()
[11]:
         Illicit_Days5
                         Illicit_Cens5
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```

Full Population Survival Analysis

(10068, 29) (10068,)

```
[13]: %%time
full_concordance, rsf, rcr = run_models(X, y, 'ALL')
```

RF score: 0.6744597173047271 Lasso score: 0.6818463753475946

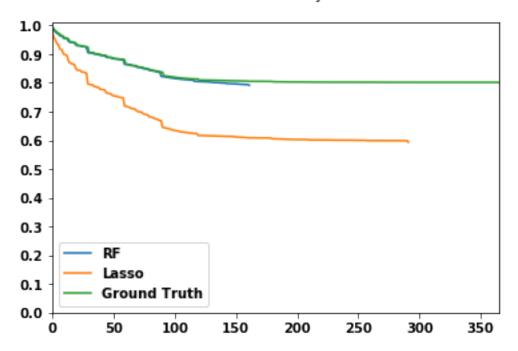
CPU times: user 26.7 s, sys: 2.39 s, total: 29.1 s

Wall time: 28.8 s

```
[14]: get_survival_graph(rsf, rcr, X, Y, 'Survival: All Severity Levels', 'graphs/

→survival_all.png')
```

### Survival: All Severity Levels



#### Subclinical Severity Survival Analysis

```
[15]: X = df[df.SUDSy_0 < 2]
Y = X[[censoring_var, predictor_var]]
X.drop(columns=[censoring_var, predictor_var, 'SUDSy_0'], inplace=True)

y = Surv.from_arrays(Y[censoring_var], Y[predictor_var]) # structured array to
    →ensure correct censoring

print(X.shape, y.shape)</pre>
```

(3250, 28) (3250,)

//anaconda3/lib/python3.7/site-packages/pandas/core/frame.py:4097:
SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame

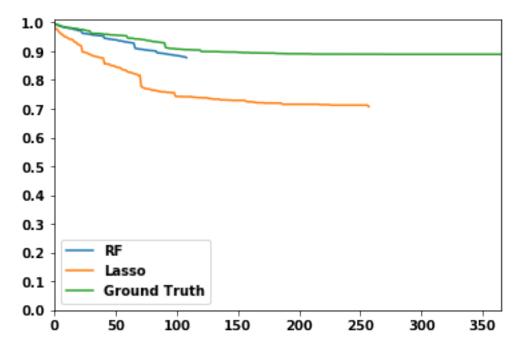
See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy errors=errors,

RF score: 0.654662869761251 Lasso score: 0.6850586806437148

CPU times: user 8.94 s, sys: 860 ms, total: 9.8 s

Wall time: 11.1 s

### Survival: Subclinical Severity



```
[18]: \( \frac{\pi}{\text{time}} \)
subclinical_feature_importance_rf, subclinical_feature_importance_lasso = \( \text{get_feature_importance}(X, y, rsf, rcr, \( \text{\sub}') \)
```

HBox(children=(IntProgress(value=0, max=28), HTML(value='')))

CPU times: user 2min 41s, sys: 7.11 s, total: 2min 48s

Wall time: 2min 53s

Mild/Moderate Severity Survival Analysis

```
[19]: X = df[df.SUDSy_0 >= 2]
X = X[X.SUDSy_0 <= 5]
Y = X[[censoring_var, predictor_var]]
X.drop(columns=[censoring_var, predictor_var, 'SUDSy_0'], inplace=True)

y = Surv.from_arrays(Y[censoring_var], Y[predictor_var]) # structured array to
    →ensure correct censoring

print(X.shape, y.shape)</pre>
```

(2838, 28) (2838,)

# 

RF score: 0.5750388120263283 Lasso score: 0.5986931261055546

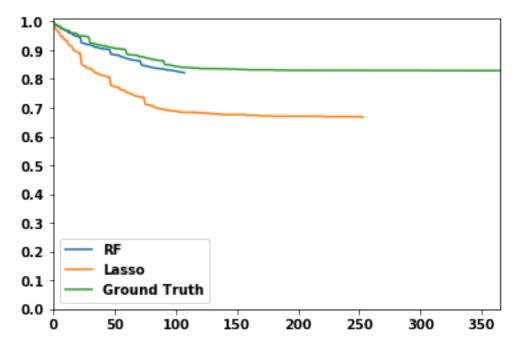
CPU times: user 7.01 s, sys: 425 ms, total: 7.43 s

Wall time: 6.8 s

[21]: get\_survival\_graph(rsf, rcr, X, Y, 'Survival: Mild/Moderate', 'graphs/

⇒survival\_mild.png')

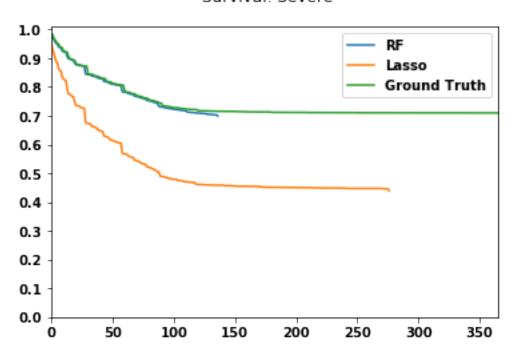
## Survival: Mild/Moderate



```
[22]: %%time
      mild_feature_importance_rf, mild_feature_importance_lasso =__

→get_feature_importance(X, y, rsf, rcr, 'MILD')
     HBox(children=(IntProgress(value=0, max=28), HTML(value='')))
     CPU times: user 2min 26s, sys: 6.86 s, total: 2min 33s
     Wall time: 2min 36s
     Severe Severity Survival Analysis
[23]: X = df[df.SUDSy_0 > 5]
      Y = X[[censoring_var, predictor_var]]
      X.drop(columns=[censoring_var, predictor_var, 'SUDSy_0'], inplace=True)
      y = Surv.from_arrays(Y[censoring_var], Y[predictor_var]) # structured array to_
      →ensure correct censoring
      print(X.shape, y.shape)
     (3980, 28) (3980,)
     //anaconda3/lib/python3.7/site-packages/pandas/core/frame.py:4097:
     SettingWithCopyWarning:
     A value is trying to be set on a copy of a slice from a DataFrame
     See the caveats in the documentation: http://pandas.pydata.org/pandas-
     docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
       errors=errors,
[24]: %%time
      severe_concordance, rsf, rcr = run_models(X, y, 'SEVERE')
     RF score: 0.6103601856123729
     Lasso score: 0.6165492278881434
     CPU times: user 9.6 s, sys: 816 ms, total: 10.4 s
     Wall time: 9.62 s
[25]: get_survival_graph(rsf, rcr, X, Y, 'Survival: Severe', 'graphs/survival_severe.
      →png')
```

### Survival: Severe

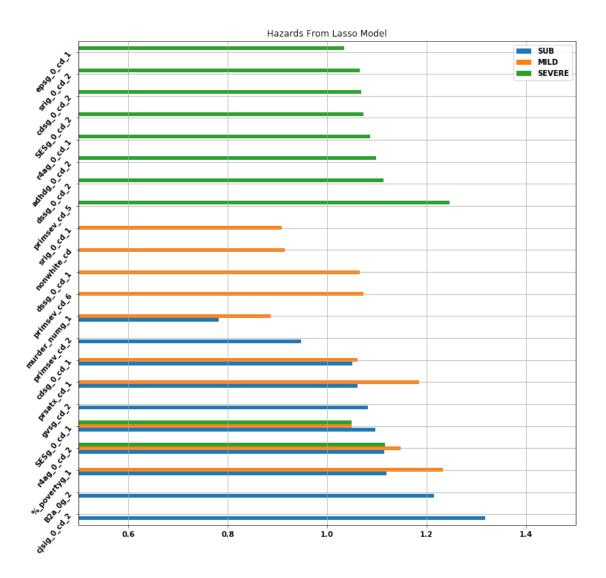


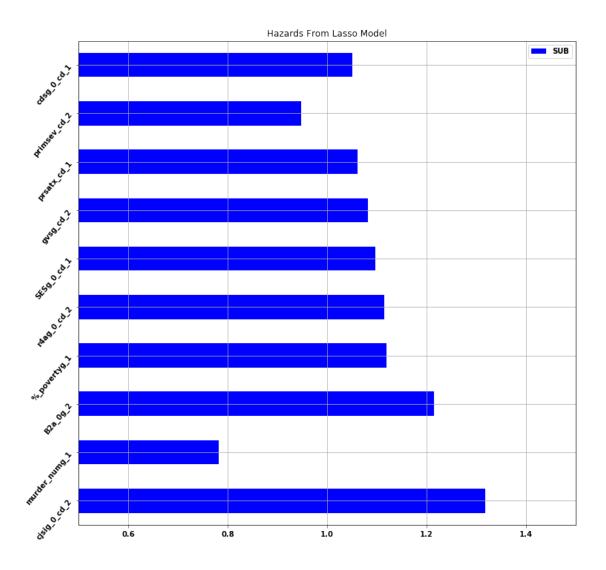
```
[26]: %%time
      severe_feature_importance_rf, severe_feature_importance_lasso =__

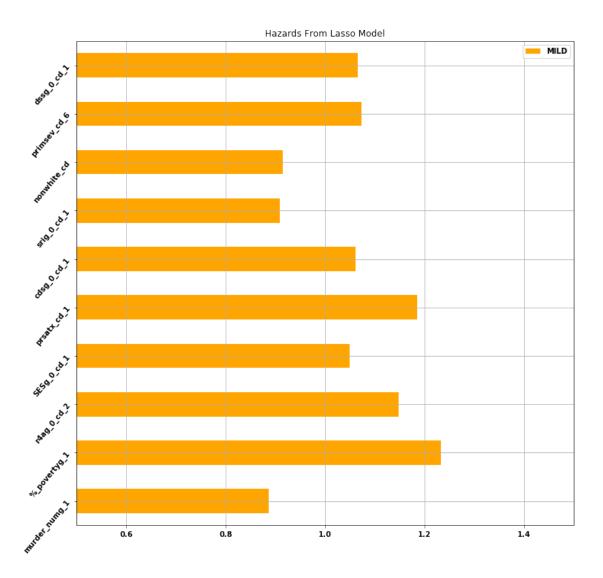
→get_feature_importance(X, y, rsf, rcr, 'SEVERE')
     HBox(children=(IntProgress(value=0, max=28), HTML(value='')))
     CPU times: user 3min 27s, sys: 17.8 s, total: 3min 45s
     Wall time: 3min 51s
     Overall Statistics
[27]: overall_concordance = pd.concat([subclinical_concordance,__
       →mild_concordance['MILD'], severe_concordance['SEVERE'],
                                       full_concordance['ALL']], axis=1)
      pd.DataFrame(data=overall_concordance).round(4)
[27]:
                 Model
                              SUB
                                        MILD
                                                  SEVERE
                                                                 ALL
      O Random Forest
                           0.6547
                                      0.5750
                                                  0.6104
                                                              0.6745
      1
                 Lasso
                           0.6851
                                      0.5987
                                                              0.6818
                                                  0.6165
      2
          Dataset Size 3250.0000 2838.0000 3980.0000 10068.0000
[28]: overall_feature_importance_lasso = pd.
       →merge(subclinical_feature_importance_lasso, \
```

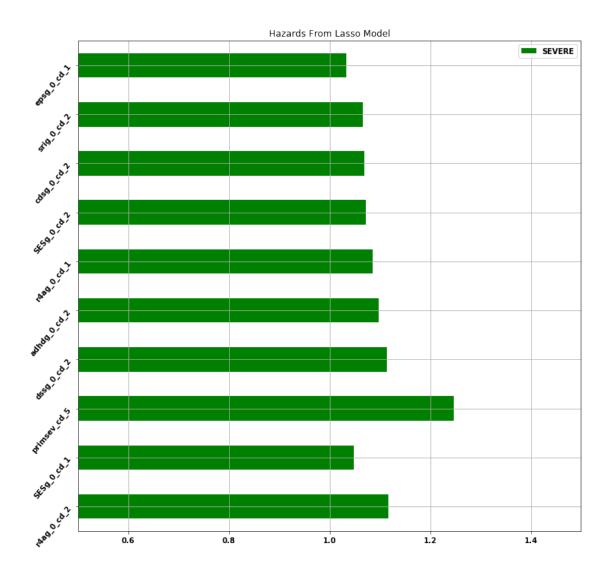
```
mild_feature_importance_lasso,_

→on='Feature', how='outer')
     overall_feature_importance_lasso = pd.merge(overall_feature_importance_lasso, \
                                                 severe_feature_importance_lasso,_
      overall_feature_importance_lasso.fillna(0, inplace=True)
     display_side_by_side(overall_feature_importance_lasso, 2)
[29]: haz_df = pd.DataFrame({'SUB': overall_feature_importance_lasso['SUB'].tolist(),
                        'MILD': overall feature importance lasso['MILD'].tolist(),
                        'SEVERE': overall_feature_importance_lasso['SEVERE'].
      →tolist()},
                       index=overall_feature_importance_lasso['Feature'].tolist())
     haz_df = haz_df.replace(1, 0)
     haz_df.sort_values(by=['SUB','MILD','SEVERE'], ascending=False, inplace=True)
     ax = haz_df.plot.barh(rot=50, figsize=(12, 12))
     ax.set_xlim([0.5,1.5])
     ax.grid()
     ax.set_title('Hazards From Lasso Model')
     fig = ax.get_figure()
     fig.savefig('graphs/hazards_lasso.png', bbox_inches='tight')
```









```
overall_feature_importance_rf = pd.merge(subclinical_feature_importance_rf, u → mild_feature_importance_rf, on='Feature', how='outer')

overall_feature_importance_rf = pd.merge(overall_feature_importance_rf, u → severe_feature_importance_rf, on='Feature', how='outer')

overall_feature_importance_rf.fillna(0, inplace=True)

display_side_by_side(overall_feature_importance_rf, 4)
```

```
[34]: # feature importance for rf across all ages

feature_importance = pd.DataFrame({'SUB': overall_feature_importance_rf['SUB'].

→tolist(),

'MILD': overall_feature_importance_rf['MILD'].tolist(),

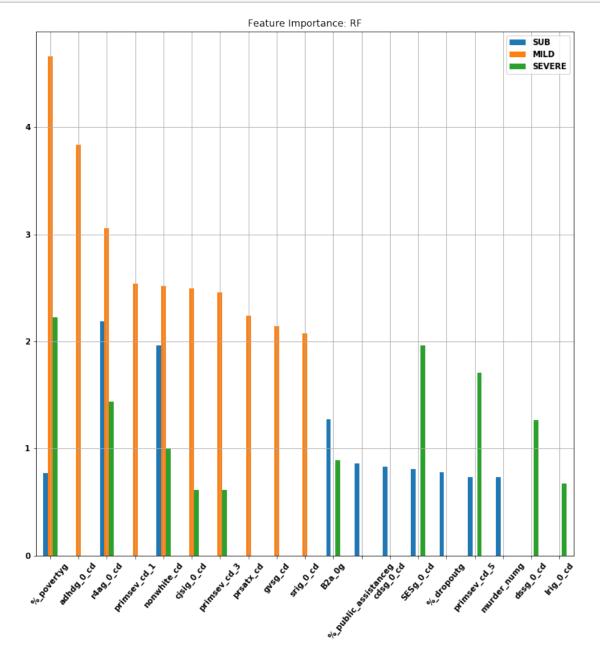
'SEVERE': overall_feature_importance_rf['SEVERE'].tolist()},

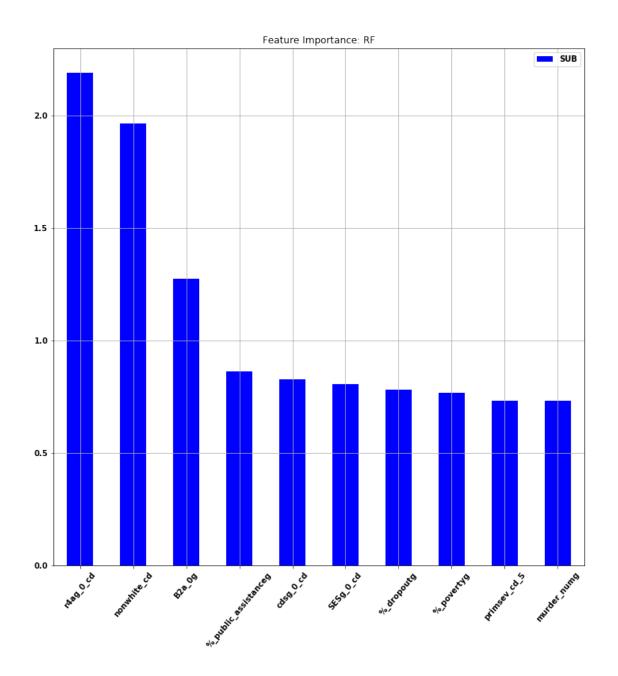
index=overall_feature_importance_rf['Feature'].tolist())

# John asked to sort this graph by MILD
```

```
feature_importance.sort_values(by=['MILD','SUB','SEVERE'], ascending=False,
inplace=True)
ax = feature_importance.plot.bar(rot=50, figsize=(12, 12))
ax.grid()
ax.set_title('Feature Importance: RF')
fig = ax.get_figure()

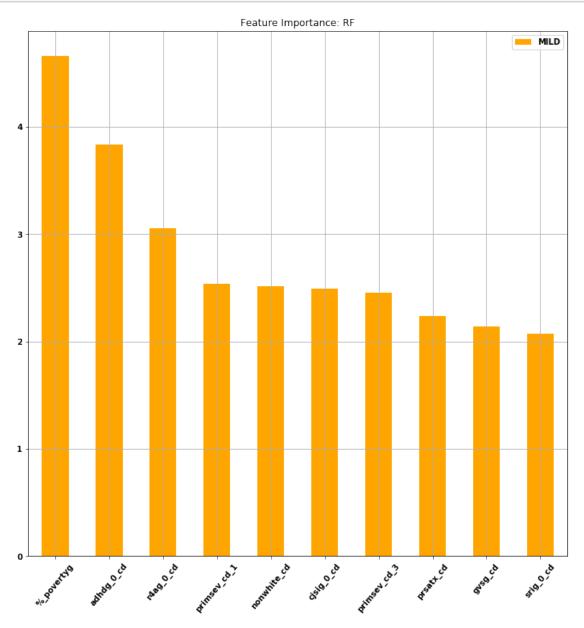
fig.savefig('graphs/feature_importance.png', bbox_inches='tight')
```





```
ax.grid()
ax.set_title('Feature Importance: RF')
fig = ax.get_figure()

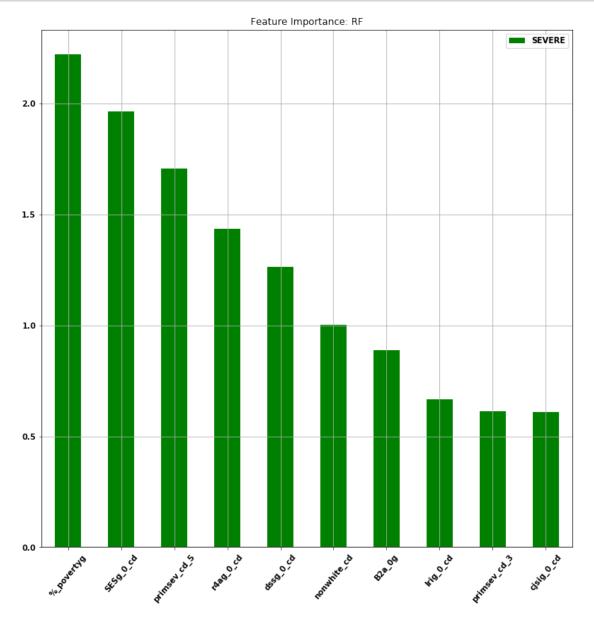
fig.savefig('graphs/feature_importance_mild.png', bbox_inches='tight')
```



```
[37]: # feature importance for rf across all ages
feature_importance_severe = pd.DataFrame({'SEVERE':

→overall_feature_importance_rf['SEVERE'].tolist()},

index=overall_feature_importance_rf['Feature'].tolist())
```



```
[38]: # top features in both models across all severity groups
      rf = overall_feature_importance_rf['Feature'].tolist()
      lasso = overall_feature_importance_lasso['Feature'].tolist()
      common_features = []
      lasso_common_features = []
      for elem_rf in rf:
          for elem lasso in lasso:
              if elem_lasso.startswith(elem_rf):
                  common features.append(elem rf)
                  lasso_common_features.append(elem_lasso)
      common_features = list(set(common_features))
      lasso_common_features = list(set(lasso_common_features))
[39]: def analyze_common_features(subgroup):
          global common features
          global lasso_common_features
          data = []
          for feat in common_features:
              temp = []
              temp.append(feat)
              temp.append(float(overall_feature_importance_rf.
       →loc[overall_feature_importance_rf['Feature'] == feat, subgroup]))
              for i,row in overall feature importance lasso.iterrows():
                  if row['Feature'].startswith(feat):
                      temp.append((row['Feature'], row[subgroup]))
              data.append(temp)
          df = pd.DataFrame(data=data, columns=['Feature', 'RF', 'Lasso', 'Lasso_'])
          df = df.fillna(0)
          """for i, row in df. iterrows():
              if row['Lasso'][1] == 0:
                  df.iloc[i, df.columns.get_loc('Lasso')] = np.nan
          df = df.dropna()
          df = df[df.RF != O]"""
          return df
```

```
[40]: analyze_common_features('SUB')
```

```
[40]:
               Feature
                               RF
                                                                  Lasso
      0
           murder_numg
                         0.729976
                                    (murder_numg_1, 0.780956774533718)
      1
             r4ag_0_cd
                                      (r4ag 0 cd 2, 1.114067715857281)
                         2.188743
      2
          primsev_cd_5
                         0.731026
                                                    (primsev_cd_5, 0.0)
      3
             prsatx cd
                                     (prsatx cd 1, 1.0605012361421318)
                         0.000000
      4
             cdsg_0_cd
                         0.826758
                                     (cdsg_0_cd_1, 1.0507292914388484)
      5
                B2a Og
                         1.272002
                                         (B2a_0g_2, 1.215113755832353)
      6
            adhdg_0_cd
                         0.000000
                                                    (adhdg_0_cd_2, 0.0)
      7
                         0.00000
            cjsig_0_cd
                                    (cjsig_0_cd_2, 1.3180198588026577)
                                       (gvsg_cd_2, 1.0820186888307373)
      8
               gvsg_cd
                         0.000000
      9
             srig_0_cd
                         0.00000
                                                     (srig_0_cd_1, 0.0)
      10
                                     (SESg_0_cd_1, 1.0973043072637512)
             SESg_0_cd
                         0.803685
                                                     (dssg_0_cd_1, 0.0)
      11
             dssg_0_cd
                         0.00000
                                    (%_povertyg_1, 1.1198947285381282)
      12
            %_povertyg
                         0.765828
      13
           nonwhite_cd
                         1.964530
                                                     (nonwhite_cd, 0.0)
                       Lasso_
      0
                            0
      1
          (r4ag_0_cd_1, 0.0)
      2
                            0
      3
                            0
      4
          (cdsg_0_cd_2, 0.0)
      5
      6
                            0
      7
                            0
      8
                            0
          (srig_0_cd_2, 0.0)
      9
      10
          (SESg_0_cd_2, 0.0)
          (dssg_0_cd_2, 0.0)
      11
      12
                            0
      13
                            0
[41]:
     analyze_common_features('MILD')
[41]:
               Feature
                               RF
                                                                   Lasso
      0
           murder_numg
                         0.000000
                                    (murder_numg_1, 0.8867009428036636)
      1
                                      (r4ag_0_cd_2, 1.1474929411917152)
             r4ag_0_cd
                         3.055471
      2
          primsev_cd_5
                         0.000000
                                                     (primsev_cd_5, 0.0)
      3
             prsatx_cd
                         2.235674
                                      (prsatx_cd_1, 1.1842846566918055)
      4
             cdsg_0_cd
                         0.000000
                                       (cdsg_0_cd_1, 1.061311198212194)
      5
                B2a_0g
                         0.000000
                                                         (B2a_0g_2, 0.0)
      6
            adhdg_0_cd
                                                     (adhdg_0_cd_2, 0.0)
                         3.838315
      7
            cjsig_0_cd
                         2.493893
                                                     (cjsig_0_cd_2, 0.0)
      8
                                                        (gvsg cd 2, 0.0)
               gvsg_cd
                         2.139436
      9
             srig_0_cd
                                      (srig_0_cd_1, 0.9084894188799633)
                         2.073801
      10
             SESg_0_cd
                         0.000000
                                      (SESg 0 cd 1, 1.0487247309510852)
      11
             dssg_0_cd
                         0.000000
                                      (dssg_0_cd_1, 1.0652046554469212)
```

```
%_povertyg
                         4.659680
                                     (%_povertyg_1, 1.2333772100026164)
      13
                         2.515367
                                      (nonwhite_cd, 0.9148447974743265)
           nonwhite_cd
                       Lasso_
      0
                            0
      1
          (r4ag_0_cd_1, 0.0)
      2
                            0
      3
                            0
      4
          (cdsg_0_cd_2, 0.0)
      5
      6
                            0
      7
                            0
      8
                            0
          (srig_0_cd_2, 0.0)
      9
      10
          (SESg_0_cd_2, 0.0)
      11
          (dssg_0_cd_2, 0.0)
      12
                            0
                            0
      13
[42]:
     analyze_common_features('SEVERE')
[42]:
                Feature
                               RF
                                                                 Lasso
      0
           murder_numg
                         0.00000
                                                  (murder_numg_1, 0.0)
      1
             r4ag_0_cd
                         1.435621
                                    (r4ag_0_cd_2, 1.1166483894687371)
      2
                                    (primsev_cd_5, 1.246818506222665)
          primsev_cd_5
                         1.707724
      3
             prsatx_cd
                         0.000000
                                                    (prsatx_cd_1, 0.0)
      4
                         0.00000
                                                    (cdsg_0_cd_1, 0.0)
             cdsg_0_cd
      5
                 B2a_0g
                         0.888512
                                                       (B2a_0g_2, 0.0)
      6
            adhdg_0_cd
                         0.000000
                                    (adhdg_0_cd_2, 1.098118622162022)
      7
            cjsig_0_cd 0.610793
                                                   (cjsig_0_cd_2, 0.0)
      8
                gvsg_cd
                         0.000000
                                                      (gvsg_cd_2, 0.0)
      9
             srig_0_cd
                         0.00000
                                                    (srig_0_cd_1, 0.0)
                                     (SESg_0_cd_1, 1.048475861016479)
      10
             SESg_0_cd
                         1.962828
      11
             dssg_0_cd
                         1.263581
                                                    (dssg_0_cd_1, 0.0)
      12
                                                   (%_povertyg_1, 0.0)
            %_povertyg
                         2.221177
      13
           nonwhite_cd
                        1.001911
                                                    (nonwhite_cd, 0.0)
                                       Lasso_
      0
                                            0
          (r4ag_0_cd_1, 1.0862045097784037)
      1
      2
      3
                                            0
      4
          (cdsg_0_cd_2, 1.0689662918434981)
      5
      6
                                            0
      7
                                            0
                                            0
      8
```

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