survival_analysis

May 15, 2020

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

```
import time
      start_time = time.time()
[48]: # 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)
[49]: # 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
```

```
[50]: 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)
```

```
[51]: def get_survival_graph(rsf, rcr, X, Y, label, filename):
       → 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()
```

```
[52]: 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_u
       \rightarrow 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
[53]: def get_lasso_features(X):
          features_to_ignore =
       →['female_cd','nonwhite_cd','unemplmt_cd','SUDSy','primsev_cd_1','primsev_cd_2'
```

```
one_hot = one_hot.loc[:, ~one_hot.columns.str.endswith('1')] # drop_

→ group and use as reference

lasso_X = lasso_X.drop(col,axis = 1)

lasso_X = lasso_X.join(one_hot)

#print(lasso_X.columns)

return lasso_X
```

Survival Analysis by Severity

```
[54]: 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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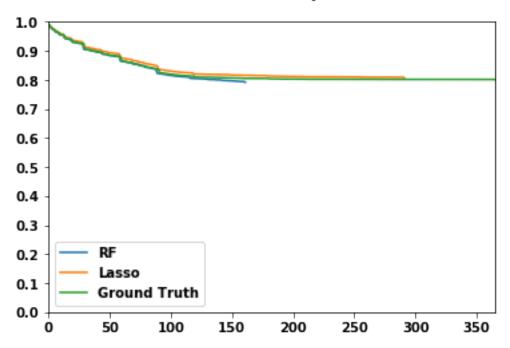
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[55]: df['r4ag_0_cd'].value_counts()
[55]: 2
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      1
      Name: r4ag_0_cd, dtype: int64
```

```
[56]: # 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
[56]: (10068, 31)
[57]: df.head()
[57]:
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     Full Population Survival Analysis
[58]: from sklearn.model_selection import train_test_split
      from sksurv.util import Surv
      predictor_var = 'Illicit_Days5'
      censoring_var = 'Illicit_Cens5'
      X = df.copy()
      Y = X[[censoring_var, predictor_var]]
      X.drop(columns=[censoring_var, predictor_var], inplace=True)
      y = Surv.from_arrays(Y[censoring_var], Y[predictor_var]) # structured array to_
       →ensure correct censoring
      print(X.shape, y.shape)
     (10068, 29) (10068,)
[59]: %%time
      full_concordance, rsf, rcr = run_models(X, y, 'ALL')
     RF score: 0.6729187092855099
     Lasso score: 0.6818858447762428
     CPU times: user 31.3 s, sys: 3.28 s, total: 34.6 s
     Wall time: 37.7 s
[60]: get_survival_graph(rsf, rcr, X, Y, 'Survival: All Severity Levels', 'graphs/
```

⇔survival_all.png')

Survival: All Severity Levels



Subclinical Severity Survival Analysis

```
[61]: 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,

```
[62]: %%time
subclinical_concordance, rsf, rcr = run_models(X, y, 'SUB')
```

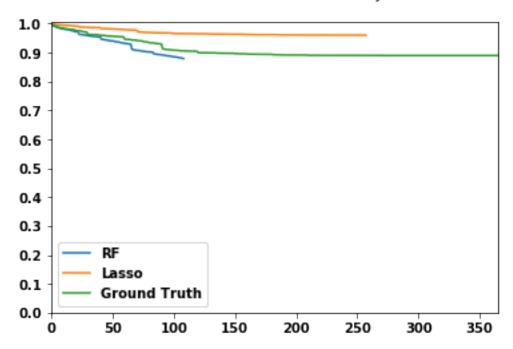
RF score: 0.6539875838187909

Lasso score: 0.6881885648855273

CPU times: user 8.09 s, sys: 664 ms, total: 8.76 s

Wall time: 8.92 s

Survival: Subclinical Severity



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

CPU times: user 2min 29s, sys: 6.84 s, total: 2min 36s

Wall time: 2min 49s

Mild/Moderate Severity Survival Analysis

```
[65]: 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)</pre>
```

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

print(X.shape, y.shape)
```

(2838, 28) (2838,)

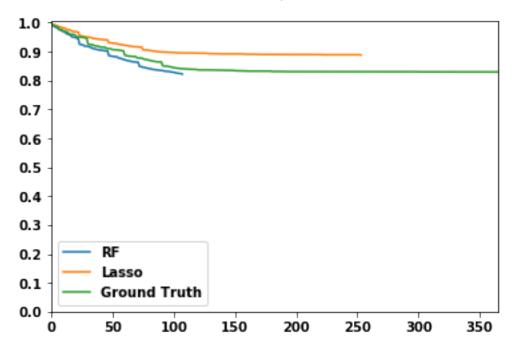
[66]: %%time mild_concordance, rsf, rcr = run_models(X, y, 'MILD')

RF score: 0.5715619738619677 Lasso score: 0.5985526576573125

CPU times: user 6.99 s, sys: 442 ms, total: 7.43 s

Wall time: 6.97 s

Survival: Mild/Moderate

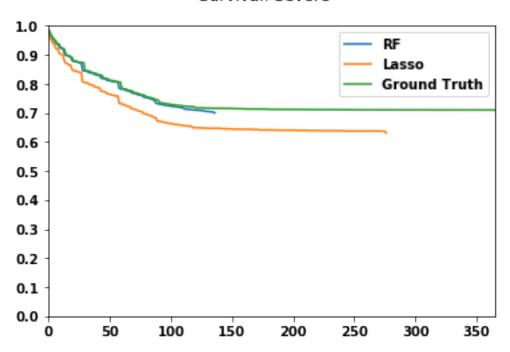


HBox(children=(IntProgress(value=0, max=28), HTML(value='')))

```
Wall time: 2min 36s
     Severe Severity Survival Analysis
[69]: 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,
[70]: %%time
      severe_concordance, rsf, rcr = run_models(X, y, 'SEVERE')
     RF score: 0.6101425909578948
     Lasso score: 0.6177165003984422
     CPU times: user 10.5 s, sys: 963 ms, total: 11.4 s
     Wall time: 11.3 s
[71]: get_survival_graph(rsf, rcr, X, Y, 'Survival: Severe', 'graphs/survival_severe.
       →png')
```

CPU times: user 2min 19s, sys: 7.1 s, total: 2min 26s

Survival: Severe

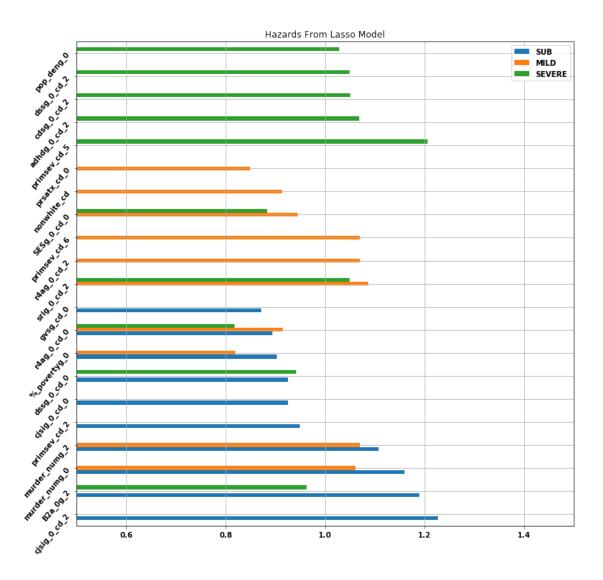


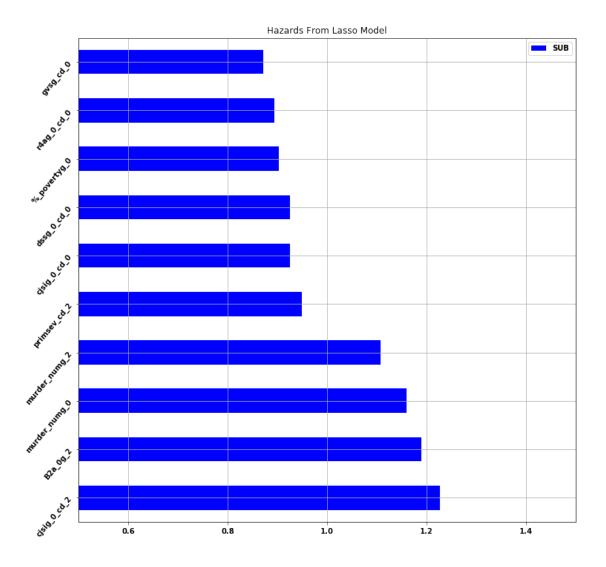
```
[72]: %%time
      severe_feature_importance_rf, severe_feature_importance_lasso =__

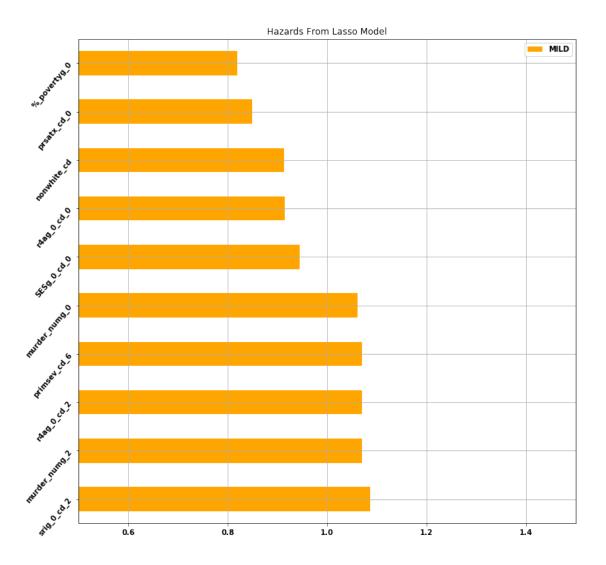
→get_feature_importance(X, y, rsf, rcr, 'SEVERE')
     HBox(children=(IntProgress(value=0, max=28), HTML(value='')))
     CPU times: user 3min 29s, sys: 19.9 s, total: 3min 49s
     Wall time: 4min 5s
     Overall Statistics
[73]: overall_concordance = pd.concat([subclinical_concordance,__
       →mild_concordance['MILD'], severe_concordance['SEVERE'],
                                       full_concordance['ALL']], axis=1)
      pd.DataFrame(data=overall_concordance).round(4)
[73]:
                 Model
                              SUB
                                        MILD
                                                  SEVERE
                                                                 ALL
      O Random Forest
                           0.6540
                                      0.5716
                                                  0.6101
                                                              0.6729
                                                  0.6177
      1
                 Lasso
                           0.6882
                                      0.5986
                                                              0.6819
      2
          Dataset Size 3250.0000 2838.0000 3980.0000 10068.0000
[74]: overall_feature_importance_lasso = pd.
       →merge(subclinical_feature_importance_lasso, \
```

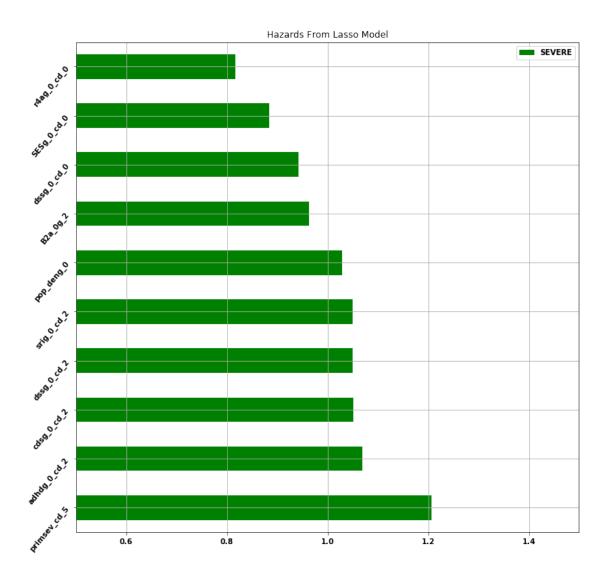
```
mild_feature_importance_lasso,_

→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)
[75]: 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, userial_feature_importance_rf, on='Feature', how='outer')

overall_feature_importance_rf = pd.merge(overall_feature_importance_rf, userial_feature_importance_rf, on='Feature', how='outer')

overall_feature_importance_rf.fillna(0, inplace=True)

display_side_by_side(overall_feature_importance_rf, 4)
```

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

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

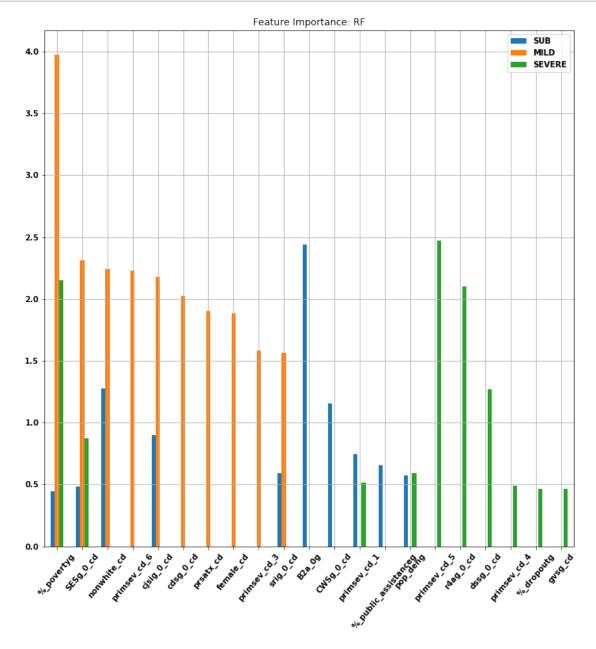
→tolist(),

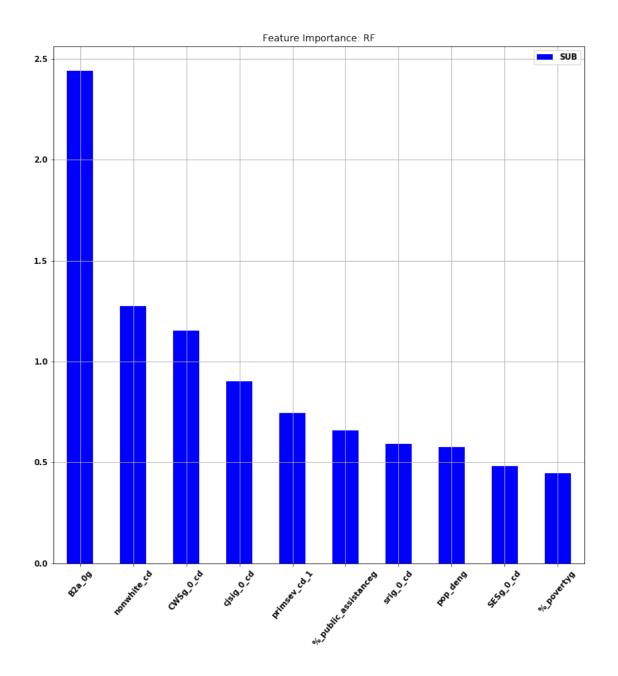
'MILD': overall_feature_importance_rf['MILD'].tolist(),

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

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

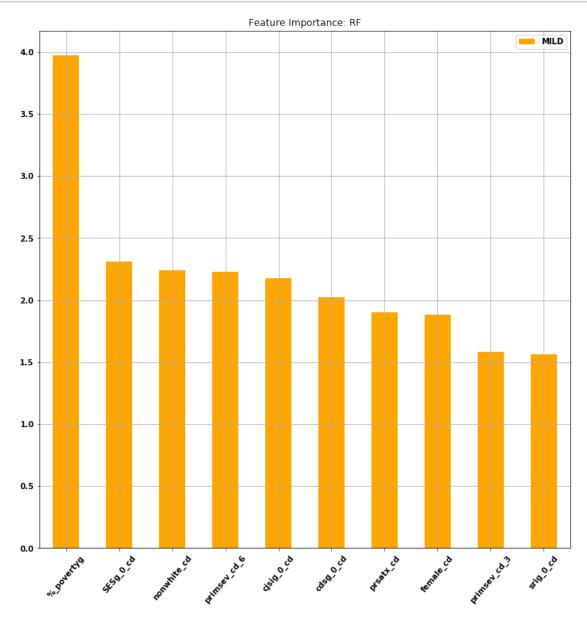
# John asked to sort this graph by MILD
```

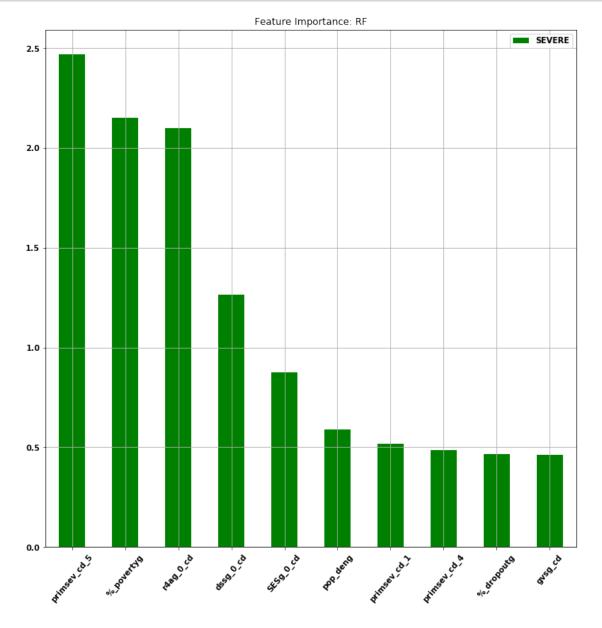




```
ax.grid()
ax.set_title('Feature Importance: RF')
fig = ax.get_figure()

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





```
[84]: # 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))
[85]: 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
```

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

```
[86]:
               Feature
                               RF
                                                                  Lasso
      0
                                                      (pop_deng_0, 0.0)
              pop_deng
                         0.573440
      1
          primsev_cd_6
                         0.00000
                                                    (primsev_cd_6, 0.0)
      2
             prsatx_cd
                         0.00000
                                                     (prsatx_cd_0, 0.0)
      3
          primsev cd 5
                                                    (primsev cd 5, 0.0)
                         0.000000
                                     (r4ag_0_cd_0, 0.8943756250236367)
      4
             r4ag_0_cd
                         0.00000
      5
             srig_0_cd
                         0.592309
                                                     (srig_0_cd_2, 0.0)
                                         (B2a_0g_2, 1.190314278250104)
      6
                B2a_0g
                         2.439656
      7
            cjsig_0_cd
                         0.899658
                                    (cjsig_0_cd_2, 1.2276726576437922)
      8
             cdsg_0_cd
                         0.000000
                                                     (cdsg_0_cd_2, 0.0)
      9
                         0.00000
                                       (gvsg_cd_0, 0.8719665245021884)
               gvsg_cd
      10
             SESg_0_cd
                         0.480806
                                                     (SESg_0_cd_0, 0.0)
                                     (dssg_0_cd_0, 0.9256993213006859)
      11
             dssg_0_cd
                         0.00000
      12
                                    (%_povertyg_0, 0.9034016255204161)
            %_povertyg
                         0.444665
      13
           nonwhite_cd
                         1.274638
                                                     (nonwhite_cd, 0.0)
                                        Lasso_
      0
                                             0
      1
                                             0
      2
                                             0
      3
                                             0
      4
                           (r4ag_0_cd_2, 0.0)
      5
      6
                                             0
      7
          (cjsig_0_cd_0, 0.9258371119040572)
      8
                                             0
      9
                                             0
      10
                                             0
      11
                           (dssg_0_cd_2, 0.0)
      12
      13
                                             0
[87]:
     analyze_common_features('MILD')
[87]:
               Feature
                               RF
                                                                  Lasso
      0
                         0.000000
                                                      (pop_deng_0, 0.0)
              pop_deng
      1
          primsev_cd_6
                         2.226833
                                    (primsev_cd_6, 1.0700582678355541)
      2
             prsatx_cd
                         1.900921
                                     (prsatx_cd_0, 0.8493564319288581)
      3
          primsev_cd_5
                         0.00000
                                                    (primsev_cd_5, 0.0)
      4
             r4ag_0_cd
                         0.000000
                                      (r4ag_0_cd_0, 0.914863462824036)
      5
             srig_0_cd
                         1.560394
                                     (srig_0_cd_2, 1.0859730943172983)
                                                        (B2a_0g_2, 0.0)
      6
                         0.000000
                B2a_0g
      7
            cjsig_0_cd
                         2.176948
                                                    (cjsig_0_cd_2, 0.0)
                                                     (cdsg_0_cd_2, 0.0)
      8
             cdsg_0_cd
                         2.025326
      9
                         0.00000
                                                       (gvsg_cd_0, 0.0)
               gvsg_cd
      10
             SESg_0_cd
                         2.312789
                                     (SESg_0_cd_0, 0.9451013277176757)
             dssg_0_cd
                         0.000000
                                                     (dssg_0_cd_0, 0.0)
```

```
12
            %_povertyg
                         3.972744
                                   (%_povertyg_0, 0.8195578460391757)
                                     (nonwhite_cd, 0.9136070915315466)
      13
           nonwhite cd
                         2.242264
                                       Lasso
      0
                                            0
      1
                                            0
      2
                                            0
      3
                                            0
      4
          (r4ag_0_cd_2, 1.0706710621496862)
      5
                                            0
      6
                                            0
      7
                         (cjsig_0_cd_0, 0.0)
      8
                                            0
      9
                                            0
      10
                                            0
      11
                          (dssg_0_cd_2, 0.0)
      12
                                            0
      13
                                            0
[88]:
     analyze_common_features('SEVERE')
[88]:
               Feature
                               RF
                                                                 Lasso
      0
              pop_deng
                         0.589556
                                     (pop_deng_0, 1.0287385555084427)
      1
                                                   (primsev_cd_6, 0.0)
          primsev_cd_6
                         0.000000
      2
             prsatx_cd
                         0.00000
                                                    (prsatx_cd_0, 0.0)
      3
          primsev_cd_5
                         2.469815
                                    (primsev_cd_5, 1.206089393203066)
      4
                                    (r4ag_0_cd_0, 0.8173748295251714)
             r4ag_0_cd
                         2.099218
      5
             srig_0_cd
                         0.000000
                                    (srig_0_cd_2, 1.0494541105644781)
      6
                         0.00000
                                       (B2a_0g_2, 0.9630940196453059)
                 B2a_0g
      7
            cjsig_0_cd
                         0.000000
                                                   (cjsig_0_cd_2, 0.0)
      8
             cdsg_0_cd
                         0.000000
                                    (cdsg_0_cd_2, 1.0509071441402698)
      9
                                                      (gvsg_cd_0, 0.0)
               gvsg_cd
                         0.462539
                                    (SESg_0_cd_0, 0.8836409928869089)
      10
             SESg_0_cd
                         0.875159
      11
                         1.266258
                                    (dssg_0_cd_0, 0.9422487596626504)
             dssg_0_cd
      12
            %_povertyg
                         2.151659
                                                   (%_povertyg_0, 0.0)
                                                    (nonwhite_cd, 0.0)
      13
           nonwhite_cd
                         0.000000
                                       Lasso_
      0
                                            0
                                            0
      1
      2
                                            0
      3
      4
                          (r4ag_0_cd_2, 0.0)
      5
      6
                                            0
      7
                         (cjsig_0_cd_0, 0.0)
      8
```

```
9 0

10 0

11 (dssg_0_cd_2, 1.0499228872371273)

12 0

13 0

[89]: # print out total notebook execution time

total_seconds = int(time.time() - start_time)

minutes = total_seconds // 60

seconds = total_seconds % 60

print("---- " + str(minutes) + " minutes " + str(seconds) + " seconds ----")

--- 10 minutes 52 seconds ---
```