

# casebase: An Alternative Framework For Survival Analysis and Comparison of Event Rates

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**Abstract** In epidemiological studies of time-to-event data, a quantity of interest to the clinician is their patient's risk of an event. However, methods relying on time matching or risk-set sampling (including Cox regression) eliminate the baseline hazard from the estimating function. As a consequence, the focus has been on reporting hazard ratios instead of survival curves. Indeed, reporting patient risk requires a separate estimation of the baseline hazard. Using case-base sampling, Hanley & Miettinen (2009) explained how parametric hazard functions can be estimated in continuous-time using logistic regression. Their approach naturally leads to estimates of the survival function that are smooth-in-time. or cum incidence

In this paper, we present the **casebase** R package, a comprehensive and flexible toolkit for parametric survival analysis. We describe how the case-base framework can be used in more complex settings: non-linear functions of time and non-proportional hazards, competing risks, and variable selection. Our package also includes an extensive array of visualization tools to complement the analysis. We illustrate all these features through three different case studies. or risk

\* SRB and MT contributed equally to this work. also

## Introduction specific?

The semiparametric Cox model has become the default approach to survival analysis even though Cox himself later suggested he would prefer to model the hazard function directly. In a 1994 interview with Professor Nancy Reid, Sir David Cox was asked how he would model a set of censored survival data, to which he responded: "I think I would normally want to tackle problems parametrically ... and if you want to do things like predict the outcome for a particular patient, it's much more convenient to do that parametrically" (Reid, 1994). Indeed, the most relevant quantity in a clinical setting is often the 5- or 10-year risk of experiencing a certain event given the patient's particular circumstances. Unfortunately, the most reported metric from a Cox model is the (potentially time-dependent) hazard ratio (HR), which ignores the duration of follow-up and is subject to selection bias (Hernán, 2010). The covariate-adjusted survival curve overcomes these limitations, and it is arguably a more important summary measure to report than the HR. While stepwise survival curves can be computed with the Cox model, they require a second step to separately estimate the baseline hazard (Breslow, 1972). profile

Several authors have since pursued fully parametric approaches that made the fitting of smooth survival curves much more transparent and intuitive through generalized linear models. The key feature of these procedures is splitting the time axis into discrete intervals. Whitehead (1980) showed the equivalence between a Cox model and a Poisson regression with a parameter for each event time; Carstensen (2019) provides a nice exposition of this equivalence with a real data example and supporting R code for computing standard errors. Arjas & Haara (1987) and Efron (1988) treated each patient-day as a Bernoulli random variable with probability equal to the discrete hazard rate. A potential issue with these approaches is that the number of time bins need to be chosen by the data analyst. On the one hand, a fine grouping of times may result in few (or none) events per interval, which then leads to instability in the Newton-Raphson procedure for estimation (Kalbfleisch and Prentice, 2011, Section 4.8). On the other hand, a coarse grouping could potentially mask nonlinear trends in the hazard function. ✓

Rather than discretizing time, Hanley & Miettinen (2009) selected a discrete set of person-time coordinates ('person-moments') in continuous time from all observed follow-up experience constituting the study base. By doing so, they obtained a likelihood expression for the hazard function that is equivalent to that of logistic regression. More specifically, all person-moments when the event of interest occurred are selected as the case series, complemented by a randomly sampled base series of person-moments serving as controls. This approach allows flexible modeling of the hazard function by including time as a covariate (e.g. using splines or general additive models). Furthermore, time-dependent covariates can be modeled through interactions with time. In short, Hanley & Miettinen (2009) use the well-understood logistic regression for directly modeling the hazard function, without requiring a discrete-time model. and w/o one more formula with logistic than Cox, and model choice is easier

In this article, we present the **casebase** R package (Bhatnagar et al., 2021) which implements the Hanley & Miettinen (2009) approach for fitting fully parametric hazard models and covariate- prob  $\approx \lambda dt$

adjusted survival curves using the familiar interface of the `glm` function. Our implementation allows for straightforward extensions to other models such as penalized regression for variable selection and competing-risk analysis. In addition, we provide functions for exploratory data analysis and visualizing the estimated quantities such as the hazard function, survival curve, and their standard errors. The ultimate goal of our package is to make fitting flexible hazards accessible to more end users with the hope that they will favor reporting absolute risks over hazard ratios.

In what follows, we first recall some theoretical details on case-base sampling and its use for estimating parametric hazard functions. We then give a short review of existing R packages that implement comparable features as `casebase`. Next, we provide some details about the implementation of case-base sampling in our package, and we give a brief survey of its main functions. This is followed by three case studies that illustrate the flexibility and capabilities of `casebase`. We show how the same framework can be used for non-linear functions of time and non-proportional hazards, competing risks, and variable selection via penalized regression. Finally, we end the article with a discussion of the results and of future directions.

## Theoretical details

As discussed in Hanley & Miettinen (2009), the key idea behind case-base sampling is to consider the entire study base as an infinite collection of *person moments*. These person moments are indexed by both an individual in the study and a time point, and therefore each person moment has a covariate profile, an exposure status, and an outcome status (i.e. whether the event happened) attached to it. By comparing person moments at which an event occurred with person moments at which no event occurred, we can extract information about hazards and survival.

Therefore, we start by sampling all person moments at which the event occurred; this collection of person moments is what Hanley & Miettinen call the *case series*. The incidence of the case series is dictated by the hazard function of interest. Next, we sample a finite number of person moments at which no event occurred; this second collection of person moments is what Hanley & Miettinen call the *base series*. The sampling mechanism for the base series is left at the discretion of the user, but in practice we find that sampling uniformly from the study base provides both simplicity and good performance. This is the default sampling mechanism in the package.

## Likelihood and estimating function

To describe the theoretical foundations of case-base sampling, we use the framework of counting processes. In what follows, we abuse notation slightly and omit any mention of  $\sigma$ -algebras. Instead, following Aalen *et al* (2008), we use the placeholder “past” to denote the past history of the corresponding process. The reader interested in more details can refer to Saarela & Arjas (2015) and Saarela (2016). First, let  $N_i(t) \in \{0, 1\}$  be counting processes corresponding to the event of interest for individual  $i = 1, \dots, n$ . For simplicity, we will consider Type I censoring due to the end of follow-up at time  $\tau$  (the general case of non-informative censoring is treated in Saarela (2016)). We assume a continuous time model, which implies that the counting process jumps are less than or equal to one. We are interested in modeling the hazard functions  $\lambda_i(t)$  of the processes  $N_i(t)$ , and which satisfy

$$\lambda_i(t)dt = E[dN_i(t) | \text{past}].$$

The processes  $N_i(t)$  count the person moments from the *case series*.

To complement the case series, we sample person moments for the base series. To do so, we model the base series sampling mechanism using non-homogeneous Poisson processes  $R_i(t) \in \{0, 1, 2, \dots\}$ ; the person-moments where  $dR_i(t) = 1$  constitute the base series. We note that the same individual can contribute multiple person-moments to the base series. The process  $Q_i(t) = R_i(t) + N_i(t)$  then counts both the case and base series person-moments contributed by individual  $i$ . As mentioned above, the processes  $R_i(t)$  are typically defined by the user via its intensity function  $\rho_i(t)$ . The process  $Q_i(t)$  is characterized by  $E[dQ_i(t) | \text{past}] = \lambda_i(t)dt + \rho_i(t)dt$ .

If the hazard function  $\lambda_i(t; \theta)$  is parametrized in terms of  $\theta$ , we can define an estimator  $\hat{\theta}$  by maximization of the likelihood expression

$$L_0(\theta) = \prod_{i=1}^n \exp \left\{ - \int_0^{\min(t_i, \tau)} \lambda_i(t; \theta) dt \right\} \prod_{i=1}^n \prod_{t \in [0, \tau)} \lambda_i(t; \theta)^{dN_i(t)},$$

where  $\prod_{t \in [0, u)}$  represents a product integral from 0 to  $u$ , and where  $t_i$  is the event time for individual  $i$ . However, the integral over time makes the computation and maximization of  $L_0(\theta)$  challenging.

By treating the base series as a sufficiently exact representation of the entire base

Case-base sampling allows us to avoid this integral. By conditioning on a sampled person-moment, we get individual likelihood contributions of the form

$$P(dN_i(t) \mid dQ_i(t) = 1, \text{past}) \propto \frac{\lambda_i(t; \theta)^{dN_i(t)}}{\rho_i(t) + \lambda_i(t; \theta)}.$$

Therefore, we can define an estimating function for  $\theta$  as follows:

$$L(\theta) = \prod_{i=1}^n \prod_{t \in [0, \tau)} \left( \frac{\lambda_i(t; \theta)^{dN_i(t)}}{\rho_i(t) + \lambda_i(t; \theta)} \right)^{dQ_i(t)}. \quad (1)$$

When a logarithmic link function is used for modeling the hazard function, the above expression is of a logistic regression form with an offset term  $\log(1/\rho_i(t))$ . Note that the sampling units selected in the case-base sampling mechanism are person-moments, rather than individuals, and the parameters to be estimated are hazards or hazard ratios rather than odds or odds ratios. Generally, an individual can contribute more than one person-moment, and thus the terms in the product integral are not independent. Nonetheless, Saarela (2016) showed that the logarithm of this estimating function has mean zero at the true value  $\theta = \theta_0$ , and that the resulting estimator  $\hat{\theta}$  is asymptotically normally distributed.

In Hanley & Miettinen (2009), the authors suggest sampling the base series *uniformly* from the study base. In terms of Poisson processes, their sampling strategy corresponds essentially to a time-homogeneous Poisson process with hazard equal to  $\rho_i(t) = b/B$ , where  $b$  is the number of sampled observations in the base series, and  $B$  is the total population-time for the study base (e.g. the sum of all individual follow-up times). More complex examples are also possible; see for example Saarela & Arjas (2015), where the intensity functions for the sampling mechanism are proportional to the cardiovascular disease event rate given by the Framingham score. Non-uniform sampling mechanisms can increase the efficiency of the case-base estimators.

### Common parametric models

Let  $g(t; X)$  be the linear predictor such that  $\log(\lambda(t; X)) = g(t; X)$ . Different functions of  $t$  lead to different parametric hazard models. The simplest of these models is the one-parameter exponential distribution which is obtained by taking the hazard function to be constant over the range of  $t$ :

$$\log(\lambda(t; X)) = \beta_0 + \beta_1 X. \quad (2)$$

In this model, the instantaneous failure rate is independent of  $t$ .<sup>1</sup>

The Gompertz hazard model is given by including a linear term for time:

$$\log(\lambda(t; X)) = \beta_0 + \beta_1 t + \beta_2 X. \quad (3)$$

Use of  $\log(t)$  yields the Weibull hazard which allows for a power dependence of the hazard on time (Kalbfleisch and Prentice, 2011):

$$\log(\lambda(t; X)) = \beta_0 + \beta_1 \log(t) + \beta_2 X. \quad (4)$$

### Competing-risk analysis

Case-base sampling can also be used in the context of competing-risk analysis. Assuming there are  $J$  competing events, we can show that each person-moment's contribution to the likelihood is of the form

$$\frac{\lambda_j(t)^{dN_j(t)}}{\rho(t) + \sum_{j=1}^J \lambda_j(t)},$$

where  $N_j(t)$  is the counting process associated with the event of type  $j$  and  $\lambda_j(t)$  is the corresponding cause-specific hazard function. As may be expected, this functional form is similar to the terms

<sup>1</sup>The conditional chance of failure in a time interval of specified length is the same regardless of how long the individual has been in the study. This is also known as the *memoryless property* (Kalbfleisch and Prentice, 2011).

appearing in the likelihood function for multinomial regression.<sup>2</sup>

## Variable selection

To perform variable selection on the regression parameters  $\theta \in \mathbb{R}^p$  of the hazard function, we can add a penalty to the likelihood and optimise the following equation:

Where does Royston Palmer fit in this?

$$\min_{\theta \in \mathbb{R}^p} \ell(\theta) + \sum_{j=1}^p w_j P(\theta_j; \lambda, \alpha) \quad (5)$$

where  $\ell(\theta) = \log L(\theta)$  is the log of the likelihood function given in (1),  $P(\theta_j; \lambda, \alpha)$  is a penalty term controlled by the non-negative regularization parameters  $\lambda$  and  $\alpha$ , and  $w_j$  is the penalty factor for the  $j$ th covariate. These penalty factors serve as a way of allowing parameters to be penalized differently. For example, we could set the penalty factor for time to be 0 to ensure it is always included in the selected model.

## Comparison with existing packages

Survival analysis is an important branch of applied statistics and epidemiology. Accordingly, there is already a vast ecosystem of R packages implementing different methodologies. In this section, we describe how the functionalities of **casebase** compare to these packages.

At the time of writing, a cursory examination of CRAN's *Survival* Task View reveals that there are over 250 packages related to survival analysis (Allignol and Latouche, 2019). For the purposes of this article, we restricted our review to packages that implement at least one of the following features: parametric modeling, non-proportional hazard models, competing risk analysis, penalized estimation, and Cumulative Incidence (CI) estimation. By searching for appropriate keywords in the DESCRIPTION file of these packages, we found 60 relevant packages. These 60 packages were then manually examined to determine which ones are comparable to **casebase**. In particular, we excluded packages that were focused on a different set of problems, such as frailty and multistate models. The remaining 14 packages appear in Table 1, along with some of the functionalities they offer.

Parametric survival models are implemented in several packages, each differing in the parametric distributions available: **CFC** (2019), **flexsurv** (2016), **SmoothHazard** (2017), **rstpm2** (2019), **mets** (2014), and **survival** (2015). For example, **SmoothHazard** is limited to Weibull distributions (2017), whereas both **flexsurv** and **survival** allow users to supply any distribution of their choice. **flexsurv**, **SmoothHazard**, **mets** and **rstpm2** can model the effect of time using splines, which allows flexible modeling of the hazard function. As discussed above, **casebase** can model any parametric family whose log-hazard can be expressed as a linear combination of covariates (including time). Therefore, our package is more general in that it allows the user to model any linear or non-linear transformation of time including splines and higher order polynomials. Also, by including interaction terms between covariates and time, it also allows users to fit (non-proportional) time-varying coefficient models. However, unlike **flexsurv**, we do not explicitly model any shape parameter.

Several packages implement penalized estimation for the Cox model: **glmnet** (2011), **glmpath** (2018), **penalized** (2010), **riskRegression** (2020). Moreover, some packages also include penalized estimation in the context of Cox models with time-varying coefficients: elastic-net penalization with **rstpm2** (2019), while **survival** (2015) has an implementation of ridge-penalized estimation. On the other hand, our package **casebase** provides penalized estimation of the hazard function. To our knowledge, **casebase** and **rstpm2** are the only packages to offer this functionality.

Next, several R packages implement methodologies for competing risk analysis; for a different perspective on this topic, see Mahani & Sharabiani (2019). The package **survival** provides functionality for competing-risk analysis and multistate modelling. The package **cmprsk** provides methods for cause-specific subdistribution hazards, such as in the Fine-Gray model (1999). On the other hand, the package **CFC** estimates cause-specific CIs from unadjusted, non-parametric survival functions. Our package **casebase** also provides functionalities for competing risk analysis by estimating parametrically the cause-specific hazards. From these quantities, we can then estimate the cause-specific CIs.

Finally, several packages include functions to estimate the survival function and the CI. The corresponding methods generally fall into two categories: transformation of the estimated hazard function,

<sup>2</sup>Specifically, it corresponds to the following parametrization:

$$\log \left( \frac{P(Y = j | X)}{P(Y = J | X)} \right) = X^T \beta_j, \quad j = 1, \dots, J-1.$$



Using this relationship (see Eq. 1) and survival risk analysis, these models estimated separate estimators implemented in the intro leads to sm in the fo

Interval/Left  
Censoring

## Implementation details

### Population-time plots

the population time that constitutes incidence density, where the study base

1. The casebase::popTime function takes the names corresponding to the population time plots (optional). This will create a list of population time plots.

2. The corresponding population time plot

graphics system of their choice to create population-time plots from the object created in Step 1.

To illustrate these functions, we will use data from the European Randomized Study of Prostate Cancer Screening (ERSPC) (Schröder et al., 2009) which was extracted using the approach described in Liu et al. (2014). This dataset is available through the **casebase** package. It contains the individual observations for 159,893 men from seven European countries, who were between the ages of 55 and 69 years when recruited for the trial.

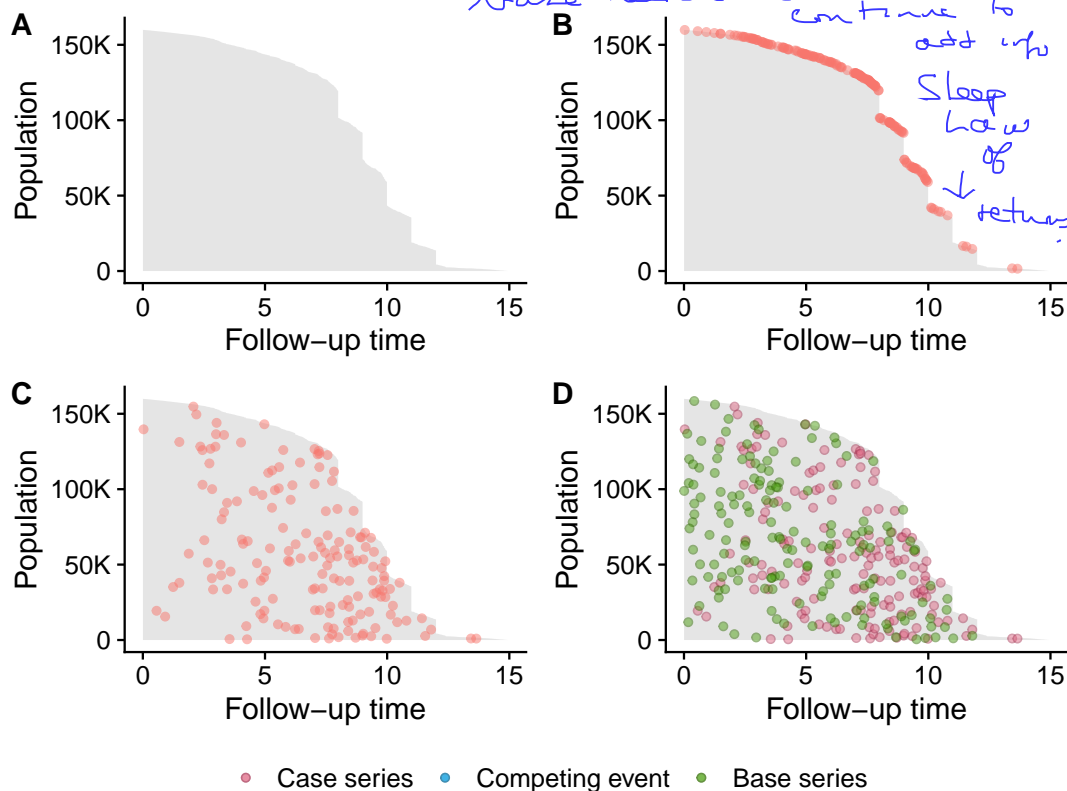
We first create the necessary dataset for producing the population time plot using the `popTime` function. In this example, we stratify the plot by treatment group. The resulting object inherits from `class popTime` and stores the exposure variable as an attribute:

```
pt_object <- casebase::popTime(ERSPC, time = "Follow.Up.Time",
                               event = "DeadOfPrCa", exposure = "ScrArm")
inherits(pt_object, "popTime")
```

```
#> [1] TRUE
```

```
attr(pt_object, "exposure")
```

```
#> [1] "ScrArm"
```



**Figure 1:** Population time plot for the ERSPC dataset. **A:** The gray area can be thought of as  $N = 159,893$  infinitely thin horizontal rectangles ordered by length of follow-up. **B:** The red points correspond to when death has occurred for any one of those infinitely thin rectangles. **C:** To improve visibility, these red points are randomly redistributed along their respective x-coordinates, providing a visualization of incidence density. More events are observed at later follow-up times, motivating the use of non-constant hazard models. **D:** The base series, a representative sample of the entire grey area, is represented by the green points.

We then pass this object to the corresponding plot method:

```
plot(pt_object, add.base.series = TRUE)
```

Figure 1 depicts the process of creating a population-time plot. It is built sequentially by first adding a layer for the area representing the population time in gray (Figure 1 A), with subjects having the least amount of observation time plotted at the top of the y-axis. We immediately notice a distinctive *stepwise shape* in the population time area. This is due to the randomization of the Finnish cohorts which were carried out on January 1 of each of year from 1996 to 1999. Coupled with the

uniform December 31 2006 censoring date, this led to large numbers of men with exactly 11, 10, 9 or 8 years of follow-up. Tracked backwards in time (i.e. from right to left), the population-time plot shows the recruitment pattern from its beginning in 1991, and the January 1 entries in successive years. Tracked forwards in time (i.e. from left to right), the plot for the first three years shows attrition due entirely to death (mainly from other causes). Since the Swedish and Belgian centres were the last to complete recruitment in December 2003, the minimum potential follow-up is three years. Tracked further forwards in time (i.e. after year 3) the attrition is a combination of deaths and staggered entries. As we can see, population-time plots summarise a wealth of information about the study into a simple graph.

Next, layers for the case series and base series are added. The y-axis location of each case moment is sampled at random vertically on the plot to avoid having all points along the upper edge of the gray area (Figure 1 B). By randomly distributing the cases, we can get a sense of the incidence density. In Figure 1 C, we see that more events are observed at later follow-up times. Therefore, a constant hazard model would not be appropriate in this instance as it would overestimate the incidence earlier on in time, and underestimate it later on. Finally, the base series is sampled uniformly from the study base (Figure 1 D). The reader should refer to the package vignettes for more examples and a detailed description of how to modify the aesthetics of a population-time plot.

### Parametric modeling

The parametric modeling step was separated into three parts:

1. case-base sampling;
2. estimation of the smooth hazard function;
3. estimation of the survival function.

By separating the sampling and estimation functions, we allow the possibility of users implementing more complex sampling scheme (as described in Saarela (2016)), or more complex study designs (e.g. time-varying exposure).

The sampling scheme selected for `sampleCaseBase` was described in Hanley & Miettinen (2009): we first sample along the “person” axis, proportional to each individual’s total follow-up time, and then we sample a moment uniformly over their follow-up time. This sampling scheme is equivalent to the following picture: imagine representing the total follow-up time of all individuals in the study along a single dimension, where the follow-up time of the next individual would start exactly when the follow-up time of the previous individual ends. Then the base series could be sampled uniformly from this one-dimensional representation of the overall follow-up time. In any case, the output is a dataset of the same class as the input, where each row corresponds to a person-moment. The covariate profile for each such person-moment is retained, and an offset term is added to the dataset. This output could then be used to fit a smooth hazard function, or for visualization of the base series.

Next, the fitting function `fitSmoothHazard` starts by looking at the class of the dataset: if it was generated from `sampleCaseBase`, it automatically inherited the class `cbData`. If the dataset supplied to `fitSmoothHazard` does not inherit from `cbData`, then the fitting function starts by calling `sampleCaseBase` to generate the base series. In other words, users can bypass `sampleCaseBase` altogether and only worry about the fitting function `fitSmoothHazard`.

The fitting function retains the familiar formula interface of `glm`. The left-hand side of the formula should be the name of the column corresponding to the event type. The right-hand side can be any combination of the covariates, along with an explicit functional form for the time variable. Note that non-proportional hazard models can be achieved at this stage by adding an interaction term involving time (cf. Case Study 1 below). The offset term does not need to be specified by the user, as it is automatically added to the formula before calling `glm`.

To fit the hazard function, we provide several approaches that are available via the `family` parameter. These approaches are:

- `glm`: This is the familiar logistic regression.
- `glmnet`: This option allows for variable selection using the elastic-net (Zou and Hastie, 2005) penalty (cf. Case Study 3). This functionality is provided through the `glmnet` package (Friedman et al., 2010).
- `gam`: This option provides support for *Generalized Additive Models* via the `mgcv` package (Hastie and Tibshirani, 1987).

In the case of multiple competing events, the hazard is fitted via multinomial regression as performed by the `VGAM` package. We selected this package for its ability to fit multinomial regression models with an offset.

Once a model-fit object has been returned by `fitSmoothHazard`, all the familiar summary and diagnostic functions are available: `print`, `summary`, `predict`, `plot`, etc. Our package provides one more functionality: it computes risk functions from the model fit. For the case of a single event, it uses the familiar identity

$$\hat{S}(t) = \exp \left( - \int_0^t \lambda(u; X) du \right). \quad (6)$$

The integral is computed using either the numerical or Monte-Carlo integration. The risk function (or cumulative distribution function) is then defined as

$$F(t) = 1 - S(t). \quad (7)$$

For the case of a competing-event analysis, the event-specific risk is computed using the following procedure: first, we compute the overall survival function (i.e. for all event types):

$$S(t) = \exp \left( - \int_0^t \lambda(u; X) du \right), \quad \lambda(t; X) = \sum_{j=1}^J \lambda_j(t; X).$$

From this, we can derive the event-specific subdensities:

$$f_j(t) = \lambda_j(t) S(t).$$

By integrating these subdensities, we obtain the event-specific CI functions:

$$CI_j(t) = \int_0^t f_j(u) du.$$

Again, the integrals are computed using either numerical integration (via the trapezoidal rule) or Monte Carlo integration. This option is controlled by the argument `method` of the `absoluteRisk` function.

Finally, the output from `absoluteRisk` can be passed to a method `confint` to compute confidence bands around the survival function. These bands are computed using parametric bootstrap, and therefore are only valid when `family = "glm"` as it relies on the asymptotic normality of the estimator. Currently, this is only available for the single-event setting.

## Illustration of package

In this section, we illustrate the main functions of the **casebase** package through three case studies. Each one showcases a different type of analysis. First, we show how to model time flexibly as well as non-proportional hazards. Then we perform a competing-risk analysis and compare our results with the Cox model and the Fine-Gray model. The third case study illustrates how to perform variable selection in high-dimensional datasets.

### Case study 1—Modeling different functions of time and non-proportional hazards

For our first case study, we return to the ERSPC study and investigate the differences in risk between the control and screening arms. Previous re-analyses of these data suggest that the 20% reduction in prostate cancer death due to screening was an underestimate (Hanley, 2010). The estimated 20% (from a proportional hazards model) did not account for the delay between screening and the time the effect is expected to be observed. As a result, the null effects in years 1–7 masked the substantial reductions that began to appear from year 8 onward. This motivates the use of a time-dependent hazard ratio which can easily be fit with the **casebase** package by including an interaction term with time in the model. We fit a flexible hazard by using a smooth function of time modeled with a penalized cubic spline basis with 2 degrees of freedom (implemented in the `survival::pspline` function). The model is fit using `fitSmoothHazard` with the familiar formula interface:

```
fit <- fitSmoothHazard(DeadOfPrCa ~ pspline(Follow.Up.Time, df = 2) * ScrArm,
  data = ERSPC, ratio = 100)
```

Note that we did not have to specify any cut points, as would be the case with the `survSplit` function in the **survival** package. The output object from `fitSmoothHazard` inherits from the `singleEventCB` and `glm` classes. For this reason, we can leverage the summary method for `glm` objects to output a familiar summary of the results:

```
summary(fit)
```

good we are indeed inheriting everything from GCM



```

#> Fitting smooth hazards with case-base sampling
#>
#> Sample size: 159893
#> Number of events: 540
#> Number of base moments: 54000
#> ----
#> Call:
#> fitSmoothHazard(formula = DeadOfPrCa ~ pspline(Follow.Up.Time,
#>   df = 2) * ScrArm, data = ERSPC, ratio = 100)
#>
#> Deviance Residuals:
#>   Min       1Q   Median       3Q      Max
#> -0.477  -0.164  -0.140  -0.084   3.882
#>
#> Coefficients:
#>
#> (Intercept)
#> pspline(Follow.Up.Time, df = 2)1
#> pspline(Follow.Up.Time, df = 2)2
#> pspline(Follow.Up.Time, df = 2)3
#> pspline(Follow.Up.Time, df = 2)4
#> pspline(Follow.Up.Time, df = 2)5
#> pspline(Follow.Up.Time, df = 2)6
#> pspline(Follow.Up.Time, df = 2)7
#> ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)1:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)2:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)3:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)4:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)5:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)6:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)7:ScrArmScreening group
#>
#> z value Pr(>|z|)
#> (Intercept)
#> pspline(Follow.Up.Time, df = 2)1
#> pspline(Follow.Up.Time, df = 2)2
#> pspline(Follow.Up.Time, df = 2)3
#> pspline(Follow.Up.Time, df = 2)4
#> pspline(Follow.Up.Time, df = 2)5
#> pspline(Follow.Up.Time, df = 2)6
#> pspline(Follow.Up.Time, df = 2)7
#> ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)1:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)2:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)3:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)4:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)5:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)6:ScrArmScreening group
#> pspline(Follow.Up.Time, df = 2)7:ScrArmScreening group
#>
#> (Dispersion parameter for binomial family taken to be 1)
#>
#> Null deviance: 6059.0  on 54539  degrees of freedom
#> Residual deviance: 5772.7  on 54524  degrees of freedom
#> AIC: 5805
#>
#> Number of Fisher Scoring iterations: 9

```

*Handwritten notes:*

- { maybe later, or above, why 100:1 is more than enough --- see H & M }*
- Isn't this a varying HR over time model*

As noted in the Theoretical Details section, the usual asymptotic results hold for likelihood ratio tests built using case-base sampling models. Therefore, we can easily test the significance of the spline term and its interaction with time:

```
anova(fit, test = "LRT")
```

```

#> Analysis of Deviance Table
#>
#> Model: binomial, link: logit
#>
#> Response: DeadOfPrCa
#>
#> Terms added sequentially (first to last)
#>
#>
#>
#>
#>
#> Df Deviance Resid. Df Resid. Dev
#> NULL 54539 6059
#> pspline(Follow.Up.Time, df = 2) 7 269.1 54532 5790
#> ScrArm 1 8.0 54531 5782
#> pspline(Follow.Up.Time, df = 2):ScrArm 7 9.1 54524 5773
#>
#> Pr(>Chi)
#> NULL
#> pspline(Follow.Up.Time, df = 2) <2e-16 ***
#> ScrArm 0.0046 **
#> pspline(Follow.Up.Time, df = 2):ScrArm 0.2454
#> ---
#> Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

Similarly, to compare different models (e.g. time modeled linearly), we could compute Akaike's Information Criterion (AIC) for each model and compare them.

### Time-dependent hazard ratios

*Isnt that what you had in example above on p 9?*

In what follows, the hazard ratio for a variable  $X$  is defined as

$$\frac{\lambda(t|X = x_1, \mathbf{Z} = \mathbf{z}_1; \hat{\beta})}{\lambda(t|X = x_0, \mathbf{Z} = \mathbf{z}_0; \hat{\beta})}$$

where  $\lambda(t|\cdot; \hat{\beta})$  is the hazard rate as a function of the variable  $t$  (which is usually time, but can be any other continuous variable),  $x_1$  is the value of  $X$  for the exposed group,  $x_0$  is the value of  $X$  for the unexposed group,  $\mathbf{Z}$  are other covariates in the model which are equal to  $\mathbf{z}_1$  in the exposed and  $\mathbf{z}_0$  in the unexposed group, and  $\hat{\beta}$  are the estimated regression coefficients. As indicated by the formula above, it is most instructive to plot the hazard ratio as a function of a variable  $t$  only if there is an interaction between  $t$  and  $X$ . Otherwise, the resulting plot will simply be a horizontal line across time.

The plot method with `type="hr"` for objects of class `singleEventCB` can be used to compute time-dependent hazard ratios and confidence intervals. In Figure 2, we show the estimated hazard ratio and 95% confidence interval for screening vs. control group as a function of time. Note that we must specify the covariate profiles and times for the predicted hazards.

```

new_time <- seq(1, 12, by = 0.1)
new_data <- data.frame(ScrArm = factor("Control group",
                                     levels = c("Control group", "Screening group")),
                      Follow.Up.Time = new_time)
plot(fit, type = "hr", newdata = new_data,
     var = "ScrArm", xvar = "Follow.Up.Time", ci = T)

```

The plot shows that the effect of screening only becomes statistically apparent by year 7 and later. The 25-60% reductions seen in years 8-12 of the study suggests a much higher reduction in prostate cancer due to screening than the single overall 20% reported in the original article.

### Hazard functions

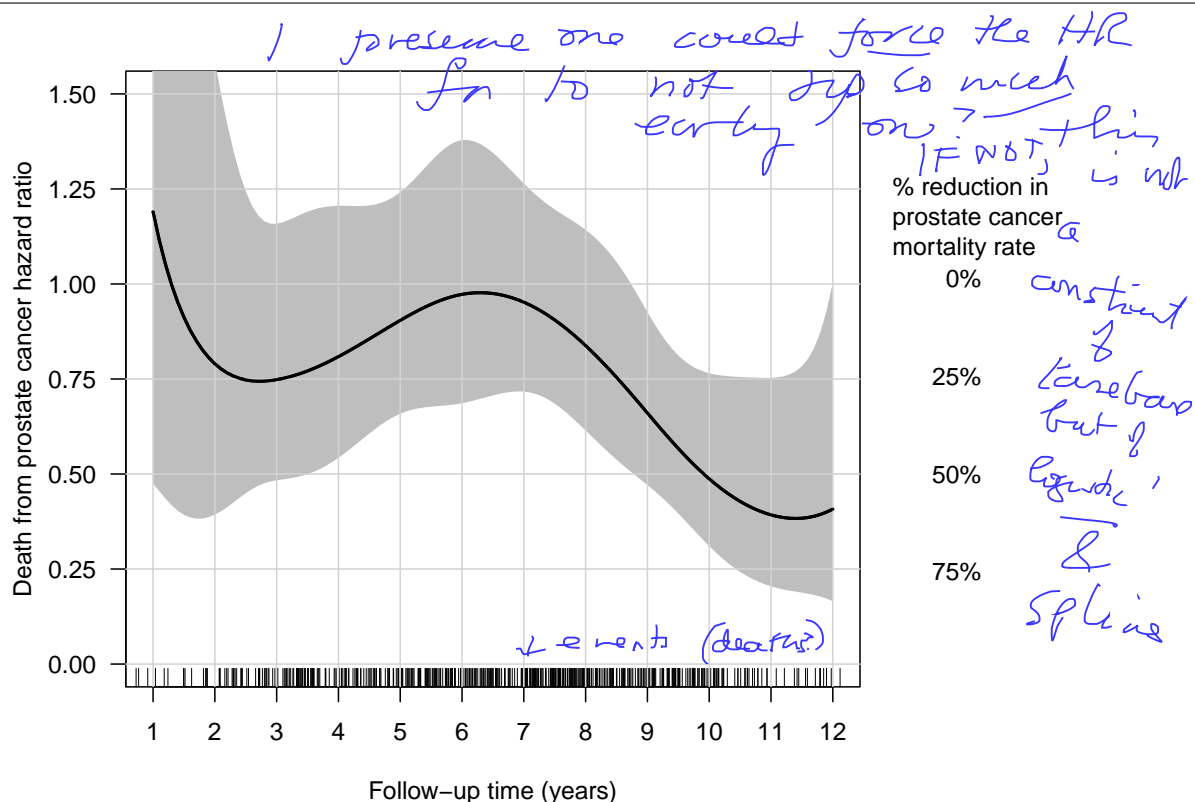
Modeling the hazard function directly allows us to easily visualize it with the `plot` method and `type="hazard"` for objects of class `singleEventCB`. We plot the hazard functions for both treatment arms in Figure ???. The pattern we see is consistent with the population-time plot shown in Figure 1 C, where more events are observed at later follow-up times. The drop at the end can be explained by the fact that very few observations were followed for the entire 15 year period.

```

plot(fit, type = "hazard",
     hazard.params = list(xvar = "Follow.Up.Time",
                          by = "ScrArm"))

```

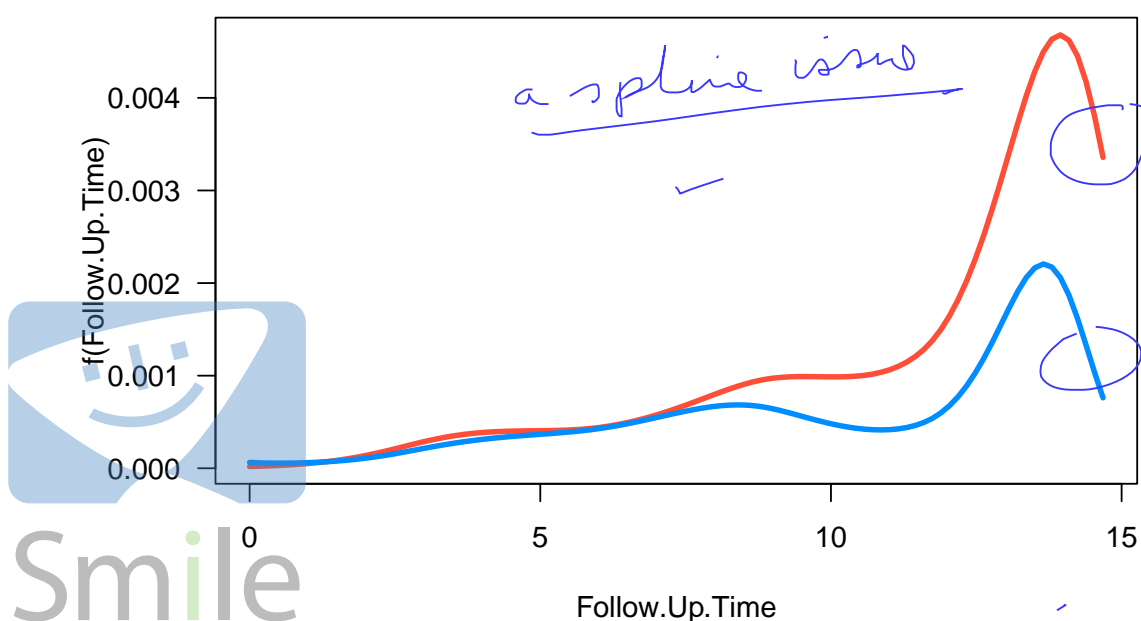
*(see earlier descriptive analyses for the pattern)*



**Figure 2:** Estimated hazard ratio and 95% confidence interval for screening vs. control group as a function of time in the ERSPC dataset. Hazard ratios are estimated from fitting a parametric hazard model as a function of the interaction between a cubic pspline basis of follow-up time and treatment arm. 95% confidence intervals are calculated using the delta method. The plot shows that the effect of screening only begins to become statistically apparent by year 7. The 25-60% reductions seen in years 8-12 of the study suggests a much higher reduction in prostate cancer due to screening than the single overall 20% reported in the original article.

```
#> Conditions used in construction of plot
#> ScrArm: Control group / Screening group
#> offset: 0
```

— Control group      — Screening group



it would all be about modeling it in the fit

## Absolute risk

Next, the `absoluteRisk` function takes as input the `singleEventCB` object and returns a matrix where each column corresponds to the covariate profiles specified in the `newdata` argument, and each row corresponds to time points specified by the `time` argument:

```
new_data <- data.frame(ScrArm = c("Control group", "Screening group"))
new_time <- seq(0,14,0.1)
risk <- absoluteRisk(fit, time = new_time, newdata = new_data)
head(risk)
```

```
#> time
#> 0.0 0.0e+00 0.0e+00
#> 0.1 2.0e-06 6.2e-06
#> 0.2 4.2e-06 1.2e-05
#> 0.3 6.6e-06 1.8e-05
#> 0.4 9.2e-06 2.3e-05
#> 0.5 1.2e-05 2.9e-05
```

We can subsequently compute confidence intervals for the risk function using the method `confint.absRiskCB`:

```
conf_ints <- confint(risk, fit)
head(conf_ints)
```

```
#> time estimate conf.low conf.high cov_prof
#> 1 0.0 0.0e+00 0.0e+00 0.0e+00 Control group
#> 2 0.1 2.0e-06 2.5e-07 1.6e-05 Control group
#> 3 0.2 4.2e-06 6.1e-07 3.0e-05 Control group
#> 4 0.3 6.6e-06 1.1e-06 4.2e-05 Control group
#> 5 0.4 9.2e-06 1.8e-06 5.2e-05 Control group
#> 6 0.5 1.2e-05 2.8e-06 6.2e-05 Control group
```

Is this new?

Good

These point-wise confidence intervals are constructed using parametric bootstrap; the validity of this approach relies on the asymptotic normality of the MLE. In [Figure 3](#), we see the 95% confidence bands around the estimates. We also overlay the Kaplan-Meier curves as a reference.

## Case study 2—Competing risk analysis

will leave this to Olli to look @

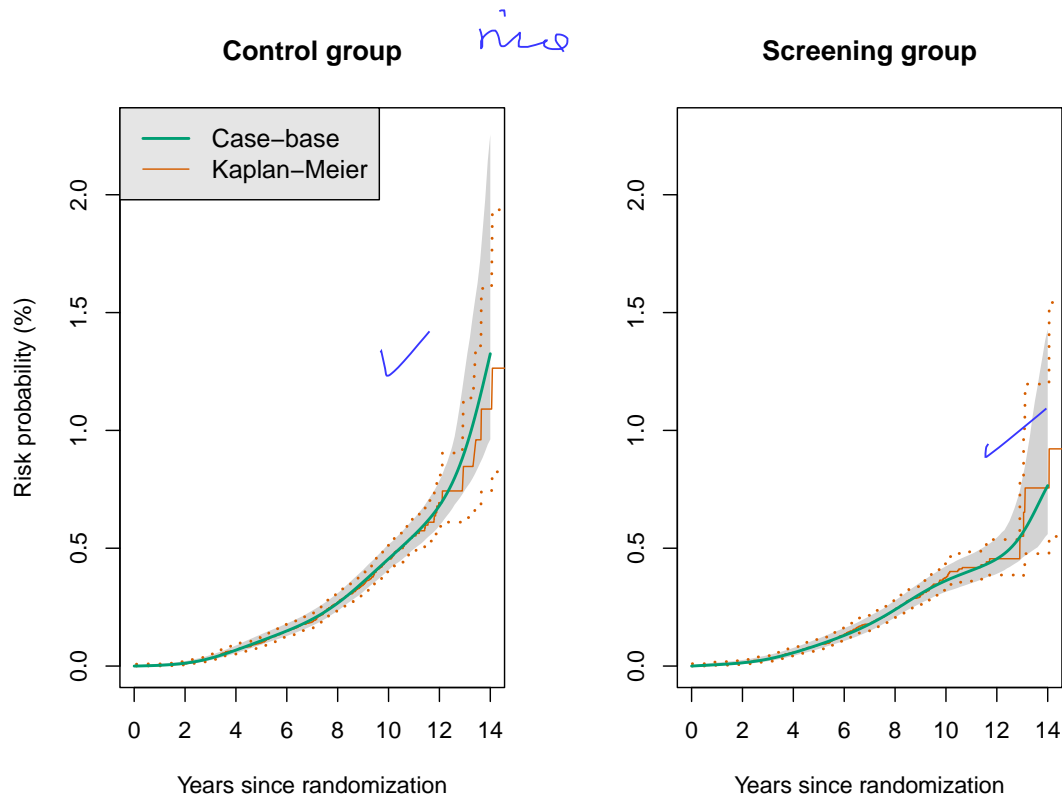
In this case study, we show how case-base sampling can be used in the context of a competing-risk analysis. For illustrative purposes, we use the same data that was used in [Scrucca \*et al\* \(2010\)](#). The data was downloaded from the first author's website, and it is now available as part of the `casebase` package.

The data contains information on 177 patients who received a stem-cell transplant for acute leukemia. The event of interest is relapse, but other competing causes (e.g. death, progression, graft failure, graft-versus-host disease) were also recorded. Several covariates were captured at baseline: sex, disease type (acute lymphoblastic or myeloblastic leukemia, abbreviated as ALL and AML, respectively), disease phase at transplant (Relapse, CR1, CR2, CR3), source of stem cells (bone marrow and peripheral blood, coded as BM+PB, or only peripheral blood, coded as PB), and age.

First, we look at a population-time plot to visualize the incidence density of both relapse and the competing events. In [Figure 4](#), failure times are highlighted on the plot using red dots for the event of interest (panel A) and blue dots for competing events (panel B). In both panels, we see evidence of a non-constant hazard function: the density of points is larger at the beginning of follow-up than at the end.

Our main objective is to compute the cumulative incidence of relapse for a given set of covariates. We start by fitting a smooth hazard to the data using a linear term for time:

```
model_cb <- fitSmoothHazard(
  Status ~ ftime + Sex + D + Phase + Source + Age,
  data = bmtcrr,
  ratio = 100,
  time = "ftime"
)
```



**Figure 3:** Risk function estimates for control and screening groups in the ERSPC data using case-base sampling and Kaplan-Meier, along with 95% confidence bands.

We want to compare our hazard ratio estimates to that obtained from a Cox regression (using the `survival` package version 3.2-13).

```
library(survival)
# Prepare data for coxph
bmtcrr_cox <- transform(bmtcrr,
                        id = seq_len(nrow(bmtcrr)),
                        Status = factor(Status))

model_cox <- coxph(Surv(ftime, Status) ~ Sex + D + Phase + Source + Age,
                   data = bmtcrr_cox, id = id)
```

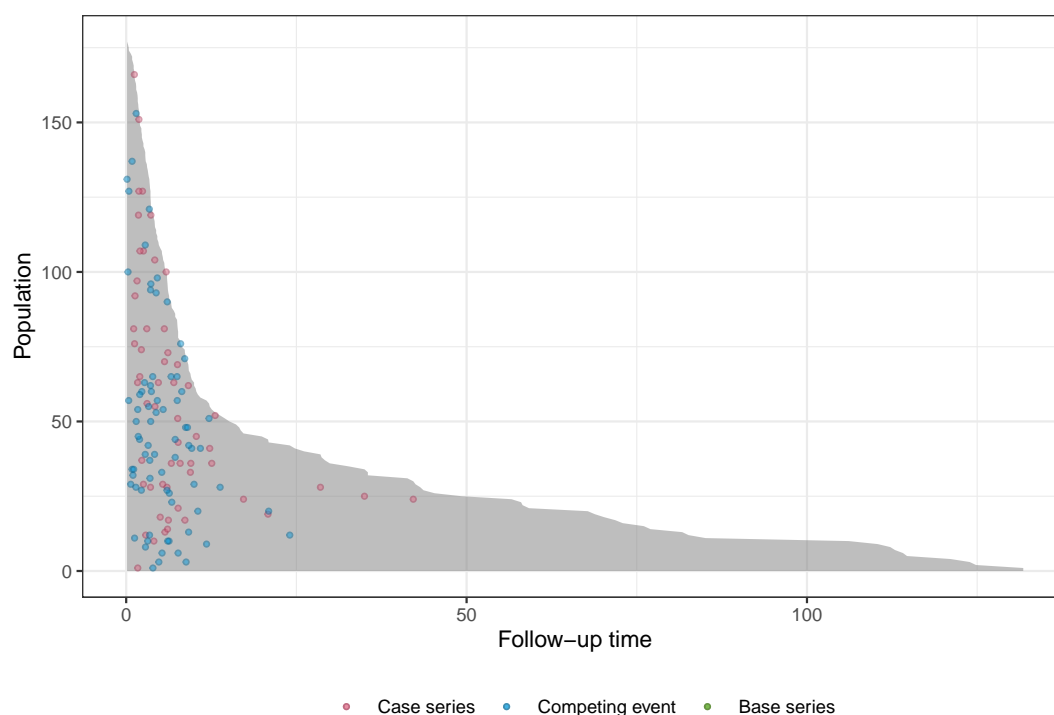
From the fit object, we can extract both the hazard ratios and their corresponding confidence intervals. These quantities appear in Table 2. As we can see, the type of disease corresponds to a significant hazard ratio: the hazard for AML is 48% lower than that for ALL. Moreover, being in relapse at transplant is associated with a hazard ratio of 4.09 when compared to CR1.

Given the estimate of the hazard functions obtained using case-base sampling, we can compute

**Table 2:** Estimates and confidence intervals for the hazard ratios for each coefficient. Both estimates from case-base sampling and Cox regression are presented.

Covariates	Case-Base		Cox	
	HR	95% Conf.	HR	95% Conf.
Sex	0.75	(0.43, 1.31)	0.68	(0.39, 1.21)
Disease	0.55	(0.3, 0.99)	0.52	(0.28, 0.94)
Phase (CR2 vs. CR1)	1.10	(0.44, 2.74)	1.21	(0.47, 3.09)
Phase (CR3 vs. CR1)	1.75	(0.45, 6.78)	1.67	(0.46, 6.08)
Phase (Relapse vs. CR1)	4.23	(1.96, 9.14)	4.55	(1.98, 10.46)
Source	1.61	(0.53, 4.91)	1.46	(0.47, 4.53)
Age	1.00	(0.97, 1.02)	0.99	(0.97, 1.02)





**Figure 4:** Population-time plot for the stem-cell transplant study with both relapse and competing events.

the cumulative incidence curve for a fixed covariate profile. We perform this computation for a 35 year old woman who received a stem-cell transplant from peripheral blood at relapse. We compare the absolute risk curve for such a woman with ALL with that for a similar woman with AML.

Next, we compare our estimates to that obtained from a corresponding Fine-Gray model (1999). The Fine-Gray model is a semiparametric model for the cause-specific *subdistribution hazard*, i.e. the function  $d_j(t)$  such that

$$CI_j(t) = 1 - \exp \left( - \int_0^t d_j(u) du \right),$$

where  $CI_j(t)$  is the cause-specific CI. The Fine-Gray model allows to directly assess the effect of a covariate on the subdistribution hazard, as opposed to the cause-specific hazard. For the computation, we use the **timereg** package (Scheike and Zhang, 2011):

```
library(timereg)
model_fg <- comp.risk(Event(ftime, Status) ~ const(Sex) + const(D) +
                     const(Phase) + const(Source) + const(Age),
                     data = bmtcrr, cause = 1, model = "fg")

# Estimate CI curve
risk_fg <- predict(model_fg, newdata, times = time_points)
```

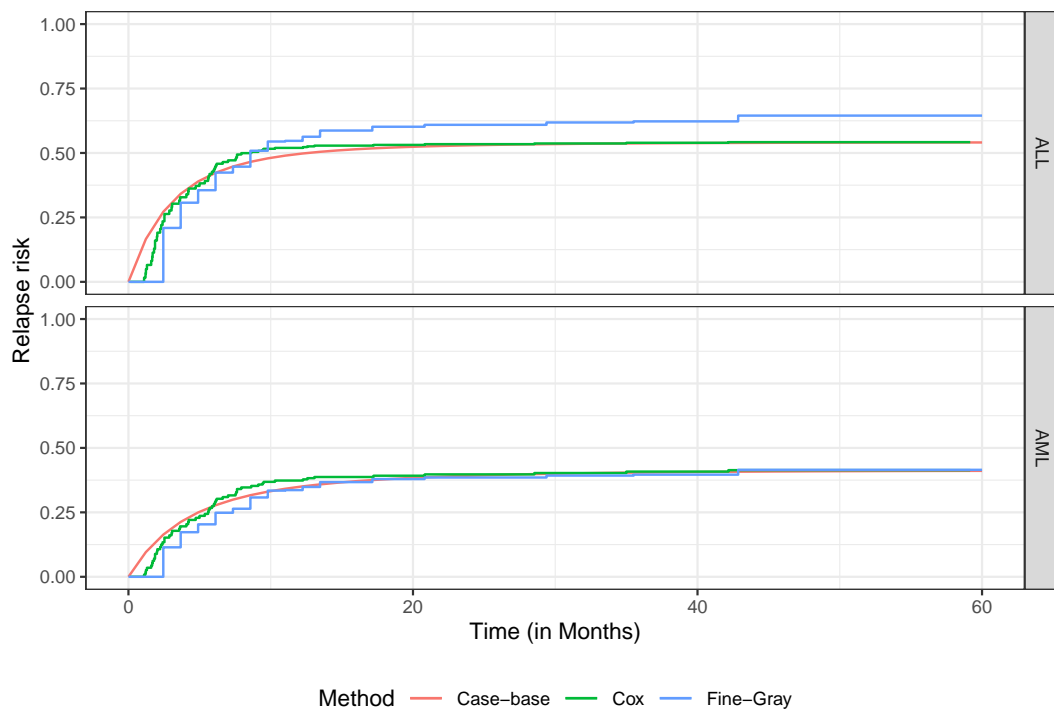
We can also estimate the CI for relapse using the Cox model and the Aalen-Johansen estimator:

```
# Estimate absolute risk curve
risk_cox <- survfit(model_cox, newdata = newdata)
```

Figure 5 shows the CI curves for all three models. As we can see, all three approaches agree quite well for AML; however, for ALL, there seems to be a difference of about 5% between the Fine-Gray curve and the curves estimated using case-base sampling and Cox regression. This difference does not appear to be significant: the curve from case-base sampling is contained within a 95% confidence band around the Fine-Gray absolute risk curve (figure not shown).

### Case study 3—Variable selection

For the third case study, we show how **casebase** can also be used for variable selection through regularized estimation of the hazard function as given by Equation 5. We note that this is different



**Figure 5:** Cumulative Incidence curve for a fixed covariate profile and the two disease groups. The estimate obtained from case-base sampling is compared to the Fine-Gray and Aalen-Johansen estimates.

than the semiparametric model Coxnet, which regularizes the Cox partial likelihood. To illustrate this functionality, we use the dataset from the Study to Understand Prognoses Preferences Outcomes and Risks of Treatment (SUPPORT) (Knaus et al., 1995).<sup>3</sup> The SUPPORT dataset tracks death in five American hospitals within individuals who are considered seriously ill. The cleaned and imputed data consists of 9104 observations and 30 variables, and it is available as part of the **casebase** package. In the comparisons below, all covariates except *sps* and *aps* were used. These two variables correspond to scores for predicting the outcome that were developed as part of the original study. For more information about this dataset, the reader is encouraged to look at the documentation in our package.

For our penalized case-base model, we opt for the natural log of time which corresponds to a Weibull distribution. For fitting the penalized hazard, we use `fitSmoothHazard.fit`, which is a matrix interface to the `fitSmoothHazard` function. The `fitSmoothHazard` and `fitSmoothHazard.fit` functions sample the case and base series, calculate the required offset, and transform the data to match the expected input of the **glmnet** package. The penalized logistic regression is then fit for multiple values of the tuning parameter using the function `glmnet::cv.glmnet` and the binomial family. To `fitSmoothHazard.fit`, we supply both a matrix *y* containing the time and event variables, and a matrix *x* containing all other covariates. We apply the lasso penalty by setting `alpha = 1` and assign a penalty.factor ( $w_j$ ; cf. Equation 5) of 0 to the time variable to ensure it is in the selected model. We compare our approach to both Cox regression, and lasso penalized Cox regression (fitted via the **glmnet** package and using the Cox family).

To compare the performance of our models, we split the data into 95% training and 5% test sets. To assess both discrimination and calibration, we use a time-dependent version of the classical Brier score that is adjusted for censoring (Graf et al., 1999). The Brier score can be used with both parametric and semi-parametric models. We use the **riskRegression** package to compute these scores for all models.

```
# Create matrices for inputs
x <- model.matrix(death ~ . - d.time - aps - sps,
                  data = train)[, -c(1)] # Remove intercept
y <- data.matrix(subset(train, select = c(d.time, death)))
```

```
# Regularized logistic regression to estimate hazard
pen_cb <- casebase::fitSmoothHazard.fit(x, y,
                                       family = "glmnet",
```

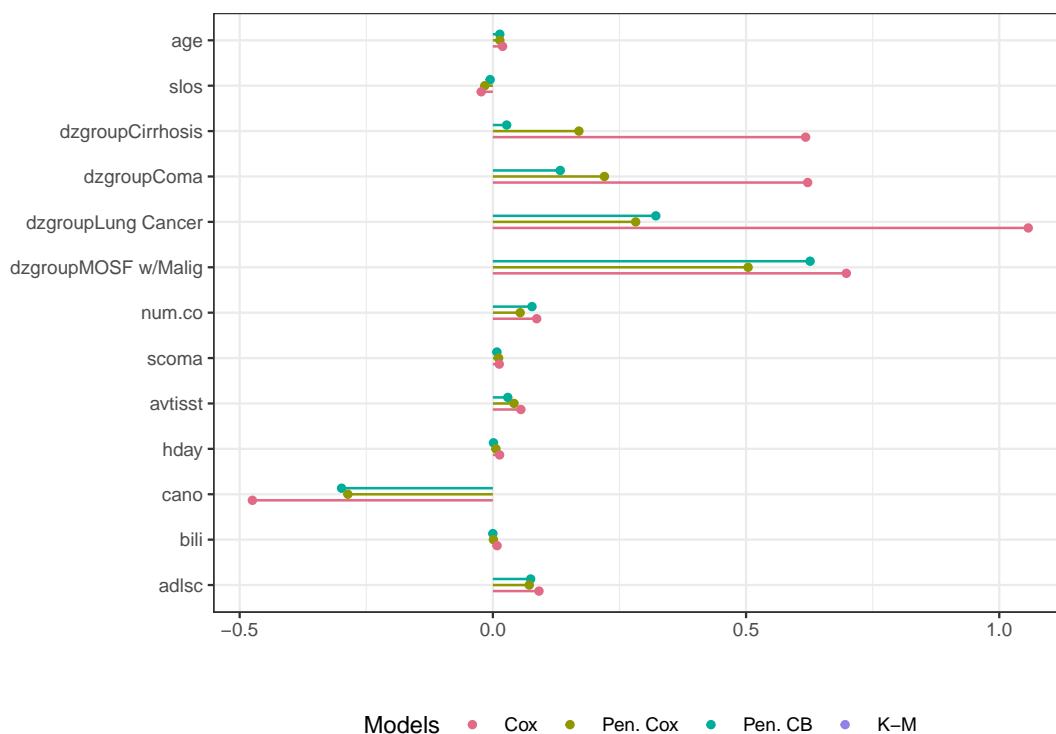
<sup>3</sup>The original data is available online from the Department of Biostatistics at Vanderbilt University: <https://biostat.app.vumc.org/wiki/Main/SupportDesc>

```

time = "d.time", event = "death",
formula_time = ~ log(d.time), alpha = 1,
ratio = 10, standardize = TRUE,
penalty.factor = c(0, rep(1, ncol(x)))
)

```

In Figure 6, we show the coefficient estimates for covariates that we selected by both penalized Cox and penalized case-base. We note that both penalized approaches produce similar results. We can also clearly see the shrinkage effect owing to the  $\ell_1$  penalty.



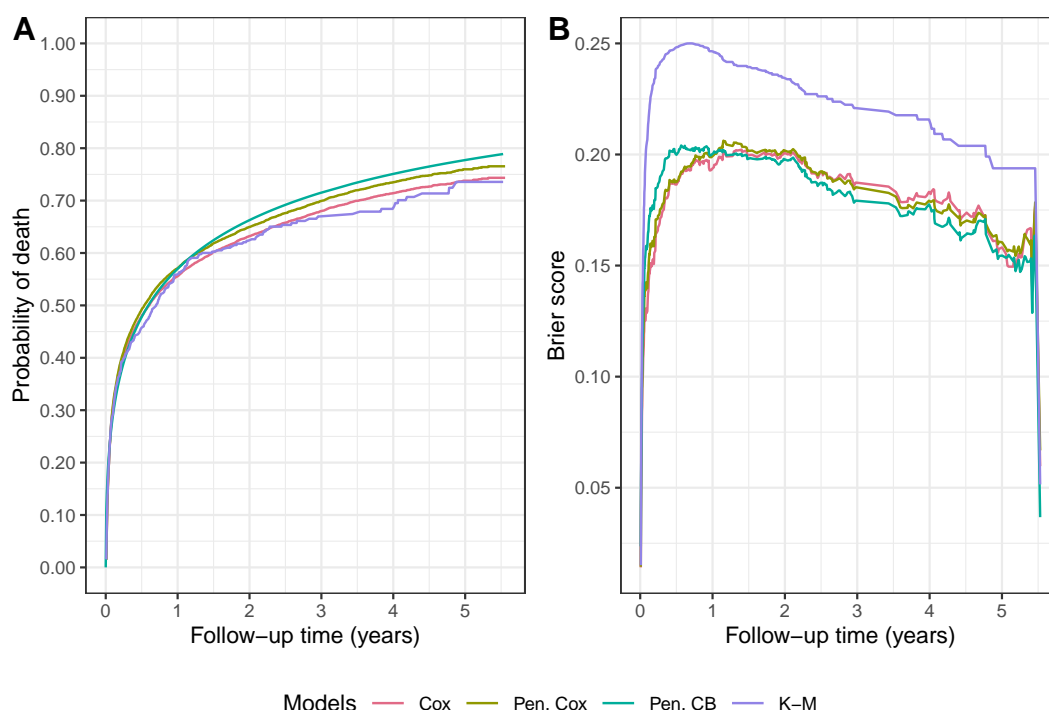
**Figure 6:** Coefficient estimates from the Cox model (Cox), penalized Cox model using the **glmnet** package (Pen. Cox), and our approach using penalized case-base sampling (Pen. CB). Only the covariates that were selected by both penalized approaches are shown. The shrinkage of the coefficient estimates for Pen. Cox and Pen. CB occurs due to the  $\ell_1$  penalty.

We then compare the risk estimation over the test set. The probabilities over time for each observation are averaged, resulting in the absolute risk curves shown in Figure 7 (A). We can see some minimal differences between the three models, with the Kaplan-Meier giving the lowest estimates across follow-up-time. Note that the apparent smoothness of the Cox and penalized Cox curves is due to the large number of observations in the training set, which is used to derive the Breslow estimate of the baseline hazard. As described above, we compare the performance between the models by computing the Brier scores over time. In Figure 7 (B), we can see that the Brier score is larger for the Kaplan-Meier estimate than for the other three models. On the other hand, the differences between these three models are minimal.

## Discussion

In this article, we presented the R package **casebase**, which provides functions for fitting smooth parametric hazards and estimating risk functions using case-base sampling. Our package also provides several functions to produce graphical summaries of the data and the results. We outlined the theoretical underpinnings of the approach, we provided details about our implementation, and we illustrated the merits of the case-base framework and the package through three case studies.

As a methodological framework, case-base sampling is very flexible. Some of this flexibility has been explored before in the literature: for example, Saarela and Hanley (2015) used case-base sampling to model a time-dependent exposure variable in a vaccine safety study. As another example, Saarela and Arjas (2015) combined case-base sampling and a Bayesian non-parametric framework to compute individualized risk assessments for chronic diseases. In the case studies above, we further explored



**Figure 7:** Comparison of Cox regression (Cox), penalized Cox regression (Pen. Cox), penalized case-base sampling estimation (Pen. CB), and Kaplan-Meier (K-M). (A) Probability of death as a function of follow-up time. (B) Brier score as a function of follow-up time, where a lower score corresponds to better performance.

this flexibility along two fronts. On the one hand, we showed how splines could be used as part of the linear predictor to model the effect of time on the hazard. This strategy yielded estimates of the survival function that were qualitatively similar to semiparametric estimates derived from Cox regression; however, case-base sampling led to estimates of the survival function that *vary smoothly in time* and are thus easier to interpret. On the other hand, we also displayed the flexibility of case-base sampling by showing how it could be combined with penalized logistic regression to perform variable selection. Furthermore, the second case study showed how case-base sampling can be applied to competing risks settings. It should be noted that the three case studies presented above only considered covariates that were fixed at baseline. In one of the package vignettes, we use the Stanford Heart Transplant data (Clark et al., 1971, Crowley and Hu (1977)) to show how case-base sampling can also be used in the context of time-dependent exposure. In this study, the exposure period was defined as the week following vaccination. Hence, the main covariate of interest, i.e. exposure to the vaccine, was changing over time. In this context, case-base sampling offers an efficient alternative to nested case-control designs or self-matching.

Even though we did not illustrate it in this article, case-base sampling can also be combined with the framework of *generalized additive models*. This functionality has already been implemented in the package. Similarly, case-base sampling can be combined with quasi-likelihood estimation to fit survival models that can account for the presence of over-dispersion. All of these examples illustrate how the case-base sampling framework in general, and the package **casebase** in particular, allows the user to fit a broad and flexible family of survival functions.

Poisson regression can also be used to estimate the full hazard by discretizing time. However, this method requires user input on the number of intervals, or equivalently, on the cut points. This choice made by the user can have a significant impact on the model. Small intervals may result in many empty, non-informative bins. This may cause convergence issues for the Newton-Raphson procedure (Kalbfleisch and Prentice, 2011). If the intervals are too wide, the nonlinear trends that are present in the hazard may be masked. Rather than discretizing time like in Poisson regression, case-base sampling provides a continuous-time approach to using GLMs for estimating hazard functions.

As presented in Hanley & Miettinen (2009), case-base sampling is comprised of three steps: 1) sampling a case series and a base series from the study; 2) fit the log-hazard as a linear function of predictors (including time); and 3) use the fitted hazard to estimate the risk function. Accordingly, our package provides functions for each step. Moreover, the simple interface of the fittingSmoothHazard function resembles the glm interface. This interface should look familiar to new users. Our modular

Case base makes it easier to handle  
infinite disability that characterizes  
Poisson

Cube

Image  
Continuous

X etc

Poisson

reg

beats

down

Like  
maintain  
all XS at  
their  
original  
granularityas  
many  
sets of  
resid.  
as  
there  
are  
XSharder to do that  
by rectangles or  
super volumes in  $L^p$ !

approach also provides a convenient way to extend our package for new sampling or fitting strategies.

In the case studies above, we compared the performance of case-base sampling with that of Cox regression and Fine-Gray models. In terms of function interface, **casebase** uses a formula interface that is closer to that of `glm`, in that the event variable is the only variable appearing on the left-hand side of the formula. By contrast, both `survival::coxph` and `timereg::comp.risk` use arrays that capture both the event type and time. Both approaches to modeling yield user-friendly code. However, in terms of output, both approaches differ significantly. Case-base sampling produces smooth hazards and smooth survival curves, whereas Cox regression and Fine-Gray models produce stepwise CIs and never explicitly model the hazard function. Qualitatively, we showed that by using splines in the linear predictor, all three models yielded similar curves.

Our choice of modeling the log-hazard as a linear function of covariates allows us to develop a simple computational scheme for estimation. However, as a downside, it does not allow us to model location and scale parameters separately like the package **flexsurv**. For example, if we look at the Weibull distribution as parametrised in `stats::pweibull`, the log-hazard function is given by

$$\log \lambda(t; \alpha, \beta) = [\log(\alpha/\beta) - (\alpha - 1) \log(\beta)] + (\alpha - 1) \log t,$$

where  $\alpha, \beta$  are shape and scale parameters, respectively. Unlike **casebase**, the approach taken by **flexsurv** also allows the user to model the scale parameter as a function of covariates. Of course, this added flexibility comes at the cost of interpretability: by modeling the log-hazard directly, the parameter estimates from **casebase** can be interpreted as estimates of log-hazard ratios. To improve the flexibility of **casebase** at capturing the scale of a parametric family, we could replace the logistic regression with its quasi-likelihood counterpart and therefore model over- and under-dispersion with respect to the logistic likelihood. We defer the study of the properties and performance of such a model to a future article.

Future work will look at some of the methodological extensions of case-base sampling. First, to assess the quality of the model fit, we would like to study the properties of the residuals (e.g. Cox-Snell, martingale). More work needs to be done to understand these residuals in the context of the partial likelihood underlying case-base sampling. The resulting diagnostic tools could then be integrated in this package. Also, we are interested in extending case-base sampling to account for interval censoring. This type of censoring is very common in longitudinal studies, and many packages (e.g. **SmoothHazard**, **survival** and **rstpm2**) provide functions to account for it. Again, we hope to include any resulting methodology as part of this package.

In future versions of the package, we also want to increase the complement of diagnostic and inferential tools that are currently available. For example, we would like to include more functions to compute calibration and discrimination statistics (e.g. AUC) for our models. Saarela and Arjas (2015) also describe how to obtain a posterior distribution for the AUC from their model. Their approach could potentially be included in **casebase**. Finally, we want to provide more flexibility in how the case-base sampling is performed. This could be achieved by adding a hazard argument to the function `sampleCaseBase`. In this way, users could specify their own sampling mechanism. For example, they could provide a hazard that gives sampling probabilities that are proportional to the cardiovascular disease event rate given by the Framingham score (Saarela and Arjas, 2015).

In conclusion, we presented the R package **casebase** which implements case-base sampling for fitting parametric survival models and for estimating smooth survival functions using the framework of generalized linear models. We strongly believe that its flexibility and its foundation on the familiar logistic regression model will make it appealing to new and established practitioners. The **casebase** package is freely available from the Comprehensive R Archive Network at <https://cran.r-project.org/package=casebase>. Interested users can visit <http://sahirbhatnagar.com/casebase/> for detailed package documentation and vignettes.

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