University of Edinburgh, School of Mathematics Biostatistics (MATH11230), 2021/2022

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Here I reproduce the plots we have in the slides. They are easily obtained using the package survival. The crux is to create an object of class Surv containing the event times and whether or not they are censored.

require(survival)

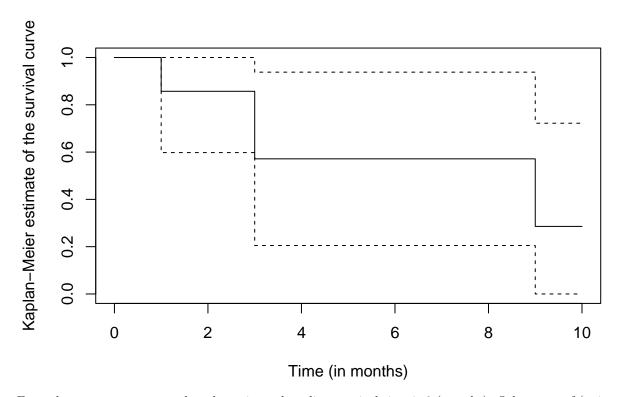
plot(fit,

xlab = "Time (in months)",

ylab = "Kaplan-Meier estimate of the survival curve")

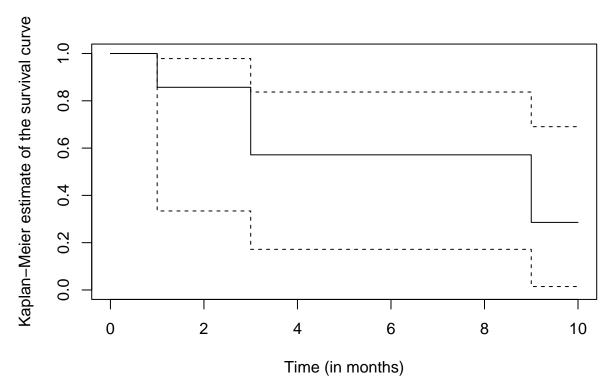
times \leftarrow c(1, 3, 3, 6, 8, 9, 10)

```
status \leftarrow c(1, 1, 1, 0, 0, 1, 0)
S <- Surv(times, status)
## [1]
                          8+ 9 10+
                      6+
class(S)
## [1] "Surv"
Note that when we print our object S, the censored times appear with a + symbol. We can then use the
survfit function in order to obtain the Kaplan-Meier estimate of the survival function. Note that conf.type
= "plain" implements the approach of slide 17 (based on Greenwood formula).
fit <- survfit(S ~ 1, conf.type = "plain")</pre>
## Call: survfit(formula = S ~ 1, conf.type = "plain")
##
                     median 0.95LCL 0.95UCL
##
             events
##
                           9
                                    3
summary(fit)
## Call: survfit(formula = S ~ 1, conf.type = "plain")
##
##
    time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
       1
               7
                        1
                             0.857
                                      0.132
                                                     0.598
                                                                   1.000
##
       3
               6
                        2
                             0.571
                                                     0.205
                                                                   0.938
                                      0.187
                        1
                             0.286
                                      0.223
                                                     0.000
                                                                   0.722
```



From the output we can see that the estimated median survival time is 9 (months). Other type of (pointwise) confidence intervals for the survival function can be obtained by changing the argument conf.type. A popular approach is to set it to log-log.

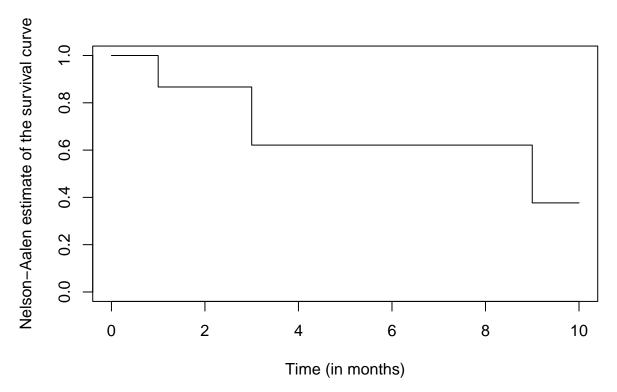
```
fit_alt <- survfit(S ~ 1, conf.type = "log-log")</pre>
summary(fit_alt)
## Call: survfit(formula = S ~ 1, conf.type = "log-log")
##
##
    time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
       1
               7
                            0.857
                                     0.132
                                                  0.3341
                                                                 0.979
                       1
                       2
##
       3
              6
                            0.571
                                     0.187
                                                  0.1719
                                                                 0.837
##
       9
              2
                       1
                            0.286
                                     0.223
                                                  0.0144
                                                                 0.691
plot(fit_alt,
     xlab = "Time (in months)",
     ylab = "Kaplan-Meier estimate of the survival curve")
```



With regard to the Nelson-Aalen estimate, we proceed exactly in the same way as for the Kaplan-Meier estimate, we just need to specify the following arguments stype = 2 and ctype = 1. More information can be find here:

https://stat.ethz.ch/R-manual/R-devel/library/survival/html/survfit.formula.html

```
fit_NA <- survfit(S ~ 1, stype = 2, ctype = 1)</pre>
summary(fit_NA)
## Call: survfit(formula = S ~ 1, stype = 2, ctype = 1)
##
    time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
##
       1
               7
                       1
                             0.867
                                     0.124
                                                   0.655
                                                                     1
       3
               6
                       2
                             0.621
                                                   0.362
                                                                     1
##
                                     0.171
##
       9
               2
                       1
                             0.377
                                     0.215
                                                   0.123
                                                                     1
plot(fit_NA, conf.int = FALSE,
     xlab = "Time (in months)",
     ylab = "Nelson-Aalen estimate of the survival curve")
```



Let us visualise both the Kaplan-Meier and the Nelson-Aalen estimates in the same plot.

```
plot(fit_NA, conf.int = FALSE,
     xlab = "Time (in months)",
     ylab = "Estimate of the survival curve")
lines(fit, conf.int = FALSE, col = 2, lty = 2)
legend("topright", lty = c(1, 2), col = c(1, 2),
       c("Nelson-Aalen", "Kaplan-Meier"), bty = "n")
                                                                             Nelson-Aalen
Estimate of the survival curve
                                                                             Kaplan-Meier
       0.8
      9.0
      0.4
      0.2
       0.0
```

A recent package that produces very nice visualisations is survminer.

2

0

Time (in months)

4

6

8

10

Strata + All

