Package 'spatsurv'

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Author Benjamin M. Taylor and Barry S. Rowlingson Additional contributions Ziyu Zheng
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Description

An R package for spatially correlated parametric proportional hazards survial analysis.

Usage

spatsurv

Format

An object of class logical of length 1.

Details

Package: spatsurv Type: Package

Title: Bayesian Spatial Survival Analysis with Parametric Proportional Hazards Models

Version: 2.0-1 Date: 2023-10-18

Author: Benjamin M. Taylor and Barry S. Rowlingson Additional contributions Ziyu Zheng

Maintainer: Benjamin M. Taylor

 denjamin.taylor.software@gmail.com>

Description: Bayesian inference for parametric proportional hazards spatial survival models; flexible spatial survival

License: GPL-3

Imports: survival, sp, spatstat.explore, spatstat.geom, spatstat.random, raster, iterators, fields, Matrix, stringr, sf, I

Suggests: rgl Encoding: UTF-8 RoxygenNote: 7.2.3 NeedsCompilation: no

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Dependencies

The package spatsurv depends upon some other important contributions to CRAN in order to operate; their uses here are indicated:

survival, sp, spatstat, raster, iterators, RandomFields, fields, rgl, Matrix, stringr, RColorBrewer, geostatsp.

Citation

To cite use of spatsurv, the user may refer to the following work:

Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04. references

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Author(s)

Benjamin Taylor, Health and Medicine, Lancaster University, Barry Rowlingson, Health and Medicine, Lancaster University

.onAttach .onAttach function

Description

A function to print a welcome message on loading package

Usage

.onAttach(libname, pkgname)

Arguments

libname libname argument pkgname pkgname argument

allocate 11

Value

••

Description

A function to allocate coordinates to an observation whose spatial location is known to the regional level

Usage

```
allocate(poly, popden, survdat, pid, sid, n = 2, wid = 2000)
```

Arguments

poly	a SpatialPolygonsDataFrame, on which the survival data exist in aggregate form
popden	a sub-polygon raster image of population density
survdat	data.frame containing the survival data
pid	name of the variable in the survival data that gives the region identifier in poly
sid	the name of the variable in poly to match the region identifier in survdat to
n	the number of different allocations to make. e.g. if n is 2 (the default) two candidate sets of locations are available.
wid	The default is 2000, interpreted in metres ie 2Km. size of buffer to add to window for raster cropping purposes: this ensures that for each polygon, the cropped raster covers it completely.

Value

matrices x and y, both of size (number of observations in survdat x n) giving n potential candidate locations of points in the columns of x and y.

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alpha alpha function

Description

A function used in calculating the coefficients of a B-spline curve

Usage

```
alpha(i, j, knots, knotidx)
```

Arguments

i index ij index jknots knot vectorknotidx knot index

Value

a vector

B B function

Description

A recursive function used in calculating the coefficients of a B-spline curve

Usage

```
B(x, i, j, knots)
```

Arguments

x locations at which to evaluate the B-spline
i index i
j index j
knots a knot vector

Value

a vector of polynomial coefficients

basehazard 13

basehazard

basehazard function

Description

Generic function for computing the baseline hazard

Usage

```
basehazard(obj, ...)
```

Arguments

obj an object

... additional arguments – currently there are none, but this is for extensibility

Value

method basehazard

See Also

basehazard.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

basehazard.basehazardspec

basehazard.basehazardspec function

Description

A function to retrieve the baseline hazard function

Usage

```
## S3 method for class 'basehazardspec'
basehazard(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the baseline hazard

14 baseHazST

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

baseHazST

 $base {\it HazST function}$

Description

A function to

Usage

```
baseHazST(
  bh1 = NULL,
  survobj,
  t0,
  nbreaks = 5,
  breakmethod = "quantile",
  MLinits = NULL
)
```

Arguments

 $\begin{array}{ccc} \text{bh1} & & X \\ \text{survobj} & & X \\ \text{t0} & & X \\ \text{nbreaks} & & X \\ \text{breakmethod} & & X \\ \text{MLinits} & & X \end{array}$

Value

...

baselinehazard 15

|--|

Description

A function to compute quantiles of the posterior baseline hazard or cumulative baseline hazard.

Usage

```
baselinehazard(
    x,
    t = NULL,
    n = 100,
    probs = c(0.025, 0.5, 0.975),
    cumulative = FALSE,
    plot = TRUE,
    bw = FALSE,
    ...
)
```

Arguments

X	an object inheriting class memespatsurv
t	optional vector of times at which to compute the quantiles, Defult is NULL, in which case a uniformly spaced vector of length n from 0 to the maximum time is used
n	the number of points at which to compute the quantiles if t is NULL
probs	vector of probabilities
cumulative	logical, whether to return the baseline hazard (default i.e. FALSE) or cumulative baseline hazard
plot	whether to plot the result
bw	Logical. Plot in black/white/greyscale? Default is to produce a colour plot. Useful for producing plots for journals that do not accept colour plots.
	additional arguments to be passed to plot

Value

the vector of times and quantiles of the baseline or cumulative baseline hazard at those times

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, randompars, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

baselinehazard_multiWay

baselinehazard_multiWay function

Description

A function to

Usage

```
baselinehazard_multiWay(
    x,
    probs = c(0.025, 0.5, 0.975),
    cumulative = FALSE,
    plot = TRUE,
    joint = FALSE,
    xlims = NULL,
    ylims = NULL,
    ...
)
```

Arguments

x	X
probs	X
cumulative	X
plot	X
joint	X
xlims	X
ylims	X
	X

Value

...

betapriorGauss 17

betapriorGauss

betapriorGauss function

Description

A function to define Gaussian priors for beta. This function simply stores a vector of means and standard deviations to be passed to the main MCMC function, survspat.

Usage

```
betapriorGauss(mean, sd)
```

Arguments

mean the prior mean, a vector of length 1 or more. 1 implies a common mean.

sd the prior standard deviation, a vector of length 1 or more. 1 implies a common

standard deviation.

Value

an object of class "betapriorGauss"

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

blockDiag

A function to

Description

A function to

Usage

blockDiag(matlist)

Arguments

 ${\tt matlist} \qquad \qquad X$

Value

•••

18 Bspline.construct

boxplotRisk

boxplotRisk function

Description

A function to

Usage

```
boxplotRisk(g2r)
```

 \mathbf{X}

Arguments

g2r

Value

•••

Bspline.construct

Bspline.construct function

Description

A function to construct a B-spline basis matrix for given data and basis coefficients. Used in evaluating the baseline hazard.

Usage

```
Bspline.construct(x, basis)
```

Arguments

x a vector, the data

basis an object created by the getBbasis function

Value

a basis matrix

BsplineHaz 19

BsplineHaz	BsplineHaz function	

Description

A function to define a parametric proportional hazards model where the baseline hazard is modelled by a basis spline. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

```
BsplineHaz(times, knots = quantile(times), degree = 3, MLinits = NULL)
```

Arguments

times vector of survival times (both censored and uncensored)

knots vector of knots in ascending order, must include minimum and maximum values

of 'times'

degree of the spline basis, default is 3

MLinits optional starting values for the non-spatial maximisation routine using optim.

Note that we are working with the log of the parameters. Default is -10 for each

parameter.

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

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The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

exponentialHaz, gompertzHaz, makehamHaz, weibullHaz

 ${\tt checkSurvivalData}$

checkSurvivalData function

Description

A function to check whether the survival data to be passed to survspat is in the correct format

Usage

checkSurvivalData(s)

Arguments

s an object of class Surv, from the survival package

Value

if there are any issues with data format, these are returned with the data an error message explaining any issues with the data

circulant 21

circulant

circulant function

Description

generic function for constructing circulant matrices

Usage

```
circulant(x, ...)
```

Arguments

x an object

... additional arguments

Value

method circulant

circulant.matrix

circulant.matrix function

Description

If x is a matrix whose columns are the bases of the sub-blocks of a block circulant matrix, then this function returns the block circulant matrix of interest.

Usage

```
## S3 method for class 'matrix'
circulant(x, ...)
```

Arguments

x a matrix object

... additional arguments

Value

If x is a matrix whose columns are the bases of the sub-blocks of a block circulant matrix, then this function returns the block circulant matrix of interest.

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circulant.numeric

circulant.numeric function

Description

returns a circulant matrix with base x

Usage

```
## S3 method for class 'numeric'
circulant(x, ...)
```

Arguments

x an numeric object... additional arguments

Value

a circulant matrix with base x

circulantij

circulantij function

Description

A function to return the "idx" i.e. c(i,j) element of a circulant matrix with base "base".

Usage

```
circulantij(idx, base)
```

Arguments

idx vector of length 2 th (i,j) (row,column) index to return

base the base matrix of a circulant matrix

Value

the ij element of the full circulant

covmodel 23

covmodel covmodel function

Description

A function to define the spatial covariance model, see also ?CovarianceFct. Note that the parameters defined by the 'pars' argument are fixed, i.e. not estimated by the MCMC algorithm. To have spatsurv estimate these parameters, the user must construct a new covariance function to do so, stop("") see the spatsurv vignette.

Usage

```
covmodel(model, pars)
```

Arguments

model correlation type, a string see ?CovarianceFct

pars vector of additional parameters for certain classes of covariance function (eg

Matern), these must be supplied in the order given in ?CovarianceFct and are

not estimated

Value

an object of class covmodel

00-1-4	$CC 1 \cdot C \cdot \cdot$
CSplot	CSplot function

Description

A function to produce a diagnostic plot for model fit using the Cox-Snell residuals.

Usage

```
CSplot(mod, plot = TRUE, bw = FALSE, ...)
```

Arguments

mod an object produced by the function survspat plot whether to plot the result, default is TRUE

bw Logical. Plot in black/white/greyscale? Default is to produce a colour plot.

Useful for producing plots for journals that do not accept colour plots.

... other arguments to pass to plot

Value

the x and y values used in the plot

cumbasehazard

cumbasehazard function

Description

Generic function for computing the cumulative baseline hazard

Usage

```
cumbasehazard(obj, ...)
```

Arguments

obj an object

... additional arguments – currently there are none, but this is for extensibility

Value

method cumbasehazard

See Also

cumbasehazard.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpow-Haz

 $\verb|cumbase| hazard.base| hazardspec|$

cumbasehazard.basehazardspec function

Description

A function to retrieve the cumulative baseline hazard function

Usage

```
## S3 method for class 'basehazardspec'
cumbasehazard(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the cumulative baseline hazard

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

```
cumulativeBspline.construct
```

cumulativeBspline.construct function

Description

A function to construct the integral of a B-spline curve given data and basis coefficients. Used in evaluating the cumulative baseline hazard.

Usage

```
cumulativeBspline.construct(x, basis)
```

Arguments

x a vector, the data

basis an object created by the getBbasis function

Value

an object that allows the integral of a given B-spline curve to be computed

densityquantile

densityquantile function

Description

Generic function for computing quantiles of the density function for a given baseline hazard. This may not be analytically tractable.

Usage

```
densityquantile(obj, ...)
```

Arguments

obj an object

... additional arguments – currently there are none, but this is for extensibility

Value

method densityquantile

26 densityquantile_PP

See Also

densityquantile.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpow-Haz

```
densityquantile.basehazardspec
```

densityquantile.basehazardspec function

Description

A function to retrieve the quantiles of the density function

Usage

```
## S3 method for class 'basehazardspec'
densityquantile(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the density quantiles

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

```
densityquantile_PP densityquantile_PP function
```

Description

A function to compute quantiles of the density function

Usage

```
densityquantile_PP(inputs)
```

Arguments

inputs

inputs for the function including the model matrix, frailties, fixed effects and the parameters of the baseline hazard derived from this model

density_PP 27

Value

quantiles of the density function for the individual

density_PP

density_PP function

Description

A function to compute an individual's density function

Usage

```
density_PP(inputs)
```

Arguments

inputs

inputs for the function including the model matrix, frailties, fixed effects and the

parameters of the baseline hazard derived from this model

Value

the density function for the individual

derivindepGaussianprior

derivindepGaussianprior function

Description

A function for evaluating the first and second derivatives of the log of an independent Gaussian prior

Usage

```
derivindepGaussianprior(beta = NULL, omega = NULL, eta = NULL, priors)
```

Arguments

```
beta a vector, the parameter beta omega a vector, the parameter omega eta a vector, the parameter eta
```

priors an object of class 'mcmcPrior', see ?mcmcPrior

28 derivpsplineprior

Value

returns the first and second derivatives of the prior

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

```
{\tt derivindepGaussianpriorST}
```

 $derivindep Gaussian prior ST\ function$

Description

A function to

Usage

```
derivindepGaussianpriorST(beta = NULL, omega = NULL, eta = NULL, priors)
```

Arguments

beta	X
omega	X
eta	X
priors	X

Value

•••

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derivpspl	Thebrior	

derivpsplineprior function

Description

A function for evaluating the first and second derivatives of the log of an independent Gaussian prior

Usage

```
derivpsplineprior(beta = NULL, omega = NULL, eta = NULL, priors)
```

distinfo 29

Arguments

beta a vector, the parameter beta
omega a vector, the parameter omega
eta a vector, the parameter eta

priors an object of class 'mcmcPrior', see ?mcmcPrior

Value

returns the first and second derivatives of the prior

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

distinfo

distinfo function

Description

Generic function for returning information about the class of baseline hazard functions employed.

Usage

```
distinfo(obj, ...)
```

Arguments

obj an object

... additional argument – currently there are none, but this is for extensibility

Value

method distinfo

See Also

distinfo.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

30 estimateY

distinfo.basehazardspec

distinfo.basehazardspec function

Description

A function to retrive information on the baseline hazard distribution of choice

Usage

```
## S3 method for class 'basehazardspec'
distinfo(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning information on the baseline hazard distribution of choice

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

estimateY

estimateY function

Description

A function to get an initial estimate of Y, to be used in calibrating the MCMC. Not for general use

Usage

```
estimateY(X, betahat, omegahat, surv, control)
```

Arguments

X the design matrix containing covariate information

betahat an estimate of beta omegahat an estimate of omega surv an object of class Surv

control a list containg various control parameters for the MCMC and post-processing

routines

etapriorGauss 31

Value

an estimate of Y, to be used in calibrating the MCMC

etapriorGauss

etapriorGauss function

Description

A function to define Gaussian priors for eta. This function simply stores a vector of means and standard deviations to be passed to the main MCMC function, survspat.

Usage

```
etapriorGauss(mean, sd)
```

Arguments

mean the prior mean, a vector of length 1 or more. 1 implies a common mean.

sd the prior standard deviation, a vector of length 1 or more. 1 implies a common

standard deviation.

Value

an object of class "etapriorGauss"

See Also

 $surv spat,\ beta prior Gauss,\ omega prior Gauss,\ et a prior Gauss,\ in dep Gaussian prior,\ derivin derivi$

Et_PP

Et_PP function

Description

A function to compute an individual's approximate expected survival time using numerical integration. Note this appears to be unstable; the function is based on R's integrate function. Not intended for general use (yet!).

Usage

Et_PP(inputs)

32 ExponentialCovFct

Arguments

inputs inputs for the function including the model matrix, frailties, fixed effects and the

parameters of the baseline hazard derived from this model

Value

the expected survival time for the individual, obtained by numerical integration of the density function.

EvalCov

EvalCov function

Description

This function is used to evaluate the covariance function within the MCMC run. Not intended for general use.

Usage

```
EvalCov(cov.model, u, parameters)
```

Arguments

cov.model an object of class covmodel

u vector of distancesparameters vector of parameters

Value

method EvalCov

 ${\tt ExponentialCovFct}$

ExponentialCovFct function

Description

A function to declare and also evaluate an exponential covariance function.

Usage

ExponentialCovFct()

Value

the exponential covariance function

exponentialHaz 33

See Also

SpikedExponentialCovFct, covmodel

exponentialHaz

exponentialHaz function

Description

A function to define a parametric proportional hazards model where the baseline hazard is taken from the exponential model. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

exponentialHaz()

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

34 FFTgrid

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

tpowHaz, gompertzHaz, makehamHaz, weibullHaz

FFTgrid

FFTgrid function

Description

A function to generate an FFT grid and associated quantities including cell dimensions, size of extended grid, centroids,

Usage

```
FFTgrid(spatialdata, cellwidth, ext, boundingbox = NULL)
```

Arguments

spatialdata a SpatialPixelsDataFrame object cellwidth width of computational cells

ext multiplying constant: the size of the extended grid: ext*M by ext*N

boundingbox optional bounding box over which to construct computational grid, supplied as

an object on which the function 'bbox' returns the bounding box

Value

a list

fixedpars 35

fixedpars

fixedpars function

Description

A function to return the mcmc chains for the covariate effects

Usage

fixedpars(x)

Arguments

Х

an object of class mcmcspatsurv

Value

the beta mcmc chains

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

fixmatrix

fixmatrix function

Description

!! THIS FUNCTION IS NOT INTENDED FOR GENERAL USE !!

Usage

fixmatrix(mat)

Arguments

mat

a matrix

Details

A function to fix up an estimated covariance matrix using a VERY ad-hoc method.

Value

the fixed matrix

36 frailtylag1

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T 1	xParHa	9 <i>7</i>

fixParHaz function

Description

A function to

Usage

```
fixParHaz(bh, idx, fixval)
```

Arguments

bh	X
idx	X
fixval	X

Value

•••

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 $frailty lag1\ function$

Description

A function to produce a plot of, and return, the lag 1 (or higher, see argument 'lag') autocorrelation for each of the spatially correlated frailty chains

Usage

```
frailtylag1(object, plot = TRUE, lag = 1, ...)
```

Arguments

object an object inheriting class mcmcspatsurv

plot logical whether to plot the result, default is TRUE

lag the lag to plot, the default is 1

... other arguments to be passed to the plot function

Value

the lag 1 autocorrelation for each of the spatially correlated frailty chains

fs 37

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, spatial-pars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

fs

London Fire Brigade property

Description

London Fire Brigade property

Usage

data(fs)

Format

data.frame

Source

https://data.london.gov.uk/

References

https://data.london.gov.uk/,https://www.nationalarchives.gov.uk/doc/open-government-licence/version/3/

Examples

```
fire <- data(fs)
```

fstimes

London Fire Brigade response times to dwelling fires, 2009

Description

London Fire Brigade response times to dwelling fires, 2009

Usage

data(fstimes)

Format

data.frame

38 GammafromY

Source

https://data.london.gov.uk/

References

https://data.london.gov.uk/,https://www.nationalarchives.gov.uk/doc/open-government-licence/version/3/

Examples

```
firetimes <- data(fstimes)</pre>
```

gamma2risk

gamma2risk function

Description

A function to

Usage

```
gamma2risk(mod)
```

Arguments

 $\mathsf{mod} \qquad \qquad X$

Value

...

GammafromY

GammafromY function

Description

A function to change Ys (spatially correlated noise) into Gammas (white noise). Used in the MALA algorithm.

Usage

```
GammafromY(Y, rootQeigs, mu)
```

GammaFromY_SPDE 39

Arguments

Y Y matrix

rootQeigs square root of the eigenvectors of the precision matrix

mu parameter of the latent Gaussian field

Value

Gamma

GammaFromY_SPDE

GammaFromY_SPDE function

Description

A function to go from Y to Gamma

Usage

```
GammaFromY_SPDE(Y, U, mu)
```

Arguments

Y

U upper Cholesky matrix

mu the mean

Value

the value of Gamma for the given Y

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

40 getbb

gencens	gencens function	

Description

A function to generate observed times given a vector of true survival times and a vector of censoring times. Used in the simulation of survival data.

Usage

```
gencens(survtimes, censtimes, type = "right")
```

Arguments

survtimes a vector of survival times

censtimes a vector of censoring times for left or right censored data, 2-column matrix of

censoring times for interval censoring (number of rows equal to the number of

observations).

type the type of censoring to generate can be 'right' (default), 'left' or 'interval'

Value

an object of class 'Surv', the censoring indicator is equal to 1 if the event is uncensored and 0 otherwise for right/left censored data, or for interval censored data, the indicator is 0 uncensored, 1 right censored, 2 left censored, or 3 interval censored.

getbb getbb function

Description

A function to get the bounding box of a Spatial object

Usage

```
getbb(obj)
```

Arguments

obj a spatial object e.g. a SpatialPolygonsDataFrame, SpatialPolygons, etc ... any-

thing with a bounding box that can be computed with bbox(obj)

Value

a SpatialPolygons object: the bounding box

getBbasis 41

getBbasis function

Description

A function returning the piecewise polynomial coefficients for a B-spline basis function i.e. the basis functions.

Usage

```
getBbasis(x, knots, degree, force = FALSE)
```

Arguments

x a vector of data

knots a vector of knots in ascending order. The first and last knots must be respectively

the minimum and maximum of x.

degree the degree of the spline

force logical: skip check on knots? (not recommended!)

Value

the knots and the piecewise polynomial coefficients for a B-spline basis function i.e. the basis functions.

Description

A function to return the covariance from a model based on the randomFields covariance functions. Not intended for general use.

Usage

```
getcov(u, sigma, phi, model, pars)
```

Arguments

u	distance

sigma variance parameter phi scale parameter

model correlation type, see ?CovarianceFct

pars vector of additional parameters for certain classes of covariance function (eg

Matern), these must be supplied in the order given in ?CovarianceFct and are

not estimated

42 getGrid

Value

this is just a wrapper for CovarianceFct

getgrd

getgrd function

Description

A function to create a regular grid over an observation window in order to model the spatial randome effects as a Gaussian Markov random field.

Usage

```
getgrd(shape, cellwidth)
```

Arguments

shape an object of class SpatialPolygons or SpatialPolygonsDataFrame

cellwidth a scalar, the width of the grid cells

Value

a SpatialPolygons object: the grid on which prediction of the spatial effects will occur

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

getGrid

getGrid function

Description

A function to extract and return the computational grid from a gridded analysis.

Usage

```
getGrid(mod, returnclass = "SpatialPolygonsDataFrame")
```

getleneta 43

Arguments

mod an object of class mcmcspatsurv, returned by the function survspat

returnclass the class of object to return, default is a'SpatialPolygonsDataFrame'. Other

options are 'raster', which returns a raster brick; or 'SpatialPixelsDataFrame'

Value

a SpatialPolygonsDataFrame in which Monte Carlo expectations can be stored and later plotted.

getleneta

getleneta function

Description

A function to compute the length of eta

Usage

```
getleneta(cov.model)
```

Arguments

cov.model

a covariance model

Value

the length of eta

getOptCellwidth

getOptCellwidth function

Description

A function to compute an optimal cellwidth close to an initial suggestion. This maximises the efficiency of the MCMC algorithm when in the control argument of the function survspat, the option gridded is set to TRUE

Usage

```
getOptCellwidth(dat, cellwidth, ext = 2, plot = TRUE, boundingbox = NULL)
```

44 getparranges

Arguments

dat any spatial data object whose bounding box can be computed using the function

bbox.

cellwidth an initial suggested cellwidth

ext the extension parameter for the FFT transform, set to 2 by default plot whether to plot the grid and data to illustrate the optimal grid

boundingbox optional bounding box over which to construct computational grid, supplied as

an object on which the function 'bbox' returns the bounding box

Value

the optimum cell width

Description

A function to extract parameter ranges for creating a grid on which to evaluate the log-posterior, used in calibrating the MCMC. This function is not intended for general use.

Usage

```
getparranges(priors, leneta, mult = 1.96)
```

Arguments

priors an object of class mcmcPriors

leneta the length of eta passed to the function

mult defaults to 1.96 so the grid formed will be mean plus/minus 1.96 times the stan-

dard deviation

Value

an appropriate range used to calibrate the MCMC: the mean of the prior for eta plus/minus 1.96 times the standard deviation

getsurvdata 45

getsurvdata

getsurvdata function

Description

A function to return the survival data from an object of class mcmcspatsurv. This function is not intended for general use.

Usage

```
getsurvdata(x)
```

Arguments

Х

an object of class mcmcspatsurv

Value

the survival data from an object of class mcmcspatsurv

gompertzHaz

gompertzHaz function

Description

A function to define a parametric proportional hazards model where the baseline hazard is taken from a Gompertz model. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

```
gompertzHaz()
```

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

46 gradbasehazard

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

tpowHaz, exponentialHaz, makehamHaz, weibullHaz

gradbasehazard

gradbasehazard function

Description

Generic function for computing the gradient of the baseline hazard

Usage

```
gradbasehazard(obj, ...)
```

Arguments

obj an object

... additional arguments – currently there are none, but this is for extensibility

Value

method gradbasehazard

See Also

gradbasehazard.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpow-Haz

```
grad base haz ard. base haz ard spec \\ grad base haz ard. base haz ard spec function
```

Description

A function to retrieve the gradient of the baseline hazard function

Usage

```
## S3 method for class 'basehazardspec'
gradbasehazard(obj, ...)
```

Arguments

obj an object of class basehazardspec
... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the gradient of the baseline hazard

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

gradcumbasehazard

gradcumbasehazard function

Description

Generic function for computing the gradient of the cumulative baseline hazard

Usage

```
gradcumbasehazard(obj, ...)
```

Arguments

obj an object

. . . additional arguments – currently there are none, but this is for extensibility

Value

method gradcumbasehazard

See Also

gradcumbasehazard.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpow-Haz

gradcumbasehazard.basehazardspec

gradcumbasehazard.basehazardspec function

Description

A function to retrieve the gradient of the cumulative baseline hazard function

Usage

```
## S3 method for class 'basehazardspec'
gradcumbasehazard(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the gradient of the cumulative baseline hazard

grid2spdf 49

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

grid2spdf grid2spdf function

Description

A function to convert a regular (x,y) grid of centroids into a SpatialPoints object

Usage

```
grid2spdf(xgrid, ygrid, proj4string = CRS(as.character(NA)))
```

Arguments

xgrid vector of x centroids (equally spaced)
ygrid vector of x centroids (equally spaced)

proj4string an optional proj4string, projection string for the grid, set using the function CRS

Value

a SpatialPolygonsDataFrame

grid2spix grid2spix function

Description

A function to convert a regular (x,y) grid of centroids into a SpatialPixels object

Usage

```
grid2spix(xgrid, ygrid, proj4string = CRS(as.character(NA)))
```

Arguments

xgrid vector of x centroids (equally spaced)
ygrid vector of x centroids (equally spaced)

proj4string an optional proj4string, projection string for the grid, set using the function CRS

Value

a SpatialPixels object

50 gridY

grid2spts

grid2spts function

Description

A function to convert a regular (x,y) grid of centroids into a SpatialPoints object

Usage

```
grid2spts(xgrid, ygrid, proj4string = CRS(as.character(NA)))
```

Arguments

xgrid vector of x centroids (equally spaced)
ygrid vector of x centroids (equally spaced)

proj4string an optional proj4string, projection string for the grid, set using the function CRS

Value

a SpatialPoints object

gridY

gridY function

Description

A function to put estimated individual Y's onto a grid

Usage

```
gridY(Y, control)
```

Arguments

Y estimate of Y control control parameters

Value

•••

gridY_polygonal 51

gridY_polygonal

gridY_polygonal function

Description

A function to put estimated individual Y's onto a grid

Usage

```
gridY_polygonal(Y, control)
```

Arguments

Υ

estimate of Y

control

control parameters

Value

...

guess_t

guess_t function

Description

A function to get an initial guess of the failure time t, to be used in calibrating the MCMC. Not for general use

Usage

```
guess_t(surv)
```

Arguments

surv

an object of class Surv

Value

a guess at the failure times

52 hazardexceedance

hasNext

generic hasNext method

Description

test if an iterator has any more values to go

Usage

```
hasNext(obj)
```

Arguments

obj

an iterator

hasNext.iter

hasNext.iter function

Description

method for iter objects test if an iterator has any more values to go

Usage

```
## S3 method for class 'iter'
hasNext(obj)
```

Arguments

obj

an iterator

hazardexceedance

hazardexceedance function

Description

A function to compute exceedance probabilities for the spatially correlated frailties.

Usage

```
hazardexceedance(threshold, direction = "upper")
```

hazardpars 53

Arguments

threshold vector of thresholds

direction default is "upper" which will calculate P(Y>threshold), alternative is "lower",

which will calculate P(Y<threshold)

Value

a function that can be passed to the function MCE in order to compute the exceedance probabilities

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE,

hazardpars

hazardpars function

Description

A function to return the mcmc chains for the hazard function parameters

Usage

hazardpars(x)

Arguments

Х

an object of class memcspatsurv

Value

the omega meme chains

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

54 hessbasehazard

hazard_PP

hazard_PP function

Description

A function to compute an individual's hazard function.

Usage

```
hazard_PP(inputs)
```

Arguments

inputs

inputs for the function including the model matrix, frailties, fixed effects and the parameters of the baseline hazard derived from this model

Value

the hazard function for the individual

hessbasehazard

hessbasehazard function

Description

Generic function for computing the hessian of the baseline hazard

Usage

```
hessbasehazard(obj, ...)
```

Arguments

obj an object

... additional arguments – currently there are none, but this is for extensibility

Value

method hessbasehazard

See Also

 $hess base hazard. base hazard spec,\ exponential Haz,\ weibull Haz,\ gompertz Haz,\ make ham Haz,\ tpow-Haz$

hessbasehazard.basehazardspec

hessbasehazard.basehazardspec function

Description

A function to retrieve the Hessian of the baseline hazard function

Usage

```
## S3 method for class 'basehazardspec'
hessbasehazard(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the Hessian of the baseline hazard

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

hesscumbasehazard

hesscumbasehazard function

Description

Generic function for computing the Hessian of the cumulative baseline hazard

Usage

```
hesscumbasehazard(obj, ...)
```

Arguments

obj an object

... additional arguments – currently there are none, but this is for extensibility

Value

method hesscumbasehazard

56 imputationModel

See Also

hesscumbasehazard.basehazardspec, exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpow-Haz

hesscumbasehazard.basehazardspec

hesscumbasehazard.basehazardspec function

Description

A function to retrieve the hessian of the cumulative baseline hazard function

Usage

```
## S3 method for class 'basehazardspec'
hesscumbasehazard(obj, ...)
```

Arguments

obj an object of class basehazardspec

... additional arguments – currently there are none, but this is for extensibility

Value

a function returning the hessian of the cumulative baseline hazard

See Also

exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz

imputationModel

 $imputation Model\ function$

Description

A function to

Usage

```
imputationModel(formula, offset, covariateData, priors)
```

Independent 57

Arguments

 $\begin{array}{lll} \text{formula} & X \\ \text{offset} & X \\ \text{covariateData} & X \\ \text{priors} & X \end{array}$

Value

...

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	nue	:DE	HU	E.	ΙL

Independent function

Description

A function to declare and also evaluate an exponential covariance function.

Usage

Independent()

Value

the exponential covariance function

See Also

SpikedExponentialCovFct, covmodel

indepGaussianprior

indepGaussianprior function

Description

A function for evaluating the log of an independent Gaussian prior for a given set of parameter values.

Usage

```
indepGaussianprior(beta = NULL, omega = NULL, eta = NULL, priors)
```

Arguments

beta	parameter beta at which prior is to be evaluated
omega	parameter omega at which prior is to be evaluated
eta	parameter eta at which prior is to be evaluated
priors	an object of class mcmcPriors, see ?mcmcPriors

Value

the log of the prior evaluated at the given parameter values

See Also

 $surv spat,\ beta prior Gauss,\ omega prior Gauss,\ et a prior Gauss,\ in dep Gaussian prior,\ derivin derivi$

 $indep {\tt Gaussian prior ST} \quad indep {\tt Gaussian prior ST} \ function$

Description

A function to

Usage

```
indepGaussianpriorST(beta = NULL, omega = NULL, eta = NULL, priors)
```

Arguments

```
\begin{array}{ccc} \text{beta} & & X \\ \text{omega} & & X \\ \text{eta} & & X \\ \text{priors} & & X \end{array}
```

Value

•••

inference.control 59

inference.control

inference.control function

Description

A function to control inferential settings. This function is used to set parameters for more advanced use of spatsurv.

Usage

```
inference.control(
 gridded = FALSE,
 cellwidth = NULL,
 ext = 2,
  imputation = NULL,
 optimcontrol = NULL,
 hessian = FALSE,
 plotcal = FALSE,
  timeonlyMCMC = FALSE,
 nugget = FALSE,
  savenugget = FALSE,
  split = 0.5,
 logUsigma_priormean = 0,
 logUsigma_priorsd = 0.5,
 nis = NULL,
 olinfo = NULL
)
```

fault)

Arguments

gridded cellwidth	logical. Whether to perform computation on a grid. Default is FALSE. the width of computational cells to use
ext	integer the number of times to extend the computational grid by in order to perform computation. The default is 2.
imputation	for polygonal data, an optional model for inference at the sub-polygonal level, see function imputationModel
optimcontrol	a list of optional arguments to be passed to optim for non-spatial models
hessian	whether to return a numerical hessian. Set this to TRUE for non-spatial models. equal to the number of parameters of the baseline hazard
plotcal	logical, whether to produce plots of the MCMC calibration process, this is a technical option and should only be set to TRUE if poor mixing is evident (the printed h is low), then it is also useful to use a graphics device with multiple plotting windows.
timeonlyMCMC	logical, whether to only time the MCMC part of the algorithm, or whether to include in the reported running time the time taken to calibrate the method (de-

60 insert

nugget whether to include a nugget effect in the estimation. Note that only the mean

and variance of the nugget effect is returned.

savenugget whether to save the MCMC chain for the nugget effect

split how to split the spatial and nugget proposal variance as a the proportion of vari-

ance assigned to the spatial effect apriori. Default is 0.5

logUsigma_priormean

prior mean for log standard deviation of nugget effect

logUsigma_priorsd

prior sd for log standard deviation of nugget effect

nis list of cell counts, each element being a matrix, with attributes "x" and "y" giving

grid centroids in x and y directions. Used to impute locations of aggregated

data:.

olinfo to be supplied with nis, if continuous inference from aggregated data is required

Value

returns parameters to be used in the function survspat

See Also

survspat

insert	insert function

Description

A function to

Usage

```
insert(pars, idx, val)
```

Arguments

pars	X
idx	X
val	X

Value

...

invtransformweibull 61

invtransformweibull

invtransformweibull function

Description

A function to transform estimates of the (alpha, lambda) parameters of the weibull baseline hazard function, so they are commensurate with R's inbuilt density functions, (shape, scale).

Usage

```
invtransformweibull(x)
```

Arguments

Х

a vector of paramters

Value

the transformed parameters. For the weibull model, this transforms 'shape' 'scale' (see ?dweibull) to 'alpha' and 'lambda' for the MCMC

is.burnin

is this a burn-in iteration?

Description

if this mcmc iteration is in the burn-in period, return TRUE

Usage

```
is.burnin(obj)
```

Arguments

obj

an mcmc iterator

Value

TRUE or FALSE

62 iteration

is.retain

do we retain this iteration?

Description

if this mcmc iteration is one not thinned out, this is true

Usage

```
is.retain(obj)
```

Arguments

obj

an mcmc iterator

Value

TRUE or FALSE

iteration

iteration number

Description

within a loop, this is the iteration number we are currently doing.

Usage

```
iteration(obj)
```

Arguments

obj

an mcmc iterator

Details

get the iteration number

Value

integer iteration number, starting from 1.

logPosterior 63

log	gPosterior	logPosterior function	

Description

A function to evaluate the log-posterior of a spatial parametric proportional hazards model. Not intended for general use.

Usage

```
logPosterior(
   surv,
   X,
   beta,
   omega,
   eta,
   gamma,
   priors,
   cov.model,
   u,
   control,
   gradient = FALSE,
   hessian = FALSE
)
```

Arguments

surv	an object of class Surv
Χ	the design matrix, containing covariate information
beta	parameter beta
omega	parameter omega
eta	parameter eta
gamma	parameter gamma
priors	the priors, an object of class 'mcmcPriors'
cov.model	the spatial covariance model
u	vector of interpoint distances
control	a list containg various control parameters for the MCMC and post-processing routines
gradient	logical whether to evaluate the gradient
hessian	logical whether to evaluate the Hessian

Value

evaluates the log-posterior and the gradient and hessian, if required.

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

```
logPosterior_gridded logPosterior_gridded function
```

Description

A function to evaluate the log-posterior of a spatial parametric proportional hazards model using gridded Y. Not intended for general use.

Usage

```
logPosterior_gridded(
    surv,
    X,
    beta,
    omega,
    eta,
    gamma,
    priors,
    cov.model,
    u,
    control,
    gradient = FALSE,
    hessian = FALSE
)
```

Arguments

surv	an object of class Surv
Χ	the design matrix, containing covariate information
beta	parameter beta
omega	parameter omega
eta	parameter eta
gamma	parameter gamma
priors	the priors, an object of class 'mcmcPriors'
cov.model	the spatial covariance model
u	vector of interpoint distances
control	a list containg various control parameters for the MCMC and post-processing routines
gradient	logical whether to evaluate the gradient
hessian	logical whether to evaluate the Hessian

Value

evaluates the log-posterior and the gradient and hessian, if required.

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

```
log Posterior\_polygonal \\ log Posterior\_polygonal \ function
```

Description

A function to evaluate the log-posterior of a spatial parametric proportional hazards model. Not intended for general use.

Usage

```
logPosterior_polygonal(
    surv,
    X,
    beta,
    omega,
    eta,
    gamma,
    priors,
    cov.model,
    u,
    control,
    gradient = FALSE,
    hessian = FALSE
)
```

Arguments

```
an object of class Surv
surv
Χ
                  the design matrix, containing covariate information
                  parameter beta
beta
                  parameter omega
omega
                  parameter eta
eta
                  parameter gamma
gamma
                  the priors, an object of class 'mcmcPriors'
priors
cov.model
                  the spatial covariance model
```

66 logPosterior_SPDE

u vector of interpoint distances

control a list containg various control parameters for the MCMC and post-processing

routines

gradient logical whether to evaluate the gradient hessian logical whether to evaluate the Hessian

Value

evaluates the log-posterior and the gradient and hessian, if required.

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

logPosterior_SPDE

logPosterior_SPDE function

Description

A function to evaluate the log-posterior of a spatial parametric proportional hazards model. Not intended for general use.

Usage

```
logPosterior_SPDE(
   surv,
   X,
   beta,
   omega,
   eta,
   gamma,
   priors,
   cov.model,
   u,
   control,
   gradient = FALSE,
   hessian = FALSE
)
```

Arguments

surv an object of class Surv

X the design matrix, containing covariate information

beta parameter beta omega parameter omega loop.mcmc 67

eta parameter eta gamma parameter gamma

priors the priors, an object of class 'mcmcPriors'

cov.model the spatial covariance model
u vector of interpoint distances

control a list containg various control parameters for the MCMC and post-processing

routines

gradient logical whether to evaluate the gradient hessian logical whether to evaluate the Hessian

Value

evaluates the log-posterior and the gradient and hessian, if required.

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

loop.mcmc loop over an iterator

Description

useful for testing progress bars

Usage

```
loop.mcmc(object, sleep = 1)
```

Arguments

object an mcmc iterator

sleep pause between iterations in seconds

68 makehamHaz

makehamHaz

makehamHaz function

Description

A function to define a parametric proportional hazards model where the baseline hazard is taken from the Gompertz-Makeham model. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

makehamHaz()

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

maxlikparamPHsurv 69

Value

an object inheriting class 'basehazardspec'

See Also

tpowHaz, exponentialHaz, gompertzHaz, weibullHaz

maxlikparamPHsurv

maxlikparamPHsurv function

Description

A function to get initial estimates of model parameters using maximum likelihood. Not intended for general purose use.

Usage

```
maxlikparamPHsurv(surv, X, control)
```

Arguments

surv an object of class Surv

X the design matrix, containing covariate information

control a list containg various control parameters for the MCMC and post-processing

routines

Value

initial estimates of the parameters

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

70 mcmcLoop

MCE MCE function

Description

A function to compute Monte Carlo expectations from an object inheriting class mcmcspatsurv

Usage

```
MCE(object, fun)
```

Arguments

object an object inheriting class mcmcspatsurv

fun a function with arguments beta, omega, eta and Y

Value

the Monte Carlo mean of the function over the posterior.

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, hazardexceedance

mcmcLoop

iterator for MCMC loops

Description

control an MCMC loop with this iterator

Usage

```
mcmcLoop(N, burnin, thin, trim = TRUE, progressor = mcmcProgressPrint)
```

Arguments

N number of iterations burnin length of burn-in thin frequency of thinning

trim whether to cut off iterations after the last retained iteration

progressor a function that returns a progress object

mcmcpars 71

mcmc	pars	

memcpars function

Description

A function for setting MCMC options.

Usage

```
mcmcpars(nits, burn, thin, inits = NULL, adaptivescheme = NULL)
```

Arguments

nits numer of iterations, burn length of burnin

thin thinning parameter eg operated on chain every 'thin' iteration (eg store output

or compute some posterior functional)

inits NOT CURRENTLY IN USE adaptivescheme NOT CURRENTLY IN USE

Value

meme parameters

mcmcPriors

mcmcPriors function

Description

A function to define priors for the MCMC.

Usage

```
mcmcPriors(
  betaprior = NULL,
  omegaprior = NULL,
  etaprior = NULL,
  call = NULL,
  derivative = NULL
)
```

72 mcmcProgressNone

Arguments

betaprior prior for beta, the covariate effects

omegaprior prior for omega, the parameters of the baseline hazard

prior for eta, the parameters of the latent field etaprior

call function to evaluate the log-prior e.g. logindepGaussianprior derivative function to evaluate the first and second derivatives of the prior

Details

The package spatsury only provides functionality for the built-in Gaussian priors. However, the choice of prior is extensible by the user by creating functions similar to the functions betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior and derivindepGaussianprior: the first three of which provide a mechanism for storing and retrieving the parameters of the priors; the fourth, a function for evaluating the log of the prior for a given set of parameter values; and the fifth, a function for evaluating the first and second derivatives of the log of the prior. It is assumed that parameters are a priori independent. The user interested in using other priors is encouraged to look at the structure of the five functions mentioned above.

Value

an object of class mcmcPriors

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

mcmcProgressNone null progress monitor

Description

a progress monitor that does nothing

Usage

mcmcProgressNone(mcmcloop)

Arguments

mcmcloop

an meme loop iterator

Value

a progress monitor

mcmcProgressPrint 73

 ${\tt mcmcProgressPrint}$

printing progress monitor

Description

a progress monitor that prints each iteration

Usage

```
mcmcProgressPrint(mcmcloop)
```

Arguments

mcmcloop

an meme loop iterator

Value

a progress monitor

 ${\tt mcmcProgressTextBar}$

text bar progress monitor

Description

a progress monitor that uses a text progress bar

Usage

```
mcmcProgressTextBar(mcmcloop)
```

Arguments

mcmcloop

an meme loop iterator

Value

a progress monitor

74 multiWayHaz

midpts

midpts function

Description

A function to compute the midpoints of a vector

Usage

```
midpts(x)
```

Arguments

Χ

a vector

Value

the midpoints, a vector of length length(x)-1

multiWayHaz

multiWayHaz function

Description

A function to

Usage

```
multiWayHaz(bhlist, bhtime, bhfix, MLinits = NULL)
```

Arguments

bhlist	X
bhtime	X
bhfix	X
MLinits	X

Value

...

neighLocs 75

|--|

Description

A function used in the computation of neighbours on non-rectangular grids. Not intended for general use.

Usage

```
neighLocs(coord, cellwidth, order)
```

Arguments

coord coordinate of interest

cellwidth a scalar, the width of the grid cells

order the order of the SPDE approximation: see Lindgren et al 2011 for details

Value

coordinates of centroids of neighbours

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

|--|--|

Description

A function to compute the order of a set of neighbours. Not intended for general use.

Usage

```
neighOrder(neighlocs)
```

Arguments

neighlocs an object created by the function neighLocs

Value

the neighbour orders

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

nextStep

next step of an MCMC chain

Description

just a wrapper for nextElem really.

Usage

```
nextStep(object)
```

Arguments

object

an meme loop object

NonSpatialLogLikelihood_or_gradient

 $NonSpatialLogLikelihood_or_gradient\ function$

Description

A function to evaluate the log-likelihood of a non-spatial parametric proportional hazards model. Not intended for general use.

Usage

```
NonSpatialLogLikelihood_or_gradient(
   surv,
   X,
   beta,
   omega,
   control,
   loglikelihood,
   gradient
)
```

omegapriorGauss 77

Arguments

surv an object of class Surv

X the design matrix, containing covariate information

beta parameter beta omega parameter omega

control a list containg various control parameters for the MCMC and post-processing

routines

loglikelihood logical whether to evaluate the log-likelihood gradient logical whether to evaluate the gradient

Value

...

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

omegapriorGauss

omegapriorGauss function

Description

A function to define Gaussian priors for omega. This function simply stores a vector of means and standard deviations to be passed to the main MCMC function, survspat.

Usage

```
omegapriorGauss(mean, sd)
```

Arguments

mean the prior mean, a vector of length 1 or more. 1 implies a common mean.

sd the prior standard deviation, a vector of length 1 or more. 1 implies a common

standard deviation.

Value

an object of class "omegapriorGauss"

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

78 optifix

 ${\tt omegapriorGaussST}$

omegapriorGaussST function

Description

A function to

Usage

```
omegapriorGaussST(basehaz, fmean, fsd, taumean, tausd, thetamean, thetasd)
```

Arguments

basehaz	X
fmean	X
fsd	X
taumean	X
tausd	X
thetamean	X
thetasd	X

Value

•••

optifix

optifix function

Description

optifix. Optimise with fixed parameters

Usage

```
optifix(
  par,
  fixed,
  fn,
  gr = NULL,
    ...,
  method = c("Nelder-Mead", "BFGS", "CG", "L-BFGS-B", "SANN"),
  lower = -Inf,
  upper = Inf,
  control = list(),
  hessian = FALSE
)
```

plot.FFTgrid 79

Arguments

par	X
fixed	X
fn	X
gr	X
	X
method	X
lower	X
upper	X
control	X
hessian	X

Details

its like optim, but with fixed parameters.

specify a second argument 'fixed', a vector of TRUE/FALSE values. If TRUE, the corresponding parameter in fn() is fixed. Otherwise its variable and optimised over.

The return thing is the return thing from optim() but with a couple of extra bits - a vector of all the parameters and a vector copy of the 'fixed' argument.

Written by Barry Rowlingson <b.rowlingson@lancaster.ac.uk> October 2011

This file released under a CC By-SA license: http://creativecommons.org/licenses/by-sa/3.0/ and must retain the text: "Originally written by Barry Rowlingson" in comments.

Value

...

plot.FFTgrid plot.FFTgrid function

Description

A function to

Usage

```
## S3 method for class 'FFTgrid'
plot(x, y = NULL, ...)
```

Arguments

```
\begin{array}{ccc} x & & X \\ y & & X \\ \dots & & X \end{array}
```

80 plotsurv

Value

•••

plotsurv plotsurv function

Description

A function to produce a 2-D plot of right censored spatial survival data.

Usage

```
plotsurv(
  spp,
  ss,
  maxcex = 1,
  transform = identity,
  background = NULL,
  eventpt = 19,
  eventcol = "red",
  censpt = "+",
  censcol = "black",
  xlim = NULL,
  ylim = NULL,
  xlab = NULL,
  ylab = NULL,
  add = FALSE,
)
```

Arguments

spp	A spatial points data frame
SS	A Surv object (with right-censoring)
maxcex	maximum size of dots default is equavalent to setting cex equal to 1
transform	optional transformation to apply to the data, a function, for example 'sqrt'
background	a background object to plot default is null, which gives a blamk background note that if non-null, the parameters xlim and ylim will be derived from this object.
eventpt	The type of point to illustrate events, default is 19 (see ?pch)
eventcol	the colour of events, default is black
censpt	The type of point to illustrate events, default is "+" (see ?pch)
censcol	the colour of censored observations, default is red
xlim	optional x-limits of plot, default is to choose this automatically

polyadd 81

ylim	optional y-limits of plot, default is to choose this automatically
xlab	label for x-axis
ylab	label for y-axis
add	logical, whether to add the survival plot on top of an existing plot, default is FALSE, which produces a plot in a new device
	other arguments to pass to plot

Value

Plots the survival data non-censored observations appear as dots and censored observations as crosses. The size of the dot is proportional to the observed time.

polyadd polyadd function

Description

A function to add two polynomials in the form of vectors of coefficients. The first element of the vector being the constant (order 0) term

Usage

```
polyadd(poly1, poly2)
```

Arguments

poly1	a vector of coefficients for the first polynomial of length degree plus 1
poly2	a vector of coefficients for the second polynomial of length degree plus 1

Value

the coefficients of the sum of poly1 and poly2

82 posteriorcov

polymult

polymult function

Description

A function to multiply two polynomials in the form of vectors of coefficients. The first element of the vector being the constant (order 0) term

Usage

```
polymult(poly1, poly2)
```

Arguments

poly1 a vector of coefficients for the first polynomial of length degree plus 1 a vector of coefficients for the second polynomial of length degree plus 1

Value

the coefficients of the product of poly1 and poly2

posteriorcov

posteriorcov function

Description

A function to produce a plot of the posterior covariance function with upper and lower quantiles.

Usage

```
posteriorcov(
    x,
    probs = c(0.025, 0.5, 0.975),
    rmax = NULL,
    n = 100,
    plot = TRUE,
    bw = FALSE,
    corr = FALSE,
    ...
)
```

predict.mcmcspatsurv 83

Arguments

Χ	an object of class mcmcspatsurv
probs	vector of probabilities to be fed to quantile function
rmax	maximum distance in space to compute this distance up to
n	the number of points at which to evaluate the posterior covariance.
plot	whether to plot the result
bw	Logical. Plot in black/white/greyscale? Default is to produce a colour plot. Useful for producing plots for journals that do not accept colour plots.
corr	logical whether to return the correlation function, default is FALSE i.e. returns the covariance function
	other arguments to be passed to matplot function

Value

produces a plot of the posterior spatial covariance function.

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, MCE, hazardexceedance

```
predict.mcmcspatsurv predict.mcmcspatsurv function
```

Description

A function to produce predictions from MCMC output. These could include quantiles of the individual density, survival or hazard functions or quantiles of the density function (if available analytically).

Usage

```
## S3 method for class 'mcmcspatsurv'
predict(
   object,
   type = "density",
   t = NULL,
   n = 110,
   indx = NULL,
   probs = c(0.025, 0.5, 0.975),
   plot = TRUE,
   pause = TRUE,
   bw = FALSE,
   ...
)
```

84 print.mcmc

Arguments

object	an object of class mcmcspatsurv
type	can be "density", "hazard", "survival" or "densityquantile". Default is "density". Note that "densityquantile" is not always analytically tractable for some choices of baseline hazard function.
t	optional vector of times at which to compute the quantiles, Defult is NULL, in which case a uniformly spaced vector of length n from 0 to the maximum time is used
n	the number of points at which to compute the quantiles if t is NULL
indx	the index number of a particular individual or vector of indices of individuals for which the quantiles should be produced
probs	vector of probabilities
plot	whether to plot the result
pause	logical whether to pause between plots, the default is TRUE
bw	Logical. Plot in black/white/greyscale? Default is to produce a colour plot. Useful for producing plots for journals that do not accept colour plots.
• • •	other arguments, not used here

Value

the required predictions

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, priorposterior, posteriorcov, MCE, hazardexceedance

|--|

Description

print method print an mcmc iterator's details

Usage

```
## S3 method for class 'mcmc'
print(x, ...)
```

Arguments

```
x a mcmc iterator ... other args
```

print.mcmcspatsurv 85

	print.mcmcspatsurv	print.mcmcspatsurv func	tion
--	--------------------	-------------------------	------

Description

A function to print summary tables from an MCMC run

Usage

```
## S3 method for class 'mcmcspatsurv' print(x, probs = c(0.5, 0.025, 0.975), digits = 3, scientific = -3, ...)
```

Arguments

```
x an object inheriting class mcmcspatsurv
probs vector of quantiles to return
digits see help file ?format
scientific see help file ?format
... additional arguments, not used here
```

Value

prints summary tables to the console

See Also

quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailtylag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

Description

A function to print summary tables from an MCMC run

Usage

```
## S3 method for class 'mlspatsurv' print(x, probs = c(0.5, 0.025, 0.975), digits = 3, scientific = -3, ...)
```

86 print.textSummary

Arguments

Χ	an object inheriting class	mcmcspatsurv
---	----------------------------	--------------

probs vector of quantiles to return

digits see help file ?format scientific see help file ?format

... additional arguments, not used here

Value

prints summary tables to the console

See Also

quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailtylag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

print.textSummary

print.textSummary function

Description

A function to print summary tables from an MCMC run

Usage

```
## S3 method for class 'textSummary'
print(x, ...)
```

Arguments

x an object inheriting class textSummary
... additional arguments, not used here

Value

prints a text summary of 'x' to the console

priorposterior 87

Description

A function to produce plots of the prior (which shows as a red line) and posterior (showing as a histogram)

Usage

```
priorposterior(
    X,
    breaks = 30,
    ylab = "Density",
    main = "",
    pause = TRUE,
    bw = FALSE,
    ...
)
```

Arguments

x	an object inheriting class mcmcspatsurv
breaks	see ?hist
ylab	optional y label
main	optional title
pause	logical whether to pause between plots, the default is TRUE
bw	Logical. Plot in black/white/greyscale? Default is to produce a colour plot. Useful for producing plots for journals that do not accept colour plots.
	other arguments passed to the hist function

Value

plots of the prior (red line) and posterior (histogram).

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, posteriorcov, MCE, hazardexceedance

88 proposalVariance

proposalVariance

proposalVariance function

Description

A function to compute an approximate scaling matrix for the MCMC algorithm. Not intended for general use.

Usage

```
proposalVariance(
   X,
   surv,
   betahat,
   omegahat,
   Yhat,
   priors,
   cov.model,
   u,
   control
)
```

Arguments

X the design matrix, containing covariate information

surv an object of class Surv
betahat an estimate of beta
omegahat an estimate of omega
Yhat an estimate of Y

an estimate of

priors the priors

cov.model the spatial covariance model
u a vector of pairwise distances

control a list containg various control parameters for the MCMC and post-processing

routines

Value

```
proposalVariance_gridded
```

proposalVariance_gridded function

Description

A function to compute an approximate scaling matrix for the MCMC algorithm. Not intended for general use.

Usage

```
proposalVariance_gridded(
   X,
   surv,
   betahat,
   omegahat,
   Yhat,
   priors,
   cov.model,
   u,
   control
)
```

Arguments

X the design matrix, containing covariate information

 $\begin{array}{lll} \text{surv} & & \text{an object of class Surv} \\ \text{betahat} & & \text{an estimate of beta} \\ \text{omegahat} & & \text{an estimate of omega} \\ \text{Yhat} & & \text{an estimate of } Y \end{array}$

priors the priors

cov.model the spatial covariance model
u a vector of pairwise distances

control a list containg various control parameters for the MCMC and post-processing

routines

Value

```
proposal Variance\_polygonal \\ proposal Variance\_polygonal \ function
```

Description

A function to compute an approximate scaling matrix for the MCMC algorithm. Not intended for general use.

Usage

```
proposalVariance_polygonal(
    X,
    surv,
    betahat,
    omegahat,
    Yhat,
    priors,
    cov.model,
    u,
    control
)
```

Arguments

X the design matrix, containing covariate information

 $\begin{array}{lll} \text{surv} & & \text{an object of class Surv} \\ \text{betahat} & & \text{an estimate of beta} \\ \text{omegahat} & & \text{an estimate of omega} \\ \text{Yhat} & & \text{an estimate of } Y \end{array}$

priors the priors

cov.model the spatial covariance model u a vector of pairwise distances

control a list containg various control parameters for the MCMC and post-processing

routines

Value

```
proposalVariance_SPDE proposalVariance_SPDE function
```

Description

A function to compute an approximate scaling matrix for the MCMC algorithm. Not intended for general use.

Usage

```
proposalVariance_SPDE(
   X,
   surv,
   betahat,
   omegahat,
   Yhat,
   priors,
   cov.model,
   u,
   control
)
```

Arguments

X the design matrix, containing covariate information

surv an object of class Surv
betahat an estimate of beta
omegahat an estimate of omega
Yhat an estimate of Y

priors the priors

cov.model the spatial covariance model
u a vector of pairwise distances

control a list containg various control parameters for the MCMC and post-processing

routines

Value

92 PsplineHaz

Description

A function to define a parametric proportional hazards model where the baseline hazard is modelled by a basis spline and where the coefficients of the model follow a partially imporper random walk prior. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

```
PsplineHaz(times, knots = quantile(times), degree = 3, MLinits = NULL)
```

Arguments

times	vector of survival times (both censored and uncensored)
knots	vector of knots in ascending order, must include minimum and maximum values of 'times'
degree	degree of the spline basis, default is 3
MLinits	optional starting values for the non-spatial maximisation routine using optim. Note that we are working with the log of the parameters. Default is -10 for each

parameter.

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

psplineprior 93

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

exponentialHaz, gompertzHaz, makehamHaz, weibullHaz

Description

A function for evaluating the log of an independent Gaussian prior for a given set of parameter values.

Usage

```
psplineprior(beta = NULL, omega = NULL, eta = NULL, priors)
```

Arguments

beta	parameter beta at which prior is to be evaluated
omega	parameter omega at which prior is to be evaluated
eta	parameter eta at which prior is to be evaluated
priors	an object of class mcmcPriors, see ?mcmcPriors

Value

the log of the prior evaluated at the given parameter values

94 psplineRWprior

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

psplineRWprior psplineRWprior function

Description

A function to define Gaussian priors for omega. This function simply stores a vector of means and standard deviations to be passed to the main MCMC function, survspat.

Usage

```
psplineRWprior(taumean, tausd, basehaz, order = 2)
```

Arguments

taumean the prior mean, a vector of length 1 or more. 1 implies a common mean.

tausd the prior standard deviation, a vector of length 1 or more. 1 implies a common

standard deviation.

basehaz an object inheriting class "basehazardspec", specifically, this function was used

for such objects created by a call to the function PsplineHaz

order the order of the random walk, default is 2

Value

an object of class "omegapriorGauss"

See Also

survspat, betapriorGauss, omegapriorGauss, etapriorGauss, indepGaussianprior, derivindepGaussianprior

QuadApprox 95

Description

A function to compute the second derivative of a function (of several real variables) using a quadratic approximation on a grid of points defined by the list argRanges. Also returns the local maximum.

Usage

```
QuadApprox(fun, npts, argRanges, plot = FALSE, ...)
```

Arguments

fun	a function
npts	integer number of points in each direction
argRanges	a list of ranges on which to construct the grid for each parameter
plot	whether to plot the quadratic approximation of the posterior (for two-dimensional parameters only)
	other arguments to be passed to fun

Value

a 2 by 2 matrix containing the curvature at the maximum and the (x,y) value at which the maximum occurs

```
quantile.mcmcspatsurv quantile.mcmcspatsurv function
```

Description

A function to extract quantiles of the parameters from an mcmc run

Usage

```
## S3 method for class 'mcmcspatsurv' quantile(x, probs = c(0.025, 0.5, 0.975), \ldots)
```

Arguments

```
    x an object inheriting class mcmcspatsurv
    probs vector of probabilities
    other arguments to be passed to the function, not used here
```

96 quantile.mlspatsurv

Value

quantiles of model parameters

See Also

print.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailtylag1, spatialpars, hazard-pars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

quantile.mlspatsurv

quantile.mlspatsurv function

Description

A function to extract quantiles of the parameters from an mcmc run

Usage

```
## S3 method for class 'mlspatsurv' quantile(x, probs = c(0.025, 0.5, 0.975), \ldots)
```

Arguments

x an object inheriting class mcmcspatsurv

probs vector of probabilities

... other arguments to be passed to the function, not used here

Value

quantiles of model parameters

See Also

print.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailtylag1, spatialpars, hazard-pars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

randompars 97

randompars

randompars function

Description

A function to return the mcmc chains for the spatially correlated frailties

Usage

```
randompars(x)
```

Arguments

Х

an object of class memespatsurv

Value

the Y mcmc chains

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, spatialpars, hazardpars, fixedpars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

reconstruct.bs

reconstruct.bs function

Description

Generic function for reconstructing B-spline covariate effects. See ?reconstruct.bs.mcmcspatsurv and ?reconstruct.bs.coxph

Usage

```
reconstruct.bs(mod, ...)
```

Arguments

mod an object

... additional arguments

Value

method reconstruct.bs

98 reconstruct.bs.coxph

```
reconstruct.bs.coxph reconstruct.bs.coxph function
```

Description

When bs(varname) has been used in the formula of a coxph model, this function can be used to reconstruct the predicted relative risk of that parameter over time.

Usage

```
## S3 method for class 'coxph'
reconstruct.bs(
  mod,
  varname,
  fun = NULL,
  probs = c(0.025, 0.975),
  bw = FALSE,
  xlab = NULL,
  ylab = NULL,
  plot = TRUE,
  ...
)
```

Arguments

mod	model output, created by function survspat
varname	name of the variable modelled by a B-spline
fun	optional function to feed in. Default is to plot relative risk against the covariate of interest. Useful choices include "identity" (but with no quotes), which plots the non-linear effect on the scale of the linear predictor.
probs	upper and lower quantiles for confidence regions to plot> The default is $c(0.025, 0.975)$.
bw	Logical. Plot in black/white/greyscale? Default is to produce a colour plot. Useful for producing plots for journals that do not accept colour plots.
xlab	label for x axis, there is a sensible default
ylab	label for y axis, there is a sensible default
plot	logical, whether to plot the effect of varname over time
	other arguments to be passed to the plotting function.

Value

median, upper and lower confidence bands for the effect of varname over time; the funciton also produces a plot.

```
reconstruct. bs. {\tt mcmcspatsurv} \\ reconstruct. bs. {\tt mcmcspatsurv} \ function
```

Description

When bs(varname) has been used in the formula of a model, this function can be used to reconstruct the posterior relative risk of that parameter over time.

Usage

```
## S3 method for class 'mcmcspatsurv'
reconstruct.bs(
  mod,
  varname,
  probs = c(0.025, 0.975),
  bw = FALSE,
  xlab = NULL,
  ylab = NULL,
  plot = TRUE,
  ...
)
```

Arguments

mod	model output, created by function survspat
varname	name of the variable modelled by a B-spline
probs	upper and lower quantiles for confidence regions to plot> The default is $c(0.025,0.975)$.
bw	Logical. Plot in black/white/greyscale? Default is to produce a colour plot. Useful for producing plots for journals that do not accept colour plots.
xlab	label for x axis, there is a sensible default
ylab	label for y axis, there is a sensible default
plot	logical, whether to plot the effect of varname over time
	other arguments to be passed to the plotting function.

Value

median, upper and lower confidence bands for the effect of varname over time; the funciton also produces a plot.

resetLoop

reset iterator

Description

call this to reset an iterator's state to the initial

Usage

```
resetLoop(obj)
```

Arguments

obj

an mcmc iterator

residuals.mcmcspatsurv

resuiduals.mcmcspatsurv function

Description

A function to compute Cox-Snell / modeified Cox-Snell / Martingale or Deviance residuals

Usage

```
## S3 method for class 'mcmcspatsurv'
residuals(object, type = "Cox-Snell", ...)
```

Arguments

object an object produced by the function survspat

type type of residuals to return. Possible choices are 'Cox-Snell', 'modified-Cox-

Snell', 'Martingale' or 'deviance'.

... other arguments (not used here)

Value

the residuals

rootWeibullHaz 101

rootWeibullHaz

rootWeibullHaz function

Description

A function to define a parametric proportional hazards model where the baseline hazard is taken from the Weibull model. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

rootWeibullHaz(MLinits = NULL)

Arguments

MLinits

initial values for optim, default is NULL

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

102 setupHazard

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

tpowHaz, exponentialHaz, gompertzHaz, makehamHaz

setTxtProgressBar2

set the progress bar

Description

update a text progress bar. See help(txtProgressBar) for more info.

Usage

```
setTxtProgressBar2(pb, value, title = NULL, label = NULL)
```

Arguments

pb text progress bar object

value new value title ignored

label text for end of progress bar

setupHazard

setupHazard function

Description

A function to set up the baseline hazard, cumulative hazard and derivative functions for use in evaluating the log posterior. This fucntion is not intended for general use.

Usage

```
setupHazard(dist, pars, grad = FALSE, hess = FALSE)
```

setupPrecMatStruct 103

Arguments

dist an object of class 'basehazardspec'

pars parameters with which to create the functions necessary to evaluate the log pos-

terior

grad logical, whetether to create gradient functions for the baseline hazard and cu-

mulative hazard

hess logical, whetether to create hessian functions for the baseline hazard and cumu-

lative hazard

Value

a list of functions used in evaluating the log posterior

setup Prec MatStruct function

Description

A function to set up the computational grid and precision matrix structure for SPDE models.

Usage

```
setupPrecMatStruct(shape, cellwidth, no)
```

Arguments

shape an object of class SpatialPolygons or SpatialPolygonsDataFrame

cellwidth a scalar, the width of the grid cells

no the order of the SPDE approximation: see Lindgren et al 2011 for details

Value

the computational grid and a function for constructing the precision matrix

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

104 simsurv

showGrid	showGrid function
----------	-------------------

Description

A function to show the grid that will be used for a given cellwidth

Usage

```
showGrid(dat, cellwidth, ext = 2, boundingbox = NULL)
```

Arguments

dat any spatial data object whose bounding box can be computed using the function

bbox.

cellwidth an initial suggested cellwidth

ext the extension parameter for the FFT transform, set to 2 by default

boundingbox optional bounding box over which to construct computational grid, supplied as

an object on which the function 'bbox' returns the bounding box

Value

a plot showing the grid and the data. Ideally the data should only just fit inside the grid.

simsurv simsurv function

Description

A function to simulate spatial parametric proportional hazards model. The function works by simulating candidate survival times using MCMC in parallel for each individual based on each individual's covariates and the common parameter effects, beta.

Usage

```
simsurv(
  X = cbind(age = runif(100, 5, 50), sex = rbinom(100, 1, 0.5), cancer = rbinom(100, 1, 0.2)),
  beta = c(0.0296, 0.0261, 0.035),
  omega = 1,
  dist = exponentialHaz(),
  coords = matrix(runif(2 * nrow(X)), nrow(X), 2),
  cov.parameters = c(1, 0.1),
  cov.model = ExponentialCovFct(),
  mcmc.control = mcmcpars(nits = 1e+05, burn = 10000, thin = 90),
  savechains = TRUE
)
```

spatialpars 105

Arguments

X a matrix of covariate information

beta the parameter effects

omega vector of parameters for the baseline hazard model dist the distribution choice: exp or weibull at present

coords matrix with 2 columns giving the coordinates at which to simulate data

cov.parameters a vector: the parameters for the covariance function

cov.model an object of class covmodel, see ?covmodel mcmc.control mcmc control paramters, see ?mcmcpars

save all chains? runs faster if set to FALSE, but then you'll be unable to conduct

convergence/mixing diagnostics

Value

in list element 'survtimes', a vector of simulated survival times (the last simulated value from the MCMC chains) in list element 'T' the MCMC chains

See Also

covmodel, survspat, tpowHaz, exponentialHaz, gompertzHaz, makehamHaz, weibullHaz

spatialpars spatialpars function

Description

A function to return the mcmc chains for the spatial covariance function parameters

Usage

spatialpars(x)

Arguments

x an object of class mcmcspatsurv

Value

the eta mcmc chains

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, vcov.mcmcspatsurv, frailty-lag1, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

106 SPDE

spatsurvVignette

spatsurvVignette function

Description

Display the introductory vignette for the spatsurv package.

Usage

```
spatsurvVignette()
```

Value

displays the vignette by calling browseURL

SPDE

SPDE function

Description

A function to declare and evaluate an SPDE covariance function.

Usage

SPDE(ord)

Arguments

ord

the order of the model to be used, currently an integer between 1 an 3. See Lindgren 2011 paper.

Value

an covariance function based on the SPDE model

See Also

ExponentialCovFct, covmodel

SPDEprec 107

SPDEprec

SPDEprec function

Description

A function to used in entering elements into the precision matrix of an SPDE model. Not intended for general use.

Usage

```
SPDEprec(a, ord)
```

Arguments

a parameter a, see Lindgren et al 2011.

ord the order of the SPDE model, see Lindgren et al 2011.

Value

a function used for creating the precision matrix

References

- 1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.
- 2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

SpikedExponentialCovFct

SpikedExponentialCovFct function

Description

A function to declare and also evaluate a spiked exponential covariance function. This is an exponential covariance function with a nugget.

Usage

```
SpikedExponentialCovFct()
```

Value

the spiked exponential covariance function

Summarise Summarise

See Also

ExponentialCovFct, covmodel

Summarise function	Summarise	Summarise function	
--------------------	-----------	--------------------	--

Description

A function to completely summarise the output of an object of class mcmcspatsurv.

Usage

```
Summarise(
  obj,
  digits = 3,
  scientific = -3,
  inclIntercept = FALSE,
  printmode = "LaTeX",
  displaymode = "console",
  ...
)
```

Arguments

obj	an object produced by a call to lgcpPredictSpatialPlusPars, lgcpPredictAggregateSpatialPlusPars, lgcpPredictSpatioTemporalPlusPars orlgcpPredictMultitypeSpatialPlusPars
digits	see the option "digits" in ?format
scientific	see the option "scientific" in ?format
inclIntercept	logical: whether to summarise the intercept term, default is FALSE.
printmode	the format of the text to return, can be 'LaTeX' (the default) or 'text' for plain text.
displaymode	default is 'console' alternative is 'rstudio'
	other arguments passed to the function "format"

Value

A text summary, that can be pasted into a LaTeX document and later edited.

109 summary.mcmc

summary.mcmc

summary.mcmc function

Description

summary of an mcmc iterator print out values of an iterator and reset it. DONT call this in a loop that uses this iterator - it will reset it. And break.

Usage

```
## S3 method for class 'mcmc'
summary(object, ...)
```

Arguments

an mcmc iterator object other args

summary.mcmcspatsurv summary.mcmcspatsurv function

Description

A function to return summary tables from an MCMC run

Usage

```
## S3 method for class 'mcmcspatsurv'
summary(object, probs = c(0.5, 0.025, 0.975), ...)
```

Arguments

object an object inheriting class mcmcspatsurv probs vector of quantiles to return

additional arguments

Value

summary tables to the console

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, vcov.mcmcspatsurv, frailtylag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

110 surv3d

surv3d

Spatial Survival Plot in 3D

Description

Do a 3d plot of spatial survival data

Usage

```
surv3d(
   spp,
   ss,
   lwd = 2,
   lcol = "black",
   lalpha = 1,
   pstyle = c("point", "text"),
   psize = c(20, 10),
   pcol = c("red", "black"),
   ptext = c("X", ""),
   palpha = 1,
   title = "Spatial Survival",
   basegrid = TRUE,
   baseplane = TRUE
)
```

Arguments

spp	A spatial points data frame
SS	A Surv object (with right-censoring)
lwd	Line width for stems
lcol	Line colour for stems
lalpha	Opacity for stems
pstyle	Point style "point" or "text"
psize	Vector of length 2 for uncensored/censored points size
pcol	Vector of length 2 for uncensored/censored points colours
ptext	Vector of length 2 for uncensored/censored text characters
palpha	Opacity for points/text
title	Main title for plot
basegrid	add a grid at t=0
baseplane	add a plane at t=0

Details

Uses rgl graphics to make a spinny zoomy plot

survival_PP 111

Value

nothing

Author(s)

Barry S Rowlingson

Examples

```
## Not run:
require(sp)
require(survival)
d = data.frame(
    x=runif(40)*1.5,
    y = runif(40),
    age=as.integer(20+30*runif(40)),
    sex = sample(c("M","F"),40,TRUE)
)
coordinates(d)=~x+y
d$surv = Surv(as.integer(5+20*runif(40)),runif(40)>.9)
clear3d();surv3d(d,d$surv,baseplane=TRUE,basegrid=TRUE)
clear3d();surv3d(d,d$surv,baseplane=TRUE,basegrid=TRUE,pstyle="t",lalpha=0.5,lwd=3,palpha=1)
## End(Not run)
```

survival_PP

survival_PP function

Description

A function to compute an individual's survival function

Usage

```
survival_PP(inputs)
```

Arguments

 ${\tt inputs}$

inputs for the function including the model matrix, frailties, fixed effects and the parameters of the baseline hazard derived from this model

Value

the survival function for the individual

112 survspat

survspat	survspat function	

Description

A function to run a Bayesian analysis on censored spatial survial data assuming a proportional hazards model using an adaptive Metropolis-adjusted Langevin algorithm.

Usage

```
survspat(
  formula,
  data,
  dist,
  cov.model,
  mcmc.control,
  priors,
  shape = NULL,
  ids = list(shpid = NULL, dataid = NULL),
  control = inference.control(gridded = FALSE),
  boundingbox = NULL
)
```

Arguments

formula	the model formula in a format compatible with the function flexsurvreg from the flexsurv package
data	a SpatialPointsDataFrame object containing the survival data as one of the columns OR for polygonal data a data.frame, in which case, the argument shape must also be supplied
dist	choice of distribution function for baseline hazard. Current options are: exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz
cov.model	an object of class covmodel, see ?covmodel ?ExponentialCovFct or ?SpikedExponentialCovFct
mcmc.control	mcmc control parameters, see ?mcmcpars
priors	an object of class Priors, see ?mcmcPriors
shape	when data is a data.frame, this can be a SpatialPolygonsDataFrame, or a Spatial-PointsDataFrame, used to model spatial variation at the small region level. The regions are the polygons, or they represent the (possibly weighted) centroids of the polygons.
ids	named list entry shpid character string giving name of variable in shape to be matched to variable dataid in data. dataid is the second entry of the named list.
control	additional control parameters, see ?inference.control
boundingbox	optional bounding box over which to construct computational grid, supplied as an object on which the function 'bbox' returns the bounding box

survspatNS 113

Value

an object inheriting class 'mcmcspatsurv' for which there exist methods for printing, summarising and making inference from.

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

See Also

tpowHaz, exponentialHaz, gompertzHaz, makehamHaz, weibullHaz, covmodel, ExponentialCov-Fct, SpikedExponentialCovFct, mcmcpars, mcmcPriors, inference.control

survspatNS survspatNS function

Description

A function to perform maximun likelihood inference for non-spatial survival data.

Usage

```
survspatNS(formula, data, dist, control = inference.control())
```

Arguments

formula	the model formula in a format compatible with the function flexsurvreg from the flexsurv package
data	a SpatialPointsDataFrame object containing the survival data as one of the columns
dist	choice of distribution function for baseline hazard. Current options are: exponentialHaz, weibullHaz, gompertzHaz, makehamHaz, tpowHaz
control	additional control parameters, see ?inference.control

Value

an object inheriting class 'mcmcspatsurv' for which there exist methods for printing, summarising and making inference from.

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

See Also

tpowHaz, exponentialHaz, gompertzHaz, makehamHaz, weibullHaz, covmodel, ExponentialCov-Fct, SpikedExponentialCovFct, mcmcpars, mcmcPriors, inference.control

114 textSummary

|--|

Description

A function to print a text description of the inferred parameters beta and eta from a call to the function lgcpPredictSpatialPlusPars, lgcpPredictSpatialPlusPars, lgcpPredictSpatialPlusPars, lgcpPredictSpatialPlusPars or lgcpPredictMultitypeSpatialPlusPars

Usage

```
textSummary(
  obj,
  digits = 3,
  scientific = -3,
  inclIntercept = FALSE,
  printmode = "LaTeX",
  ...
)
```

Arguments

obj	an object produced by a call to lgcpPredictSpatialPlusPars, lgcpPredictAggregateSpatialPlusPars, lgcpPredictSpatioTemporalPlusPars orlgcpPredictMultitype-SpatialPlusPars
digits	see the option "digits" in ?format
scientific	see the option "scientific" in ?format
inclIntercept	logical: whether to summarise the intercept term, default is FALSE.
printmode	the format of the text to return, can be 'LaTeX' (the default) or 'text' for plain text.
	other arguments passed to the function "format"

Value

A text summary, that can be pasted into a LaTeX document and later edited.

timevaryingPL 115

timevaryingPL

timevaryingPL function

Description

A function to

Usage

```
timevaryingPL(
  formula,
  t0,
  t,
  delta,
  dist,
  data,
  ties = "Efron",
  optimcontrol = NULL
)
```

Arguments

```
formula
                   a formula of the form 'S \sim coef1 + coef2' etc the object S will be created
                   \mathbf{X}
t0
                   X
t
delta
                   censoring indicator a vector of 1 for an event and 0 for censoring
dist
                   X
                   X
data
                   X default is Efron
ties
optimcontrol
                   X
```

Value

•••

116 tpowHaz

tpowHaz

tpowHaz function

Description

A function to define a parametric proportional hazards model where the baseline hazard is taken from the 'powers of t' model. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

tpowHaz(powers)

Arguments

powers

a vector of powers of t. These are powers are treated as fixed in estimation routines and it is assumed that the log cumulatice baseline hazard is a linear combination of these powers of t

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

transformweibull 117

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

exponentialHaz, gompertzHaz, makehamHaz, weibullHaz

transformweibull

transformweibull function

Description

A function to back-transform estimates of the parameters of the weibull baseline hazard function, so they are commensurate with R's inbuilt density functions. Transforms from (shape, scale) to (alpha, lambda)

Usage

transformweibull(x)

Arguments

Х

a vector of paramters

Value

the transformed parameters. For the weibull model, this is the back-transform from 'alpha' and 'lambda' to 'shape' 'scale' (see ?dweibull).

118 txtProgressBar2

 ${\sf TwoWayHazAdditive}$

 ${\it TwoWayHazAdditive function}$

Description

A function to

Usage

```
TwoWayHazAdditive(bhlist, bhtime, bhfix, MLinits = NULL)
```

Arguments

```
\begin{array}{lll} \text{bhlist} & X \\ \text{bhtime} & X \\ \text{bhfix} & X \\ \text{MLinits} & X \end{array}
```

Value

•••

txtProgressBar2

A text progress bar with label

Description

This is the base txtProgressBar but with a little modification to implement the label parameter for style=3. For full info see txtProgressBar

Usage

```
txtProgressBar2(
    min = 0,
    max = 1,
    initial = 0,
    char = "=",
    width = NA,
    title = "",
    label = "",
    style = 1
)
```

vcov.mcmcspatsurv 119

Arguments

min	min value for bar
max	max value for bar
initial	initial value for bar

char the character (or character string) to form the progress bar.

width progress bar width

title ignored

label text to put at the end of the bar

style bar style

vcov.mcmcspatsurv

vcov.mcmcspatsurv function

Description

A function to return the variance covariance matrix of the parameters beta, omega and eta

Usage

```
## S3 method for class 'mcmcspatsurv'
vcov(object, ...)
```

Arguments

object an object inheriting class mcmcspatsurv
... other arguments, not used here

Value

the variance covariance matrix of the parameters beta, omega and eta

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, frailtylag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

120 weibullHaz

vcov.mlspatsurv

vcov.mlspatsurv function

Description

A function to return the variance covariance matrix of the parameters beta, omega and eta

Usage

```
## S3 method for class 'mlspatsurv'
vcov(object, ...)
```

Arguments

object an object inheriting class mcmcspatsurv

... other arguments, not used here

Value

the variance covariance matrix of the parameters beta, omega and eta

See Also

print.mcmcspatsurv, quantile.mcmcspatsurv, summary.mcmcspatsurv, frailtylag1, spatialpars, hazardpars, fixedpars, randompars, baselinehazard, predict.mcmcspatsurv, priorposterior, posteriorcov, MCE, hazardexceedance

weibullHaz

weibullHaz function

Description

A function to define a parametric proportional hazards model where the baseline hazard is taken from the Weibull model. This function returns an object inheriting class 'basehazardspec', list of functions 'distinfo', 'basehazard', 'gradbasehazard', 'hessbasehazard', 'cumbasehazard', 'gradcumbasehazard', 'hesscumbasehazard' and 'densityquantile'

Usage

```
weibullHaz(MLinits = NULL)
```

Arguments

MLinits

initial values for optim, default is NULL

weibullHaz 121

Details

The distinfo function is used to provide basic distribution specific information to other spatsurv functions. The user is required to provide the following information in the returned list: npars, the number of parameters in this distribution; parnames, the names of the parameters; trans, the transformation scale on which the priors will be provided; itrans, the inverse transformation function that will be applied to the parameters before the hazard, and other functions are evaluated; jacobian, the derivative of the inverse transformation function with respect to each of the parameters; and hessian, the second derivatives of the inverse transformation function with respect to each of the parameters – note that currently the package spatsurv only allows the use of functions where the parameters are transformed independently.

The basehazard function is used to evaluate the baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradbasehazard function is used to evaluate the gradient of the baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hessbasehazard function is used to evaluate the Hessian of the baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The cumbasehazard function is used to evaluate the cumulative baseline hazard function for the distribution of interest. It returns a function that accepts as input a vector of times, t and returns a vector.

The gradcumbasehazard function is used to evaluate the gradient of the cumulative baseline hazard function with respect to the parameters, this typically returns a vector. It returns a function that accepts as input a vector of times, t, and returns a matrix.

The hesscumbasehazard function is used to evaluate the Hessian of the cumulative baseline hazard function. It returns a function that accepts as input a vector of times, t and returns a list of hessian matrices corresponding to each t.

The densityquantile function is used to return quantiles of the density function. This is NOT REQUIRED for running the MCMC, merely for us in post-processing with the predict function where type is 'densityquantile'. In the case of the Weibull model for the baseline hazard, it can be shown that the q-th quantile is:

Value

an object inheriting class 'basehazardspec'

See Also

tpowHaz, exponentialHaz, gompertzHaz, makehamHaz

YfromGamma

YfromGamma function

Description

A function to change Gammas (white noise) into Ys (spatially correlated noise). Used in the MALA algorithm.

Usage

```
YfromGamma(Gamma, invrootQeigs, mu)
```

Arguments

Gamma matrix

invrootQeigs inverse square root of the eigenvectors of the precision matrix

mu parameter of the latent Gaussian field

Value

Y

YFromGamma_SPDE

YFromGamma_SPDE function

Description

A function to go from Gamma to Y

Usage

```
YFromGamma_SPDE(gamma, U, mu)
```

Arguments

gamma Gamma

U upper Cholesky matrix

mu the mean

Value

the value of Y for the given Gamma

YFromGamma_SPDE 123

References

1. Benjamin M. Taylor and Barry S. Rowlingson (2017). spatsurv: An R Package for Bayesian Inference with Spatial Survival Models. Journal of Statistical Software, 77(4), 1-32, doi:10.18637/jss.v077.i04.

2. Finn Lindgren, Havard Rue, Johan Lindstrom. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. Journal of the Royal Statistical Society: Series B 73(4)

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