Midterm Exam Math 6710

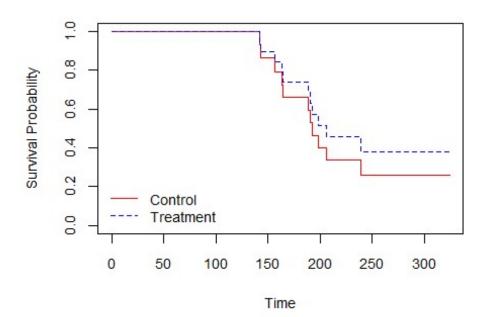
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```
#####
# 1. (30 points = 10+10+10) The time data (in days) from insult with the carcinogen
DMBA to mortality from vaginal cancer in two groups of rats, 8 rats in each group
with a different pretreatment regimen were given as follows (the right-censored tim
es are indicated by an asterisk):
## Group 1: 143, 164, 188, 190, 192, 206, 216*, 244*
## Group 2: 142, 156, 163, 198, 239, 240*, 305*, 324*
#####
#(a) Consider Group 1 as the control group and Group 2 as the treatment group. Fit
the time data with the hazard function in relative risk Cox regression model.
#####
library(survival)
library(asaur)
library(survminer)
## Loading required package: ggplot2
## Loading required package: ggpubr
## Attaching package: 'survminer'
## The following object is masked from 'package:survival':
##
##
      myeloma
library(numDeriv)
tt <- c(143, 164, 188, 190, 192, 206, 216, 244,142, 156, 163, 198, 239, 240, 305, 3
24)
delta <- c(1, 1, 1, 1, 1, 0, 0, 1, 1, 1, 1, 1, 0, 0, 0)
trt <- c(0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1)
middata <- data.frame(tt = c(143, 164, 188, 190, 192, 206, 216, 244,142, 156, 163,
198, 239, 240, 305, 324), delta = c(1, 1, 1, 1, 1, 1, 0, 0, 1, 1, 1, 1, 0, 0, 0),
trt = c(0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1)
middata
##
      tt delta trt
## 1 143
                  0
## 2 164
              1
## 3 188
             1
                 0
```

```
## 4
      190
               1
                   0
                   0
## 5
      192
               1
      206
                   0
## 6
               1
## 7
      216
               0
                   0
## 8
      244
               0
                   0
## 9
      142
               1
                   1
## 10 156
               1
                   1
## 11 163
               1
                   1
## 12 198
               1
                   1
## 13 239
               1
                   1
## 14 240
               0
                   1
## 15 305
               0
                   1
## 16 324
               0
                   1
result.cox <- coxph(Surv(tt, delta) ~ trt, data=middata)</pre>
surv.cox <- survfit(result.cox, newdata=data.frame(trt=c(0, 1)))</pre>
plot(surv.cox, col=c("red", "blue"), lty=1:2, xlab="Time", ylab="Survival Probabili
ty", cex.axis = 0.9, cex.lab=0.9,
     main="Survival Curves by Treatment Group", cex.main = 0.9, ,lwd=1.5)
legend("bottomleft", legend=c("Control", "Treatment"), bty="n", col=c("red", "blue"
), cex = 0.9, lty=1:2)
```

Survival Curves by Treatment Group



```
####
# (b) Test the hypothesis in the Cox model at significance level \alpha = 5\% that the tw
o pretreatment regimens make no difference on the survival time.
#####
summary(result.cox)
## Call:
## coxph(formula = Surv(tt, delta) ~ trt, data = middata)
##
##
     n= 16, number of events= 11
##
##
          coef exp(coef) se(coef)
                                      z Pr(>|z|)
                  0.7228
                           0.6200 -0.523
## trt -0.3246
                                             0.601
##
       exp(coef) exp(-coef) lower .95 upper .95
##
                      1.383
                               0.2144
## trt
          0.7228
##
## Concordance= 0.523 (se = 0.087 )
## Likelihood ratio test= 0.28 on 1 df,
                                            p = 0.6
## Wald test
                        = 0.27
                                on 1 df,
                                            p = 0.6
## Score (logrank) test = 0.28 on 1 df,
                                            p = 0.6
```

By the cox model summary, the likelihood ratio test, Wald test, and Score (logrank) test all have p-values of 0.6, which indicates that the two pretreatment regimens make no significant difference. Therefore, we cannot reject the null hypothesis.

```
lgl <- logLik(result.cox)</pre>
result.cox.re <- coxph(Surv(tt, delta) ~ 1, data = middata)
lgl_re <- logLik(result.cox.re)</pre>
test stat <- -2 * (lgl re - lgl)
p value <- pchisq(test stat, df = 1, lower.tail = FALSE)</pre>
cat("Test statistic:", round(test stat, 2), "\n")
## Test statistic: 0.28
cat("p-value:", format(p_value, scientific = FALSE), "\n")
## p-value: 0.5993819
if (p value < 0.05) {
  cat("The two pretreatment regimens make a significant difference on the survival
time (reject null hypothesis).\n")
} else {
  cat("The two pretreatment regimens do not make a significant difference on the su
rvival time (fail to reject null hypothesis).\n")
}
## The two pretreatment regimens do not make a significant difference on the surviv
al time (fail to reject null hypothesis).
```

```
######
```

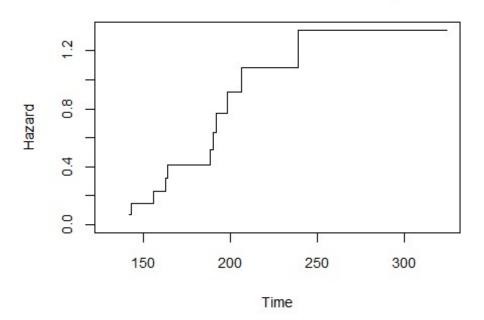
(c)Use the basehaz function in R to obtain an estimate of the baseline cumulative hazard function.

######

```
result.bh <- basehaz(result.cox, centered = F)</pre>
result.bh
##
         hazard time
## 1 0.0725547
                 142
## 2
     0.1491252
                 143
## 3
     0.2320448
                 156
## 4
     0.3202513
                 163
## 5
     0.4144648
                 164
## 6
     0.5184777
                 188
## 7
      0.6345653
                 190
## 8 0.7658990
                 192
## 9
      0.9170890
                 198
## 10 1.0868293
                 206
## 11 1.0868293
                 216
## 12 1.3438094
                 239
## 13 1.3438094
                 240
## 14 1.3438094
                 244
## 15 1.3438094
                 305
## 16 1.3438094
                 324
plot(result.bh$hazard ~ result.bh$time, type="s", ylim=c(0,max(result.bh$hazard)),
xlim=c(130,max(result.bh$time)), xlab="Time", ylab="Hazard",cex.lab=0.9, cex.axis =
```

Baseline Hazard by Treatment Group

0.9, main="Baseline Hazard by Treatment Group", cex.main = 0.9, lwd=1.5)



######

2. (20 points = 10+10) Now consider the 16 rats as a random sample by combining the two groups.

(a) Obtain the Kaplan-Meier estimate for the survival function of the failure tim
e. Report the results in a table similar to Table 3.1 together with a plot for the
KM estimate for the survival function.
#######

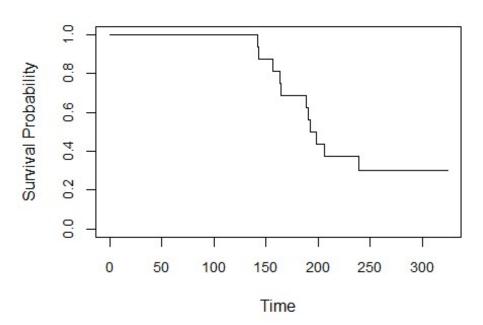
In Table 3.1, the value on column $S_i = \prod (1 - q_i)$ is computed by $S_i = \exp(-\sum q_i)$.

| Rat# | t _i | n _i | d _i | $q_i = d_i/n_i$ | $1-q_i$ | $S_i = (\prod (1 - q_i))$ | $S_{NAA} = \exp\left(-\sum q_i\right)$ |
|------|----------------|----------------|----------------|-----------------|---------|---------------------------|--|
| 1 | 142 | 16 | 1 | 0.0625 | 0.9375 | 0.9375 | 0.9394 |
| 2 | 143 | 15 | 1 | 0.0667 | 0.9333 | 0.8750 | 0.8788 |
| 3 | 156 | 14 | 1 | 0.0714 | 0.9286 | 0.8125 | 0.8182 |
| 4 | 163 | 13 | 1 | 0.0769 | 0.9231 | 0.7500 | 0.7577 |
| 5 | 164 | 12 | 1 | 0.0833 | 0.9167 | 0.6875 | 0.6971 |
| 6 | 188 | 11 | 1 | 0.0909 | 0.9091 | 0.6250 | 0.6365 |
| 9 | 190 | 10 | 1 | 0.1000 | 0.9000 | 0.5625 | 0.5759 |
| 10 | 192 | 9 | 1 | 0.1111 | 0.8889 | 0.5000 | 0.5154 |
| 11 | 198 | 8 | 1 | 0.1250 | 0.8750 | 0.4375 | 0.4548 |
| 12 | 206 | 7 | 1 | 0.1429 | 0.8571 | 0.3750 | 0.3943 |
| 13 | 239 | 5 | 1 | 0.2000 | 0.8000 | 0.3000 | 0.3228 |

```
result.km <- survfit(Surv(tt, delta)~1, data=middata)</pre>
summary(result.km)
## Call: survfit(formula = Surv(tt, delta) ~ 1, data = middata)
##
##
   time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
     142
             16
                      1
                            0.938 0.0605
                                                  0.826
                                                               1.000
     143
                                                  0.727
##
             15
                      1
                            0.875 0.0827
                                                               1.000
##
     156
             14
                       1
                            0.812 0.0976
                                                  0.642
                                                               1.000
##
     163
             13
                       1
                            0.750 0.1083
                                                  0.565
                                                               0.995
##
     164
             12
                      1
                            0.688 0.1159
                                                  0.494
                                                               0.957
##
     188
             11
                            0.625 0.1210
                                                  0.428
                      1
                                                               0.914
##
     190
             10
                      1
                            0.562 0.1240
                                                  0.365
                                                               0.867
##
     192
              9
                      1
                            0.500 0.1250
                                                  0.306
                                                               0.816
##
     198
              8
                      1
                            0.438 0.1240
                                                  0.251
                                                               0.763
              7
##
     206
                      1
                            0.375 0.1210
                                                  0.199
                                                               0.706
              5
     239
                      1
                            0.300 0.1178
##
                                                  0.139
                                                               0.648
```

plot(result.km, main = "Kaplan-Meier Estimate", xlab = "Time", ylab = "Survival Pro bability",conf.int=F, cex.axis = 0.9, cex.main = 0.9,lwd=1.5)

Kaplan-Meier Estimate



######

(b) Construct 95% confidence intervals by the preferred method via log-log transf ormation for the survival functions, based on the KM estimate.

```
######
result.km.lg <- survfit(Surv(tt, delta) ~ 1, conf.type="log-log",
data=middata)
summary(result.km.lg)
## Call: survfit(formula = Surv(tt, delta) ~ 1, data = middata, conf.type = "log-lo
g")
##
##
    time n.risk n.event survival std.err lower 95% CI upper 95% CI
##
     142
             16
                       1
                            0.938 0.0605
                                                   0.632
                                                                 0.991
     143
             15
                       1
                            0.875
                                   0.0827
                                                   0.586
                                                                 0.967
##
##
     156
              14
                       1
                            0.812
                                   0.0976
                                                   0.525
                                                                 0.935
##
     163
             13
                       1
                            0.750
                                                   0.463
                                                                 0.898
                                    0.1083
##
     164
             12
                       1
                            0.688
                                    0.1159
                                                   0.405
                                                                 0.856
                                                   0.349
##
     188
             11
                       1
                            0.625
                                    0.1210
                                                                 0.811
##
     190
              10
                       1
                            0.562
                                                   0.295
                                                                 0.762
                                    0.1240
              9
##
     192
                       1
                            0.500
                                   0.1250
                                                   0.245
                                                                 0.710
##
     198
              8
                       1
                            0.438
                                    0.1240
                                                   0.198
                                                                 0.656
##
     206
              7
                       1
                            0.375
                                    0.1210
                                                   0.154
                                                                 0.598
              5
##
     239
                       1
                            0.300 0.1178
                                                   0.102
                                                                 0.530
```

plot(result.km.lg, mark="|", ylab="Survival probability", xlab="Time in days",cex.l
ab=0.9,cex.axis = 0.9, lwd=1.5)

Kaplan-Meier Estimate with 95% log-log Confidence Intervals

