statistical method

yimin chen

2023-12-06

The mutate function from the dplyr package (assumed as it's not explicitly loaded but commonly used for such operations) is used to modify the brv data frame. Two new columns are created: y_before_sp_dth and y_after_sp_dth. These represent the number of years before and after the death of a spouse (dosp), calculated by subtracting the date of the event of interest (doe or dox) from the date of the spouse's death and converting the difference into years (dividing by 365.24, the average number of days in a year accounting for leap years).

The survSplit function from the survival package is used to split the data into periods before and after the spouse's death. This is done by specifying a cut point at year 0 (the year of the spouse's death). The function creates new observations in the dataset, splitting any observation that spans the time point 0 into two, one before and one after the spouse's death. Further Data Transformation:

Another mutate function is used to calculate two new variables: t_sp_at_risk (the time at risk after the spouse's death, calculated as the difference between y_after_sp_dth and y_before_sp_dth) and brv (a binary indicator set to 1 if the event occurred after the spouse's death, otherwise 0).

summary(brvSplit)

```
##
        couple
                          dob
                                                doe
                                                                       dox
##
   Min.
           : 1.0
                            :1888-02-22
                                                  :1981-01-15
                                                                         :1981-03-13
                     Min.
                                           Min.
                                                                 Min.
    1st Qu.: 65.5
                     1st Qu.:1900-11-23
                                           1st Qu.:1981-03-10
                                                                 1st Qu.:1985-02-27
##
   Median :131.0
                     Median: 1903-02-24
                                                                 Median: 1988-09-04
##
                                           Median :1981-04-08
    Mean
           :132.0
                     Mean
                            :1902-05-28
                                           Mean
                                                  :1981-04-10
                                                                 Mean
                                                                         :1987-11-08
##
    3rd Qu.:196.0
                     3rd Qu.:1904-10-28
                                           3rd Qu.:1981-05-11
                                                                 3rd Qu.:1991-01-01
           :266.0
##
    Max.
                     Max.
                            :1906-03-12
                                           Max.
                                                   :1981-10-23
                                                                 Max.
                                                                         :1991-01-01
##
         dosp
                              group
                                               disab
                                                                 health
##
                                                  :0.0000
                                                                    :0.000
   Min.
           :1981-05-22
                          Min.
                                  :1.000
                                           Min.
                                                             Min.
    1st Qu.:1983-10-16
                          1st Qu.:1.000
                                           1st Qu.:0.0000
                                                             1st Qu.:1.000
    Median: 1986-12-14
                          Median :1.000
                                           Median :0.0000
                                                             Median :2.000
```

```
##
   Mean
           :1989-07-20
                         Mean
                                :1.544
                                         Mean
                                                :0.5568
                                                          Mean
                                                                 :1.532
##
   3rd Qu.:2000-01-01
                         3rd Qu.:2.000
                                         3rd Qu.:1.0000
                                                          3rd Qu.:2.000
           :2000-01-01
                                         Max.
##
   Max.
                         Max.
                                :3.000
                                                :3.0000
                                                          Max.
                                                                 :2.000
##
                          id
                                    y_before_sp_dth
                                                      y_after_sp_dth
         sex
##
   Min.
           :1.000
                   Min.
                           : 1.0
                                    Min.
                                          :-18.960
                                                      Min.
                                                             :-18.804
##
   1st Qu.:1.000
                    1st Qu.:111.5
                                    1st Qu.:-18.618
                                                      1st Qu.: -9.000
##
   Median :1.000
                    Median :221.0
                                    Median : -4.288
                                                      Median : 0.000
                                          : -7.259
           :1.468
                           :210.8
                                                            : -2.871
##
   Mean
                    Mean
                                    Mean
                                                      Mean
##
   3rd Qu.:2.000
                    3rd Qu.:309.5
                                    3rd Qu.: 0.000
                                                      3rd Qu.: 0.690
##
   Max.
          :2.000
                          :399.0
                                         : 0.000
                    Max.
                                    Max.
                                                      Max. : 9.583
##
        fail
                      t_sp_at_risk
                                             brv
##
  Min.
           :0.0000
                           :0.008214
                                        Min.
                                               :0.0000
                     Min.
   1st Qu.:0.0000
                     1st Qu.:1.794710
                                        1st Qu.:0.0000
##
##
  Median :1.0000
                     Median :3.926186
                                        Median :0.0000
##
  Mean
           :0.5009
                            :4.388663
                                              :0.2811
                     Mean
                                        Mean
##
   3rd Qu.:1.0000
                     3rd Qu.:6.654529
                                        3rd Qu.:1.0000
## Max.
           :1.0000
                            :9.889388
                                               :1.0000
                     Max.
                                        {\tt Max.}
```

library(skimr)

skimr::skim(brvSplit)

Table 1: Data summary

Name	brvSplit
Number of rows	555
Number of columns	15
Column type frequency:	
Date	4
numeric	11
Group variables	None

Variable type: Date

skim_variable	n_missing	complete_rate	min	max	median	n_unique
dob	0	1	1888-02-22	1906-03-12	1903-02-24	376
doe	0	1	1981-01-15	1981-10-23	1981-04-08	93
dox	0	1	1981-03-13	1991-01-01	1988-09-04	264
dosp	0	1	1981 - 05 - 22	2000-01-01	1986-12-14	235

Variable type: numeric

skim_variable	n_missing comple	te_rat	e mean	sd	p0	p25	p50	p75	p100	hist
couple	0	1	131.99	76.60	1.00	65.50	131.00	196.00	266.00	
group	0	1	1.54	0.72	1.00	1.00	1.00	2.00	3.00	
disab	0	1	0.56	0.97	0.00	0.00	0.00	1.00	3.00	
health	0	1	1.53	0.61	0.00	1.00	2.00	2.00	2.00	
sex	0	1	1.47	0.50	1.00	1.00	1.00	2.00	2.00	
id	0	1	210.77	115.77	1.00	111.50	221.00	309.50	399.00	

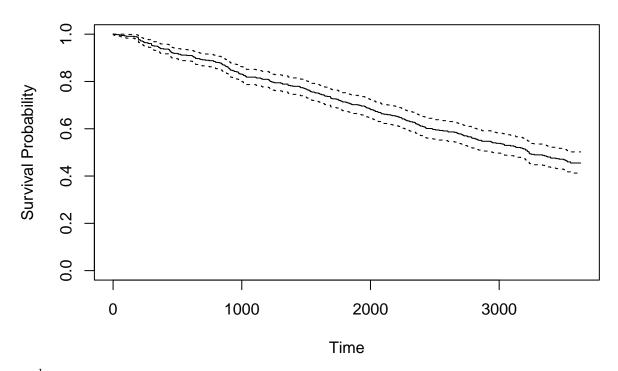
skim_variable n_	missing co	mplete_rate	e mean	sd	p0	p25	p50	p75	p100	hist
y_before_sp_dth	0	1	-7.26	7.67	-	-	-4.29	0.00	0.00	
					18.96	18.62				
$y_after_sp_dth$	0	1	-2.87	7.04	-	-9.00	0.00	0.69	9.58	
					18.80					
fail	0	1	0.50	0.50	0.00	0.00	1.00	1.00	1.00	
$t_sp_at_risk$	0	1	4.39	2.99	0.01	1.79	3.93	6.65	9.89	
brv	0	1	0.28	0.45	0.00	0.00	0.00	1.00	1.00	

```
brvSplit2 <- mutate(brvSplit,</pre>
                   sex = as.factor(sex),
                   brv = as.factor(brv))
## Translate time scale from years from spouse death to ages
brvSplit3 <- brvSplit2 %>%
   mutate(age_sp_dth = as.numeric(dosp - dob) / 365.24, # Age at spouse death
          age_start = age_sp_dth + y_before_sp_dth, # Age at start of timeband
          age_end = age_sp_dth + y_after_sp_dth)
                                                        # Age at end of timeband
age cat <- seq(70,100,5) # Split at these ages
brvSplit4 <- survSplit(brvSplit3, cut=age_cat, start="age_start", end="age_end", event="fail", zero = 0
brvSplit4 <- mutate(brvSplit4,</pre>
                   t_at_risk = age_end- age_start, # Creating new time at risk
                   age = cut(age_end, age_cat)) # Creating age band category
## Calculate crude rates
survRate(Surv(t_at_risk, fail) ~ age, data=brvSplit4)
##
                    age
                             tstop event
                                               rate
                                                         lower
                                                                   upper
## age=(75,80]
              (75,80] 703.612419
                                     45 0.06395566 0.04664970 0.08557771
## age=(80,85]
                (80,85] 1184.684043
                                    123 0.10382515 0.08628885 0.12387811
## age=(85,90]
                (85,90] 490.021356 95 0.19386910 0.15685168 0.23699492
## age=(90,95]
                (90,95]
                        ## age=(95,100] (95,100]
                          2.299858
                                      3 1.30442857 0.26900453 3.81209383
summary(coxph(Surv(age_start, age_end, fail) ~ brv,
             data = brvSplit4))
## Call:
## coxph(formula = Surv(age_start, age_end, fail) ~ brv, data = brvSplit4)
##
##
    n= 1036, number of events= 278
##
          coef exp(coef) se(coef)
##
                                      z Pr(>|z|)
                 0.8131 0.1390 -1.488
## brv1 -0.2070
##
       exp(coef) exp(-coef) lower .95 upper .95
## brv1
          0.8131
                       1.23
                              0.6191
                                         1.068
## Concordance= 0.511 (se = 0.014)
## Likelihood ratio test= 2.26 on 1 df,
                                         p=0.1
## Wald test = 2.22 on 1 df,
                                         p = 0.1
## Score (logrank) test = 2.22 on 1 df,
                                         p=0.1
```

```
summary(coxph(Surv(age_start, age_end, fail) ~ brv + sex,
data = brvSplit4))
## Call:
## coxph(formula = Surv(age_start, age_end, fail) ~ brv + sex, data = brvSplit4)
##
##
   n= 1036, number of events= 278
##
##
          coef exp(coef) se(coef)
                                  z Pr(>|z|)
## brv1 -0.07842 0.92458 0.14245 -0.551 0.581971
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
##
       exp(coef) exp(-coef) lower .95 upper .95
## brv1
         0.9246
                   1.082
                            0.6993
## sex2
         0.6232
                    1.605
                            0.4823
                                     0.8052
## Concordance= 0.56 (se = 0.018)
                                       p=4e-04
## Likelihood ratio test= 15.85 on 2 df,
                                     p=5e-04
## Wald test = 15.21 on 2 df,
## Score (logrank) test = 15.51 on 2 df,
                                      p=4e-04
summary(coxph(Surv(age_start, age_end, fail) ~ brv,
            data = brvSplit4))
## Call:
## coxph(formula = Surv(age_start, age_end, fail) ~ brv, data = brvSplit4)
##
   n= 1036, number of events= 278
##
##
         coef exp(coef) se(coef)
                                   z Pr(>|z|)
## brv1 -0.2070
                0.8131 0.1390 -1.488 0.137
##
       exp(coef) exp(-coef) lower .95 upper .95
##
## brv1
        0.8131
                     1.23
                            0.6191
## Concordance= 0.511 (se = 0.014)
## Likelihood ratio test= 2.26 on 1 df,
                                     p=0.1
              = 2.22 on 1 df,
## Wald test
                                     p=0.1
## Score (logrank) test = 2.22 on 1 df,
                                     p = 0.1
summary(coxph(Surv(age_start, age_end, fail) ~ brv + sex,
            data = brvSplit4))
## Call:
## coxph(formula = Surv(age_start, age_end, fail) ~ brv + sex, data = brvSplit4)
##
   n= 1036, number of events= 278
##
##
          coef exp(coef) se(coef)
## brv1 -0.07842  0.92458  0.14245 -0.551  0.581971
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
##
       exp(coef) exp(-coef) lower .95 upper .95
##
          0.9246
                       1.082
                               0.6993
## brv1
## sex2
           0.6232
                       1.605
                                0.4823
                                          0.8052
## Concordance= 0.56 (se = 0.018)
## Likelihood ratio test= 15.85 on 2 df, p=4e-04
                      = 15.21 on 2 df, p=5e-04
## Wald test
## Score (logrank) test = 15.51 on 2 df,
                                          p=4e-04
write.csv(brvSplit4, "brvSplit4.csv")
surv_object <- Surv(time = brvSplit$dox-brvSplit$doe, event = brvSplit$fail)</pre>
# Generate the life table using Kaplan-Meier estimate
life_table <- survfit(surv_object ~ 1)</pre>
# Print the life table
print(life_table)
## Call: survfit(formula = surv_object ~ 1)
##
         n events median 0.95LCL 0.95UCL
              278
                    3233
                             2950
## [1,] 555
                                      NA
life_table
## Call: survfit(formula = surv_object ~ 1)
         n events median 0.95LCL 0.95UCL
##
## [1,] 555
              278
                    3233
                             2950
plot(life_table, main = "Survival Curve", xlab = "Time", ylab = "Survival Probability")
```

Survival Curve



male

lifetable1=lifetab2(Surv(time = brvSplit\$dox-brvSplit\$doe, brvSplit\$fail==1) ~ 1, brvSplit[brvSplit\$sex
print(lifetable1)

```
tstart tstop nsubs nlost
                                        nrisk nevent
                                                             surv
                                                       1.00000000 0.0002829655
## 0-300
                  0
                      300
                             295
                                        294.5
                                                  25
                                     1
## 300-600
                300
                       600
                             269
                                        267.5
                                                   25
                                                       0.91511036 0.0002850811
## 600-900
                600
                       900
                                     4
                                        239.0
                                                   29 0.82958602 0.0003355369
                             241
## 900-1200
                900
                     1200
                             208
                                        206.5
                                                   26 0.72892496 0.0003059249
## 1200-1500
               1200
                     1500
                             179
                                     7
                                        175.5
                                                  22 0.63714748 0.0002662345
## 1500-1800
               1500
                     1800
                             150
                                        146.0
                                                       0.55727714 0.0003689735
                                                  29
                                        108.5
## 1800-2100
               1800
                     2100
                             113
                                     9
                                                  26 0.44658511 0.0003567193
## 2100-2400
               2100
                     2400
                              78
                                    14
                                         71.0
                                                  26 0.33956932 0.0004144978
## 2400-2700
                                         37.5
               2400
                     2700
                              38
                                     1
                                                   16 0.21521999 0.0003060907
## 2700-3000
               2700
                     3000
                              21
                                    13
                                         14.5
                                                   19
                                                     0.12339280 0.0005389570
## 3000-Inf
               3000
                                   214 -118.0
                                                   35 -0.03829432
                       Inf
                             -11
##
                   hazard
                                            se.pdf
                                                       se.hazard
                              se.surv
## 0-300
             0.0002955083 0.00000000 5.413775e-05 5.904356e-05
## 300-600
             0.0003267974 0.01624132 5.452184e-05 6.528090e-05
## 600-900
             0.0004305865 0.02195479 5.907645e-05 7.979095e-05
## 900-1200  0.0004478898  0.02606034  5.714913e-05  8.763995e-05
## 1200-1500 0.0004457953 0.02832075 5.438765e-05 9.483115e-05
## 1500-1800 0.0007351077 0.02944824 6.436005e-05 1.356737e-04
## 1800-2100 0.0009075044 0.02992482 6.551898e-05 1.763196e-04
## 2100-2400 0.0014942529 0.02920041 7.388269e-05 2.855912e-04
## 2400-2700 0.0018079096 0.02682268 6.937243e-05 4.350404e-04
## 2700-3000 0.0126666667 0.02320880 7.437499e-05
## 3000-Inf
                       NA
                                  NaN
                                                NA
                                                              NA
```

```
lifetable2=lifetab2(Surv(time = brvSplit$dox-brvSplit$doe, brvSplit$fail==1) ~ 1, brvSplit$print(lifetable2)
```

```
tstart tstop nsubs nlost nrisk nevent
                                                           surv
                                                                         pdf
## 0-300
                 0
                     300
                            260
                                    1
                                       259.5
                                                 25 1.00000000 0.0003211304
## 300-600
                300
                      600
                            234
                                    3 232.5
                                                 25 0.90366089 0.0003238928
## 600-900
                600
                     900
                            206
                                    4 204.0
                                                 29 0.80649305 0.0003821617
## 900-1200
               900 1200
                                    3 171.5
                                                 26 0.69184453 0.0003496202
                            173
                                                 22 0.58695848 0.0003063603
## 1200-1500
               1200
                     1500
                            144
                                    7
                                       140.5
## 1500-1800
              1500
                    1800
                            115
                                    8 111.0
                                                 29 0.49505039 0.0004311250
## 1800-2100
              1800 2100
                           78
                                    9
                                       73.5
                                                 26 0.36571290 0.0004312261
## 2100-2400
              2100 2400
                            43
                                        36.0
                                                 26 0.23634507 0.0005689789
                                   14
                                                 16 0.06565141 0.0014005634
## 2400-2700
              2400
                     2700
                            3
                                   1
                                         2.5
              2700
## 2700-3000
                    3000
                                   13 -20.5
                                                 19 -0.35451761 0.0010952576
                            -14
## 3000-Inf
               3000
                     Inf
                            -46
                                  214 -153.0
                                                 35 -0.68309490
##
                                                      se.hazard
                    hazard
                              se.surv
                                            se.pdf
## 0-300
             0.0003373819 0.00000000 6.105400e-05 6.738992e-05
## 300-600
             0.0003787879 0.01831620 6.154794e-05 7.563519e-05
## 600-900
             0.0005101143 0.02458190 6.675243e-05 9.444814e-05
             0.0005467928 0.02887035 6.481848e-05 1.068736e-04
## 900-1200
## 1200-1500 0.0005662806 0.03096618 6.212426e-05 1.202951e-04
## 1500-1800 0.0010017271 0.03171679 7.414652e-05 1.839042e-04
## 1800-2100 0.0014325069 0.03122682 7.731692e-05 2.743754e-04
## 2100-2400 0.0037681159 0.02869232 9.071912e-05 6.096225e-04
## 2400-2700 -0.0096969697 0.01935995
                                               {\tt NaN}
                                                            NaN
## 2700-3000 -0.0021111111
                                               NaN 4.593974e-04
## 3000-Inf
                        NΔ
                                  NaN
                                               NA
                                                             NΔ
```

KM and FH

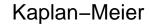
```
fit <- brvSplit%>%
    survfit(Surv(brvSplit$dox-brvSplit$doe, fail==1) ~ brv, data = .)

fit2 <- brvSplit %>%
    survfit(Surv(brvSplit$dox-brvSplit$doe, fail==0) ~ brv, data = ., type = "fleming")

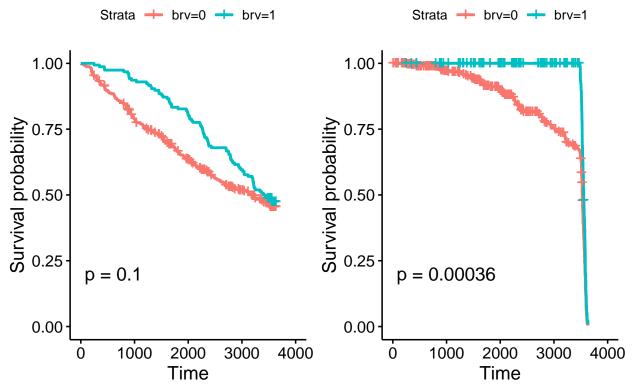
splots <- list()

splots[[1]] <- ggsurvplot(fit, data = brvSplit, pval = TRUE, title = "Kaplan-Meier")
    splots[[2]] <- ggsurvplot(fit2, data = brvSplit, pval = TRUE, title = "Fleming-Harrington")

arrange_ggsurvplots(splots, print = TRUE,
    ncol = 2, nrow = 1)</pre>
```



Fleming-Harrington



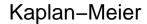
```
fit3 <- brvSplit%>%
    survfit(Surv(brvSplit$dox-brvSplit$doe, fail==1) ~ sex, data = .)

fit4 <- brvSplit %>%
    survfit(Surv(brvSplit$dox-brvSplit$doe, fail==0) ~ sex, data = ., type = "fleming")

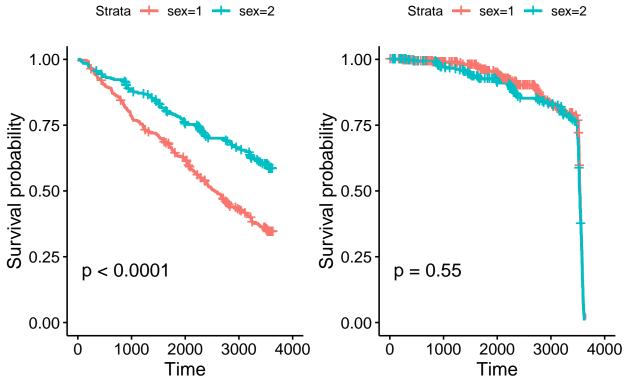
splots <- list()

splots[[1]] <- ggsurvplot(fit3, data = brvSplit, pval = TRUE, title = "Kaplan-Meier")
    splots[[2]] <- ggsurvplot(fit4, data = brvSplit, pval = TRUE, title = "Fleming-Harrington")

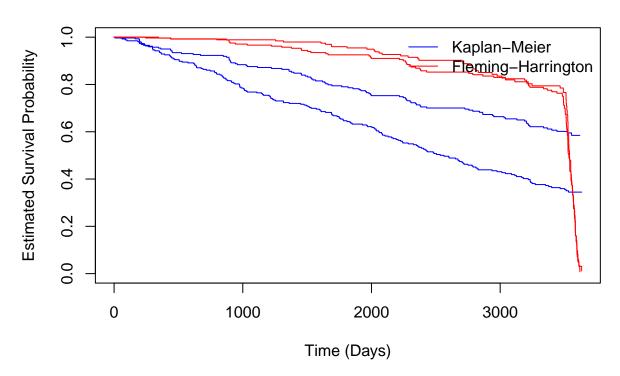
arrange_ggsurvplots(splots, print = TRUE,
    ncol = 2, nrow = 1)</pre>
```

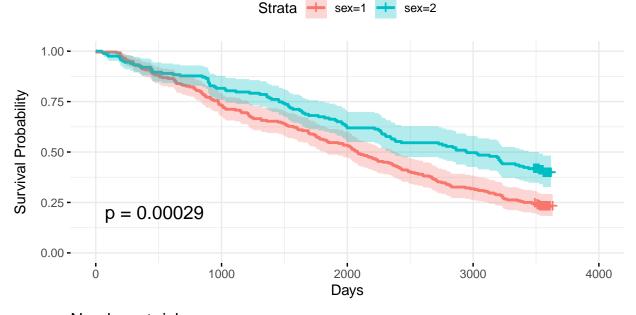


Fleming-Harrington



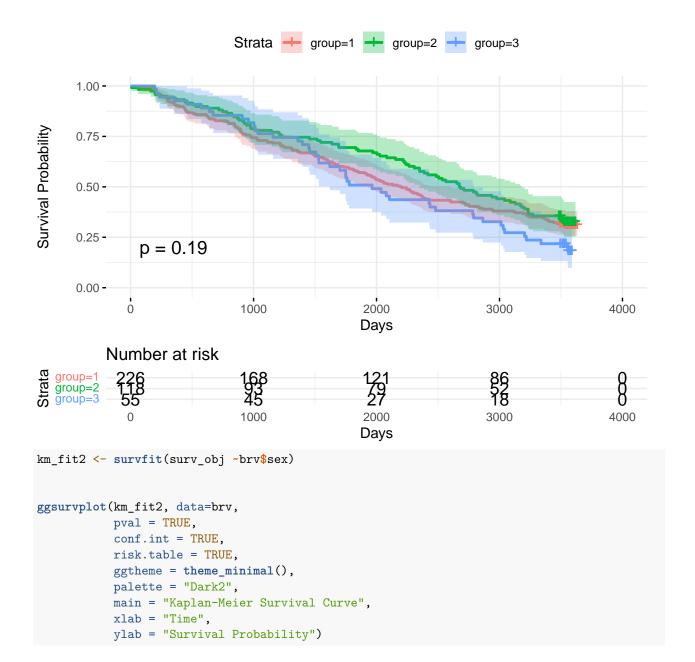
Comparison of S(t) between K-M and F-H methods

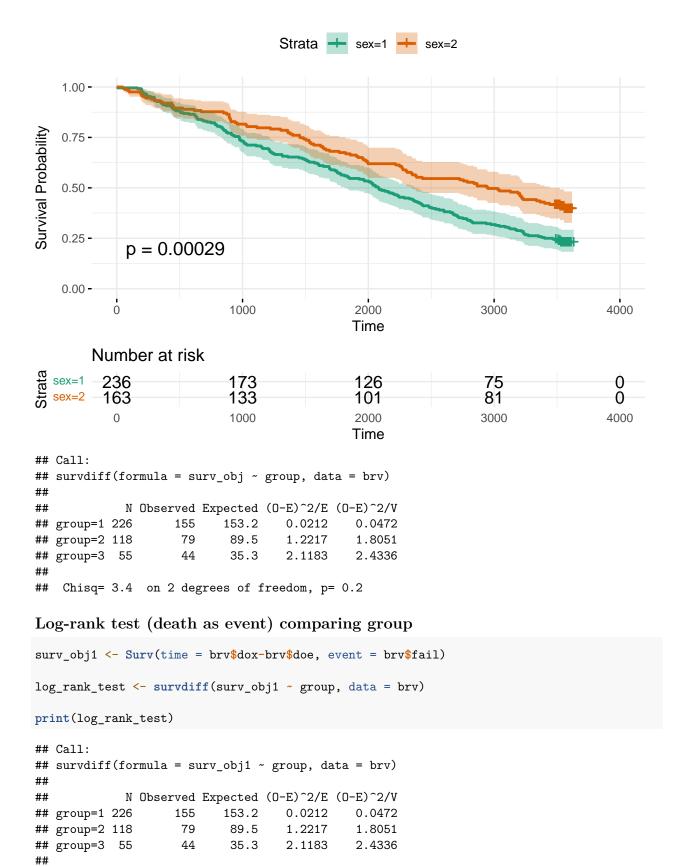




Number at risk







Chisq= 3.4 on 2 degrees of freedom, p= 0.2

```
surv_obj1 <- Surv(time = brv$dox-brv$doe, event = brv$fail)</pre>
log_rank_test2 <- survdiff(surv_obj1 ~ sex, data = brv)</pre>
print(log_rank_test2)
## Call:
## survdiff(formula = surv_obj1 ~ sex, data = brv)
          N Observed Expected (0-E)^2/E (0-E)^2/V
## sex=1 236
                 181
                           151
                                   5.95
                                              13.1
## sex=2 163
                  97
                           127
                                   7.08
                                              13.1
##
## Chisq= 13.1 on 1 degrees of freedom, p= 3e-04
# Creating the survival object
surv_obj <- Surv(time = brv$dox - brv$doe, event = brv$fail)</pre>
# Fit Cox model (specify variables or use '.' for all variables)
cox_model <- coxph(surv_obj ~ ., data = brv)</pre>
## Warning in coxph.fit(X, Y, istrat, offset, init, control, weights = weights, :
## Ran out of iterations and did not converge
## Warning in coxph.fit(X, Y, istrat, offset, init, control, weights = weights, :
## one or more coefficients may be infinite
summary(cox_model)
## Call:
## coxph(formula = surv_obj ~ ., data = brv)
##
##
    n= 399, number of events= 278
##
##
                coef exp(coef)
                                 se(coef)
                                                 z Pr(>|z|)
## id
          2.802e-06 1.000e+00 1.184e-05
                                             0.237
                                                      0.813
## couple -2.653e-03 9.974e-01 1.645e-03
                                            -1.613
                                                       0.107
          4.051e-05 1.000e+00 8.990e-05
                                             0.451
## dob
                                                       0.652
## doe
          3.118e-01 1.366e+00 2.607e-03 119.608
                                                      <2e-16 ***
## dox
         -3.110e-01 7.327e-01 2.602e-03 -119.551
                                                      <2e-16 ***
## dosp
        5.955e-06 1.000e+00 4.813e-05
                                             0.124
                                                      0.902
          6.643e+00 7.671e+02 5.758e+00
## fail
                                             1.154
                                                       0.249
                                            -0.538
## group -8.489e-02 9.186e-01 1.577e-01
                                                      0.590
          2.197e-02 1.022e+00 1.162e-01
                                             0.189
                                                      0.850
## disab
## health -8.354e-03 9.917e-01 2.094e-01
                                            -0.040
                                                       0.968
          7.317e-02 1.076e+00 2.562e-01
                                             0.286
                                                       0.775
## sex
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
##
          exp(coef) exp(-coef) lower .95 upper .95
## id
            1.0000 0.999997 0.999980 1.000e+00
## couple
            0.9974
                    1.002656 0.994140 1.001e+00
            1.0000 0.999959 0.999864 1.000e+00
## dob
## doe
            1.3658
                     0.732151 1.358878 1.373e+00
## dox
            0.7327
                     1.364817 0.728972 7.364e-01
## dosp
            1.0000 0.999994 0.999912 1.000e+00
```

```
## fail
           767.0831
                      0.001304 0.009628 6.111e+07
             0.9186
                                0.674428 1.251e+00
## group
                      1.088598
## disab
             1.0222
                      0.978270
                                0.813937 1.284e+00
                      1.008389
## health
             0.9917
                                0.657892 1.495e+00
##
  sex
             1.0759
                      0.929441 0.651162 1.778e+00
##
## Concordance= 1 (se = 0)
## Likelihood ratio test= 2947
                                on 11 df,
                                            p=<2e-16
## Wald test
                        = 28603 on 11 df,
                                             p=<2e-16
## Score (logrank) test = 906.5
                                on 11 df,
                                             p=<2e-16
```

Check proportional hazards assumption cox.zph(cox_model)

```
##
             chisq df
## id
               NaN
                     1 NaN
## couple
               NaN
                     1 NaN
## dob
               {\tt NaN}
                     1 NaN
## doe
               {\tt NaN}
                      1 NaN
               NaN
                     1 NaN
## dox
## dosp
               {\tt NaN}
                     1 NaN
               {\tt NaN}
                     1 NaN
## fail
## group
               {\tt NaN}
                      1 NaN
## disab
               {\tt NaN}
                     1 NaN
## health
               {\tt NaN}
                     1 NaN
## sex
               {\tt NaN}
                    1 NaN
## GLOBAL
               NaN 11 NaN
```

Kaplan-Meier and Fleming-Harrington model

For nonparametric estimator, Kaplan-Meier(KM) model and Fleming-Harrington(FH) model were used to measure the fraction of subjects living for a certain amount of time after treatment with the stratify of sex.[3]

The Kaplan-Meier estimator

$$\hat{S}_K(t) = \begin{cases} 1 & \text{if } t < t_1 \\ \prod_{t_i \leq t} [1 - \frac{d_i}{n_i}] & \text{if } t \geq t_1 \end{cases}$$

note: $d_i = \#$ of failure at time t_i , $n_i = \#$ at risk at t_i^- , $c_i = \#$ censored during the interval $[t_i, t_{i+1}]$. The Fleming-Harrington estimator

$$\hat{S}_F(t) = \begin{cases} 1 & \text{if } t < t_1 \\ \prod_{t_i \leq t} exp[-\frac{d_i}{n_i}] & \text{if } t \geq t_1 \end{cases}$$