

Survival Analysis III

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April 17, 2018

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Reading VGSM 6.3 - 6.5

- Homework #1 due Today in class
- Homework Q/A after class today 12-1
- Lab 3 on Thursday 10.30 – MH-1400
- Homework #2 due next Tuesday (4/24) in class

In this lecture

- Adjusted survival curves
- Time-dependent covariates
- Diagnostics (model checking) - proportional hazards?
- Non-proportional Hazards: Stratification
- Non-proportional Hazards: trick for generating time-dependent covariates
- Diagnostics (model checking) – linearity of predictors?

Adjusted Survival Curves (for Cox model)

- Would like to visualize the adjusted effects of variables
- Can make adjusted survival prediction based on a Cox model

Cox's Proportional Hazards Model

$x = (x_1, \dots, x_p)$: the set of predictors

$h_0(t)$ = baseline hazard function

= hazard function when all predictors equal zero

$h(t|x) = h_0(t) \exp(\beta_1 x_1 + \dots + \beta_p x_p)$

= hazard function of someone with predictors

- In Cox model we see estimates of $HR = \exp(\beta_p)$
- In background, Stata calculates estimates of $h_0(t)$

Under the Cox Model

Consider $S(t|x)$: survival function (event-free proportion at time t) for someone with predictors x

$S_0(t)$ = baseline survival function

= survival function when all predictors equal zero

$$S(t|x) = S_0(t)^{\exp(\beta_1 x_1 + \dots + \beta_p x_p)}$$

(β 's are the coefficients from the Cox model)

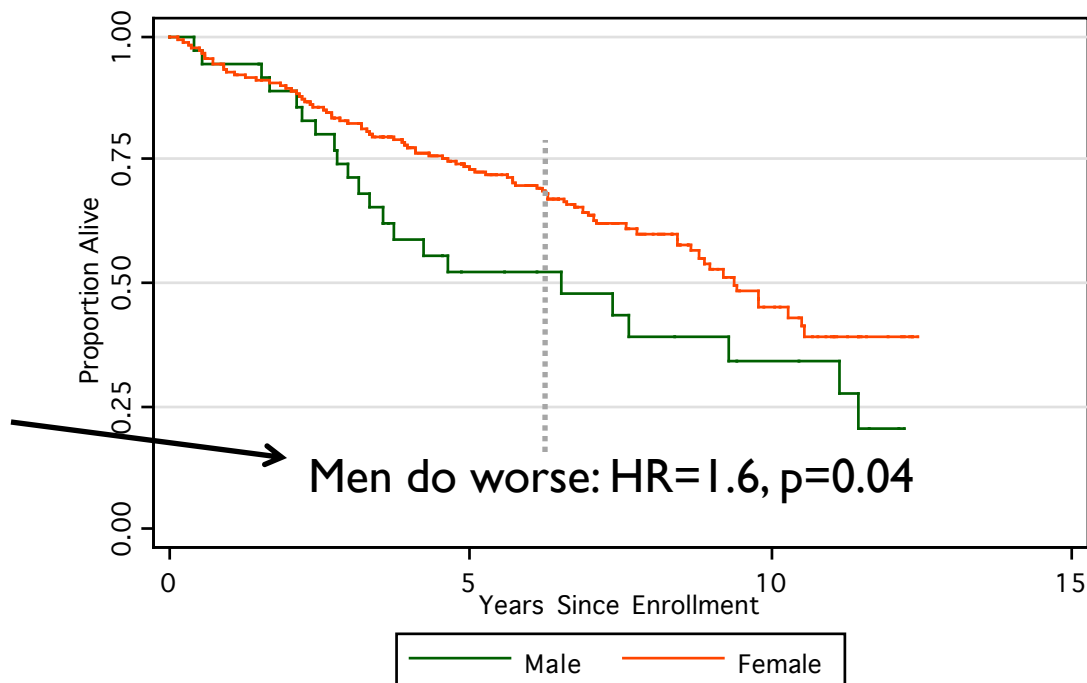
- In background, Stata calculates estimates of $S_0(t)$

Effect of Sex: PBC data

```
use pbc.dat  
stset years, failure(status)  
sts graph, by(sex)
```

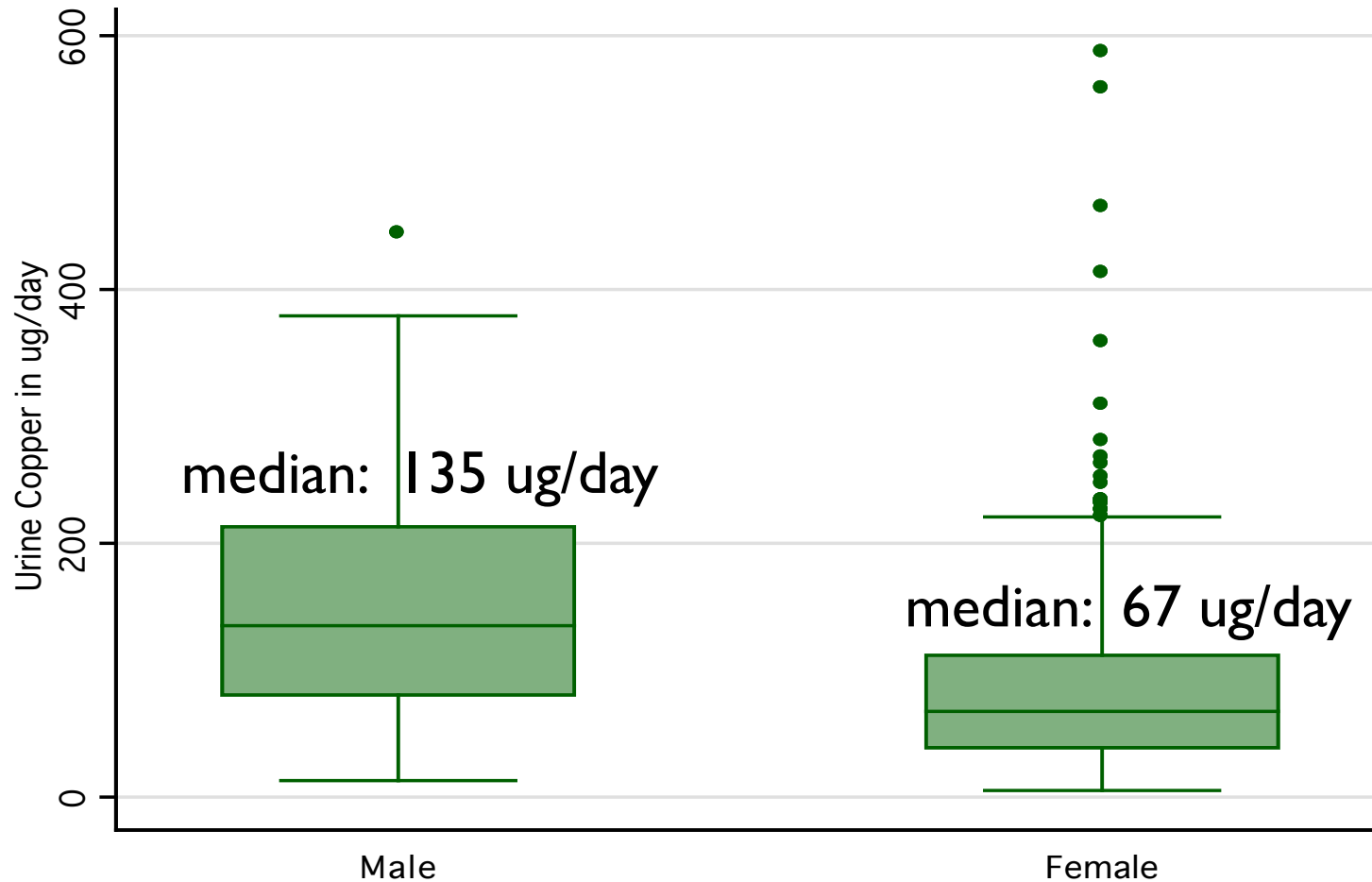
(unadjusted survival curves)

stcox sex
(Cox model fit)



Men: Higher Copper

graph box copper, by (sex)



Adjusted Survival Curves

```
. stcox sex copper
```

_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
-----+-----						
sex	1.171796	.2996835	0.62	0.535	.7098385	1.934391
copper	1.006935	.0008328	8.36	0.000	1.005304	1.008569

```
. stcurve, survival at1(sex=0 copper=97.6) at2(sex=1 copper=97.6)
```

stcurve: gives predicted curves

survival: graph survival (not hazard default)

at1: (predictor values for curve 1)

at2: (predictor values for curve 2)

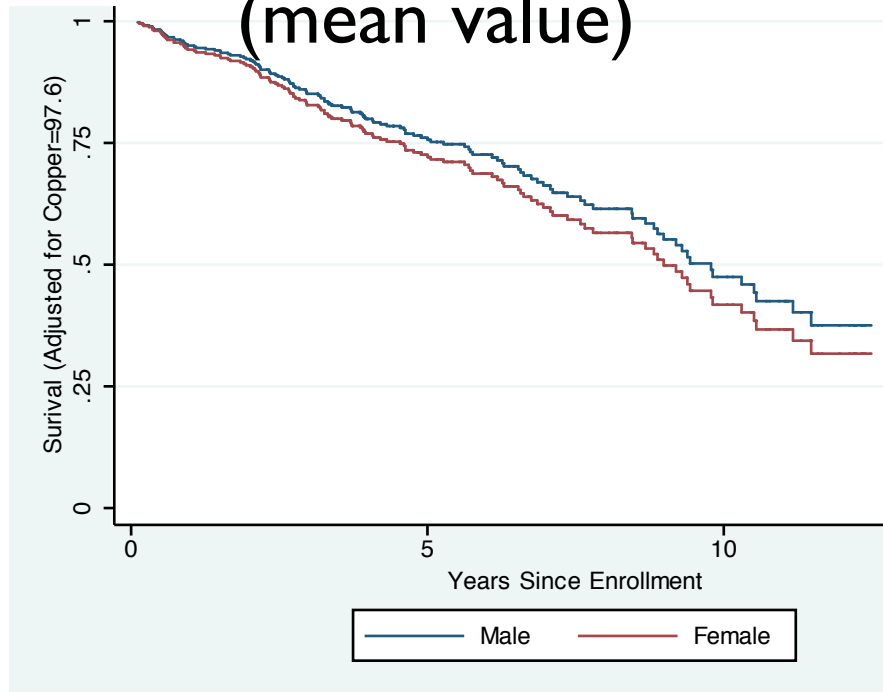
Note that the copper default is fixed at overall mean(=97.6)

```
. stcurve, survival at1(sex=0) at2(sex=1)  
gives same result
```

Adjusted Survival Curves

```
stcurve, survival at1(sex=0 copper=97.6) at2(sex=1 copper=97.6)
```

copper set to 97.6
(mean value)

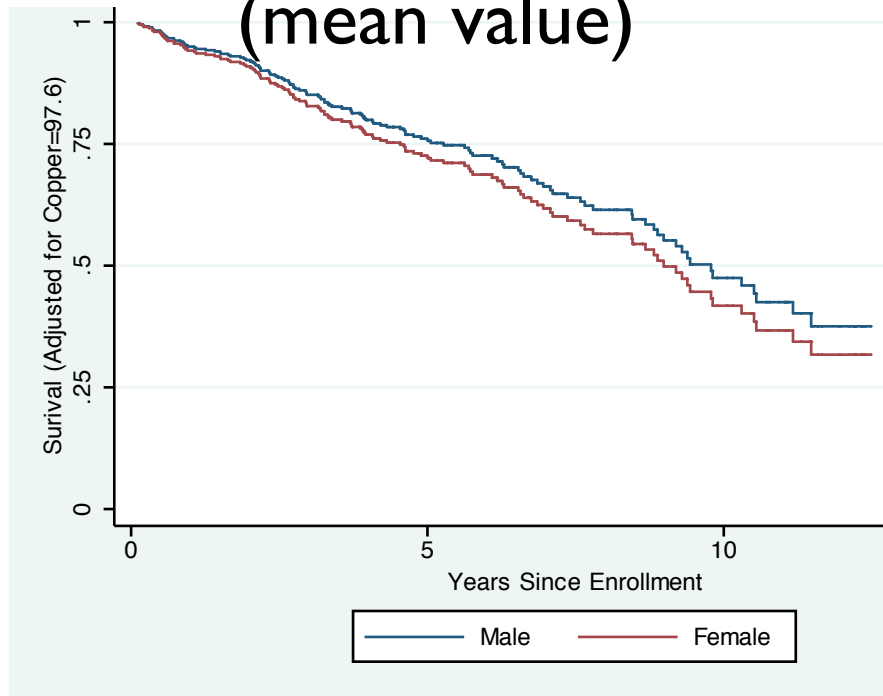


Adjusted Survival Curves

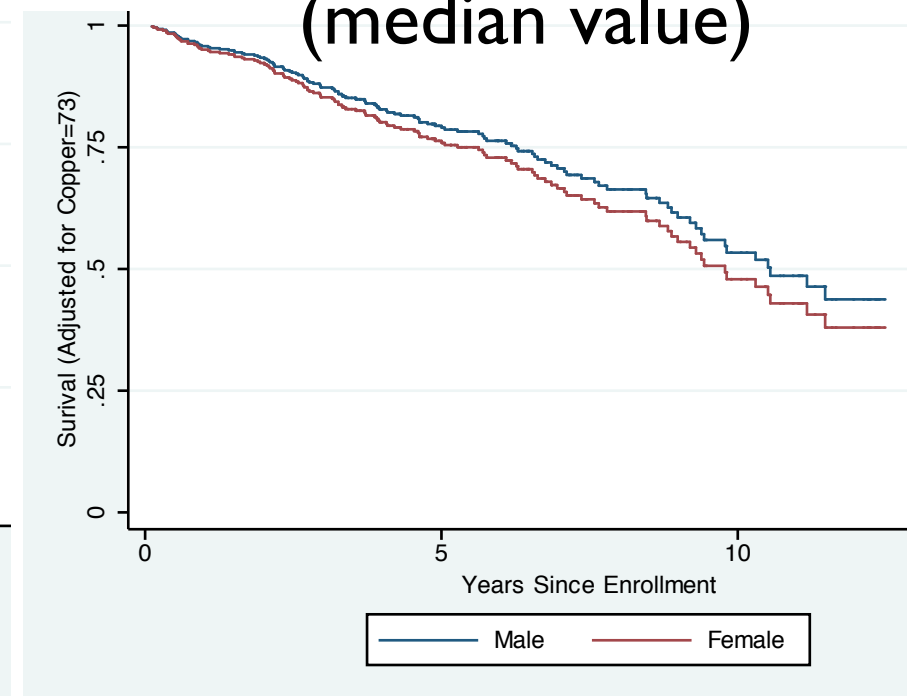
Let's compare mean vs. median copper as reference

```
stcurve, survival at1(sex=0 copper=97.6) at2(sex=1 copper=97.6)  
stcurve, survival at1(sex=0 copper=73) at2(sex=1 copper=73)
```

copper set to 97.6
(mean value)



copper set to 73
(median value)



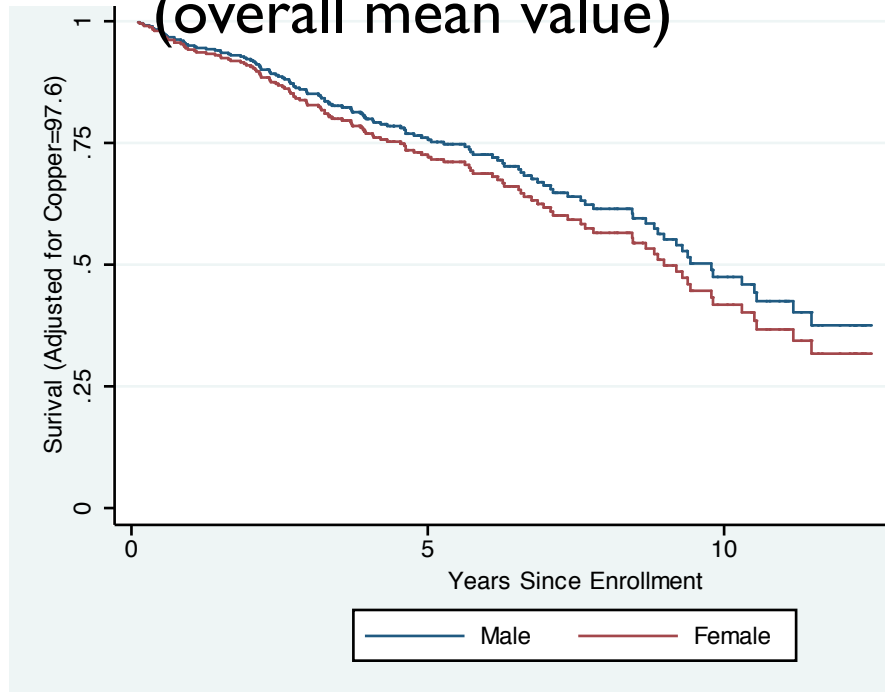
reference value for copper matters

Adjusted Survival Curves

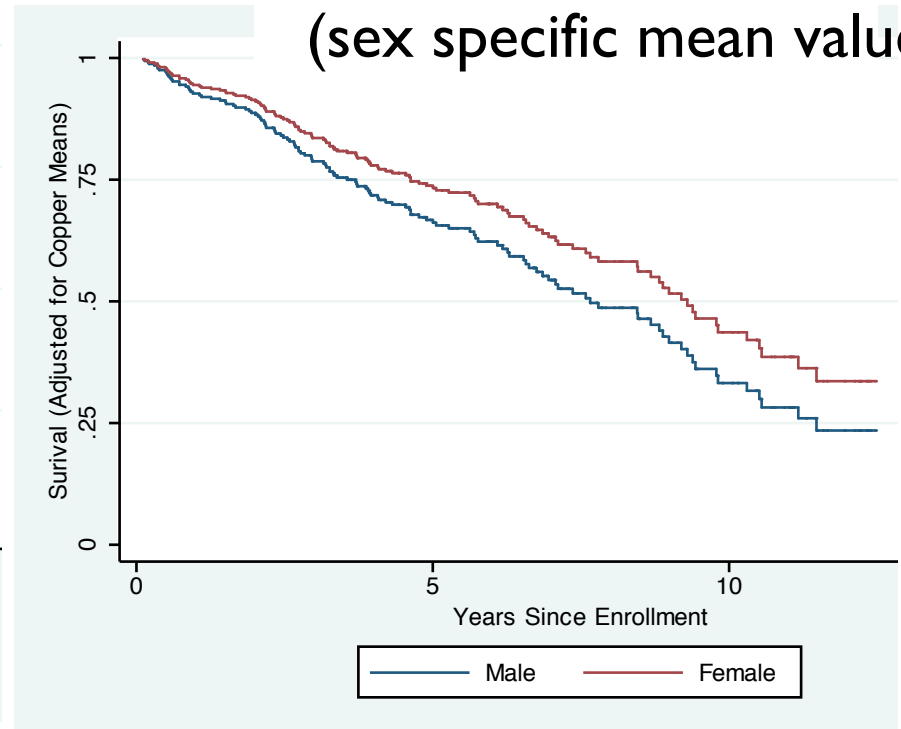
Now compare overall vs. group specific copper means as reference

```
stcurve, survival at1(sex=0 copper=97.6) at2(sex=1 copper=97.6)  
stcurve, survival at1(sex=0 copper=154) at2(sex=1 copper=90)
```

male and females= 97.6
(overall mean value)



male copper=154, female copper=90
(sex specific mean values)



adjusting for sex differences in copper matters

Adjusted Curves Summary

- Can be useful for visualizing effect of predictor
- Must choose reference values for confounders – often choose:
 - mean for continuous variable
 - most common category for categorical
- In Stata, `stcurve` is a flexible tool for creating adjusted survival curves
- Summary: Look at survival curves with `stcurve` while fixing other variables in the model

Time-Dependent Covariates

A time-dependent covariate in a Cox model is a predictor whose values may vary with time

... and is recorded at multiple times during the study

Example

- Risk factors for pregnancy in a cohort of HIV infected women in Uganda
- Is the development of pregnancy affected by CD4 cell counts?
- We could consider only baseline CD4 count as a predictor (i.e. CD4 value at study onset)
- *But, CD4 cell count measured throughout the study!*
- Multiple measures of CD4 during study could provide additional prognostic information

Example

E.g., Patient #24901:

CD4 at baseline: 143

CD4 at day 123: 202

CD4 at day 216: 344

CD4 at day 284: 373

Pregnant on day 380

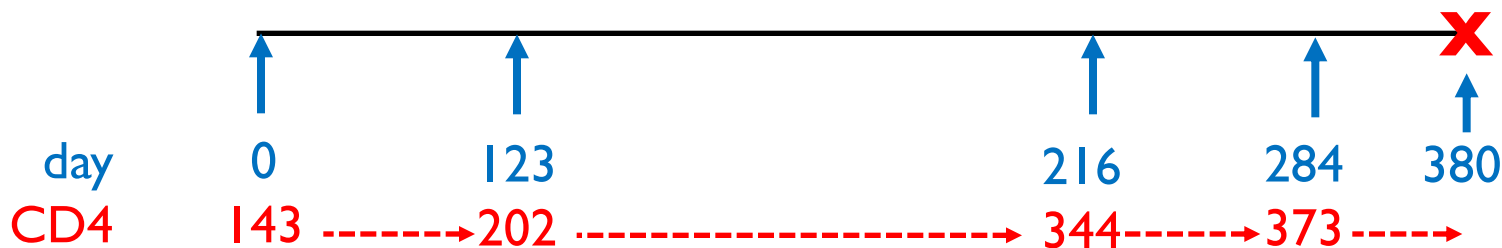


Data

multiple records per subject

E.g., Patient #24901:

	idno	t_from	t_to	cd4	prg
218.	24901	0	123	143	0
219.	24901	123	216	202	0
220.	24901	216	284	344	0
221.	24901	284	380	373	1



Carry forward the last observed CD4 value!

Data

multiple records per subject

	idno	t_from	t_to	cd4	prg
218.	24901	0	123	143	0
219.	24901	123	216	202	0
220.	24901	216	284	344	0
221.	24901	284	380	373	1
229.	25601	0	117	112	0
230.	25601	117	216	304	0
231.	25601	216	293	319	0
232.	25601	293	379	297	0
233.	25601	379	468	302	0
234.	25601	468	560	264	0
235.	25601	560	574	277	0
236.	25601	574	651	277	0
237.	25601	651	738	268	0

- **idno:** subject id #
- **t_from:** start of interval
- **t_to:** end of interval
- **cd4:** cd4 cell count during interval
- **prg:** pregnancy
(1 = yes, 0 = no)

Stata syntax to define dataset:

```
stset t_to, failure(prg) id(idno)
```

TDC Cox model

```
gen cd4_50 = cd4/50
stcox cd4_50
```

No. of subjects =	702	Number of obs =	4935
No. of failures =	85		
Time at risk =	448321		
Log likelihood =	-485.32684	LR chi2(1) =	129.91
		Prob > chi2 =	0.0000

_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
cd4_50	.5456291	.0344751	-9.59	0.000	.4820756	.6175612

Interpretation: a 50 cell increase in CD4 cell count (at any time point) is associated with a 45% reduction in the rate of pregnancy, 95% CI (-52% to -38%), $p < 0.001$

Another TDC example...

- Does lung transplant extend life of patients with Cystic Fibrosis?
- Outcome: Time from listing to death or censoring
- Predictor: Received lung transplant (yes or no)

Any concerns?

Another TDC example...

- Does lung transplant extend life of patients with Cystic Fibrosis?
- Outcome: Time from listing to death
- Predictor: Received lung transplant (yes or no)

Bias: waiting list mortality!

Short-term survivors unlikely to get a transplant!

Solution

Treat transplant as a time-dependent covariate

$$tx(t) = \begin{cases} 0 & \text{before transplantation} \\ 1 & \text{after transplantation} \end{cases}$$

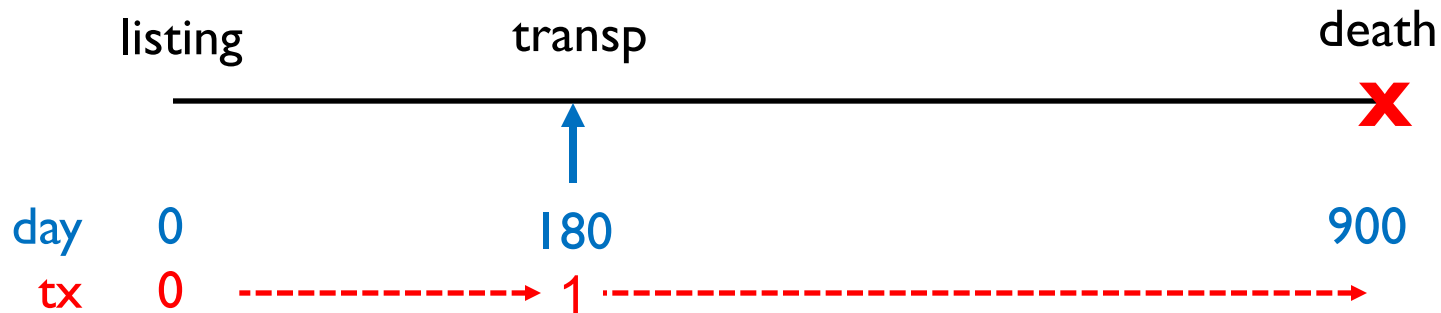
$$h(t|tx) = \begin{cases} h_0(t) & \text{before transplantation} \\ \exp(\beta) h_0(t) & \text{after transplantation} \end{cases}$$

group membership changes over time

Solution

Treat transplant as a time-dependent covariate

$$tx(t) = \begin{cases} 0 & \text{before transplantation} \\ 1 & \text{after transplantation} \end{cases}$$



group membership changes over time

Solution

Treat transplant as a time-dependent covariate

$$tx(t) = \begin{cases} 0 & \text{before transplantation} \\ 1 & \text{after transplantation} \end{cases}$$

$$h(t|tx) = \begin{cases} h_0(t) & \text{before transplantation} \\ \exp(\beta) h_0(t) & \text{after transplantation} \end{cases}$$

group membership changes over time

Summary

TDC Cox Model

- TD Covariates useful when values of predictors change
- Key is to set up dataset properly
- Straightforward fitting the Cox model
- We will look at another use of TDC to accommodate non-proportional hazards later...

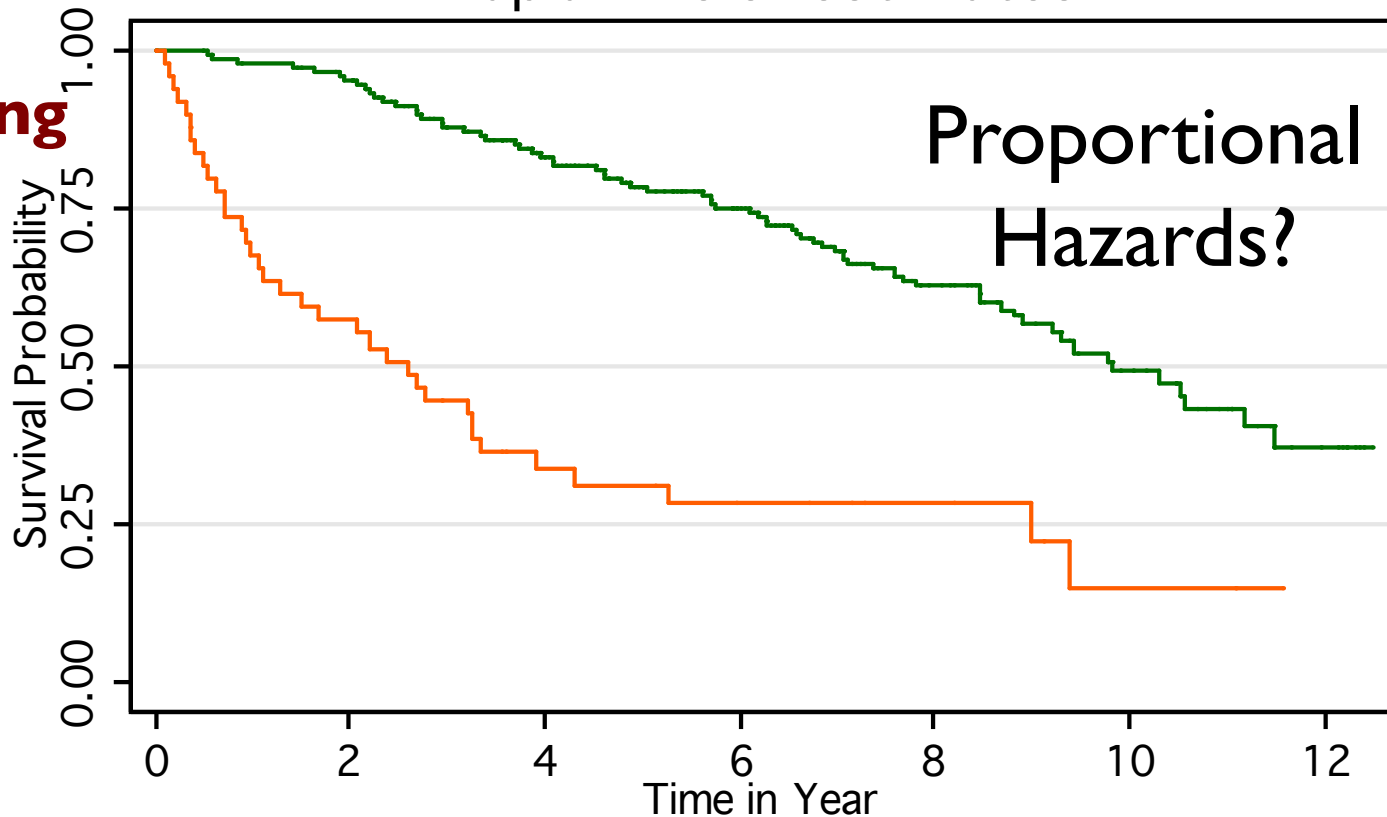
Diagnostics for model
checking: *testing the
proportional hazards
assumption*

Model Checking PBC Data

stsgraph, by(edema)

Kaplan-Meier estimates

**Comparing
Groups**



Number at risk

edema = 0 263

250

181

121

61

30

8

edema = 1 49

28

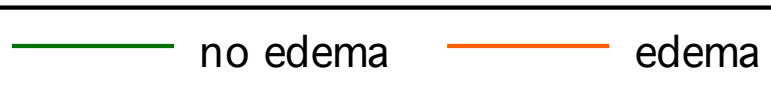
13

9

6

2

0

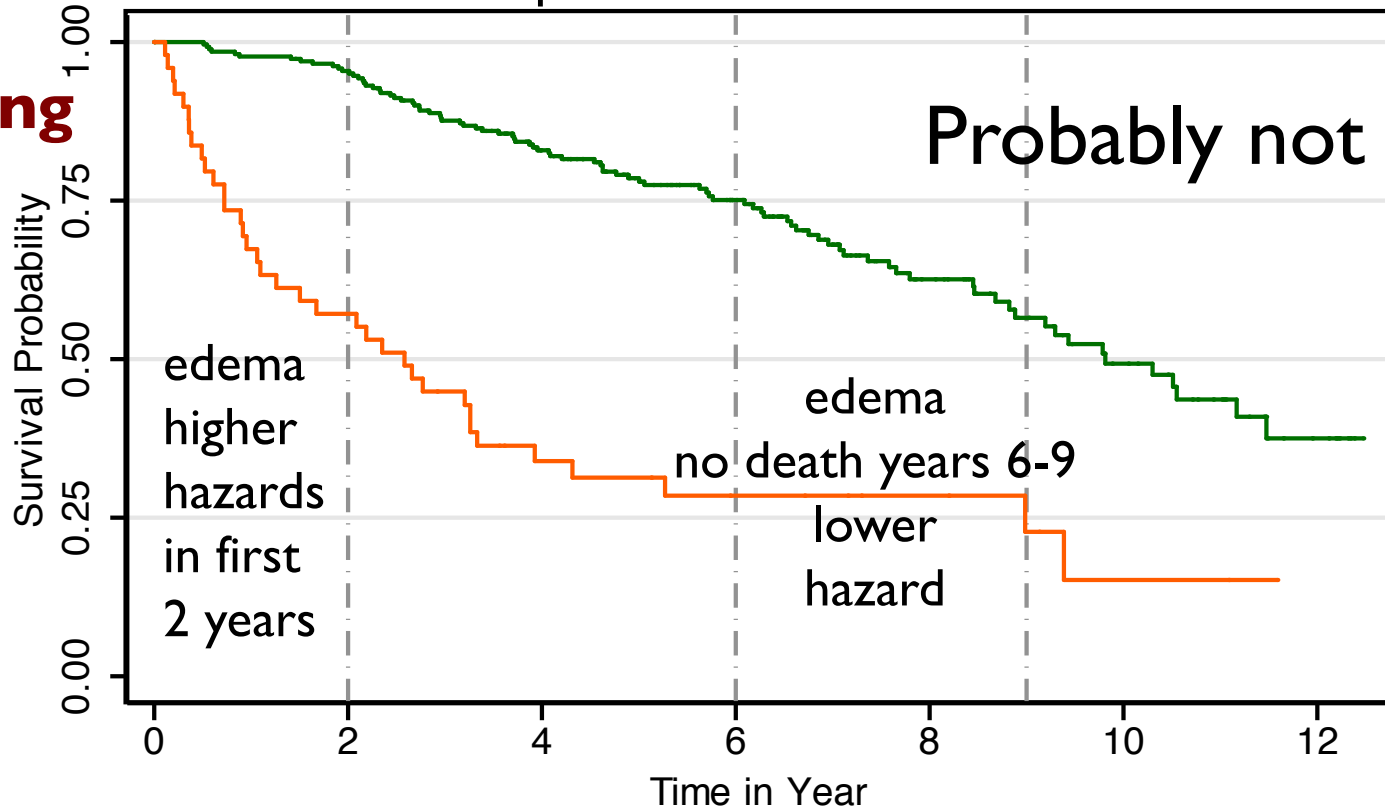


Group Proportional Hazards?

stsgraph, by(edema)

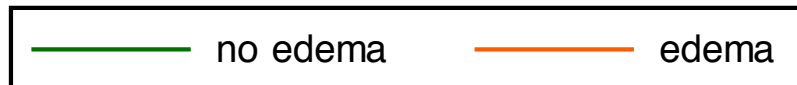
Kaplan-Meier estimates

**Comparing
Groups**



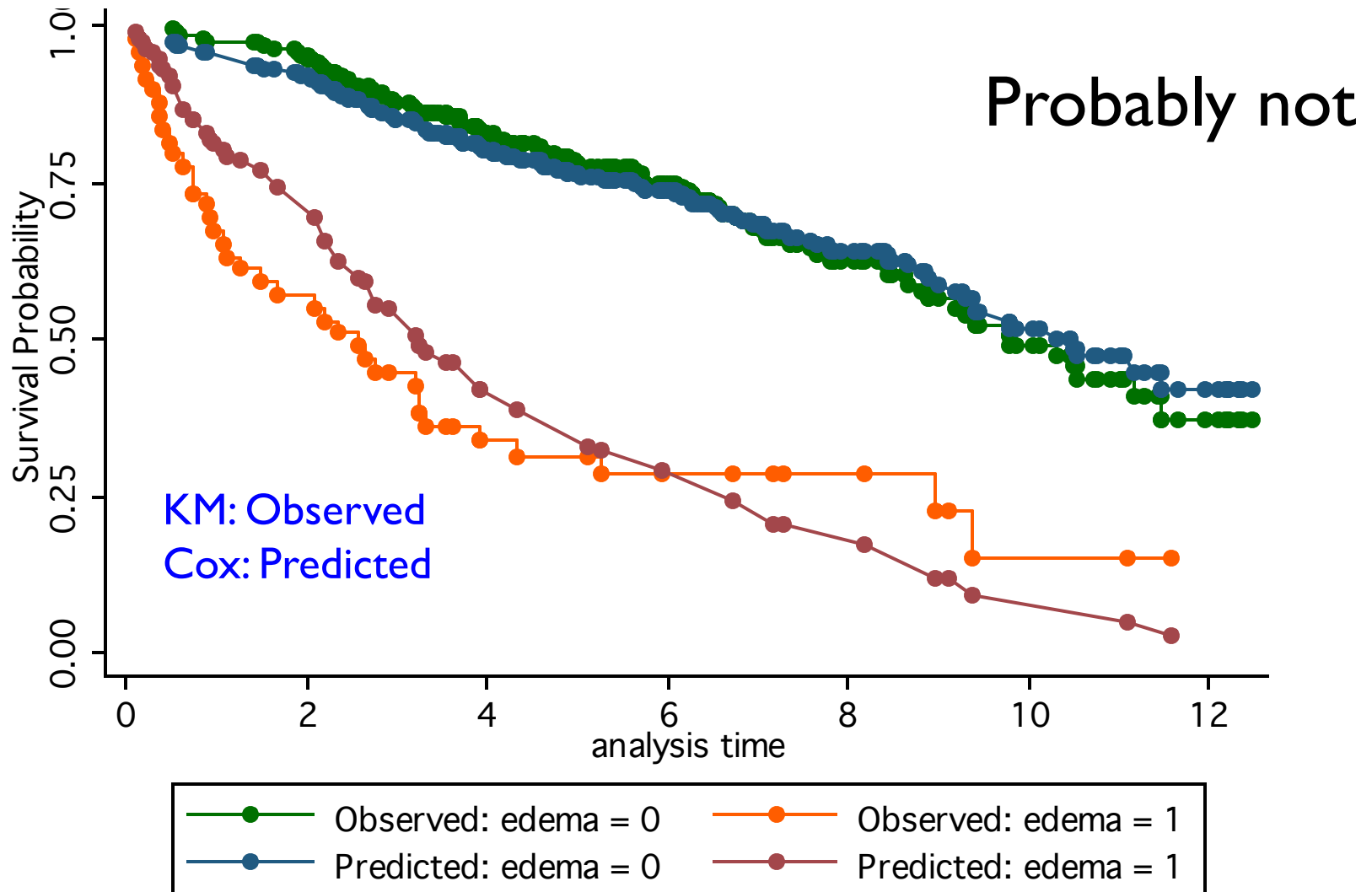
Number at risk

edema = 0	263	250	181	121	61	30	8
edema = 1	49	28	13	9	6	2	0



Group Proportional Hazards?

`stcoxkm, by(edema)` – *Kaplan-Meier and Cox model predicted survival curves*



Log minus log plots for categorical predictors

- Under the Cox model:

$$S(t|x) = S_0(t)^{\exp(\beta_1 x_1 + \dots + \beta_p x_p)}$$

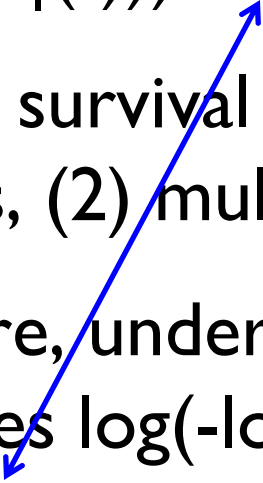
- $S_0(t)$: Survival function for edema = 0

$S_1(t)$: Survival function for edema = 1

$$S_1(t) = S_0(t)^{\exp(\beta)}$$

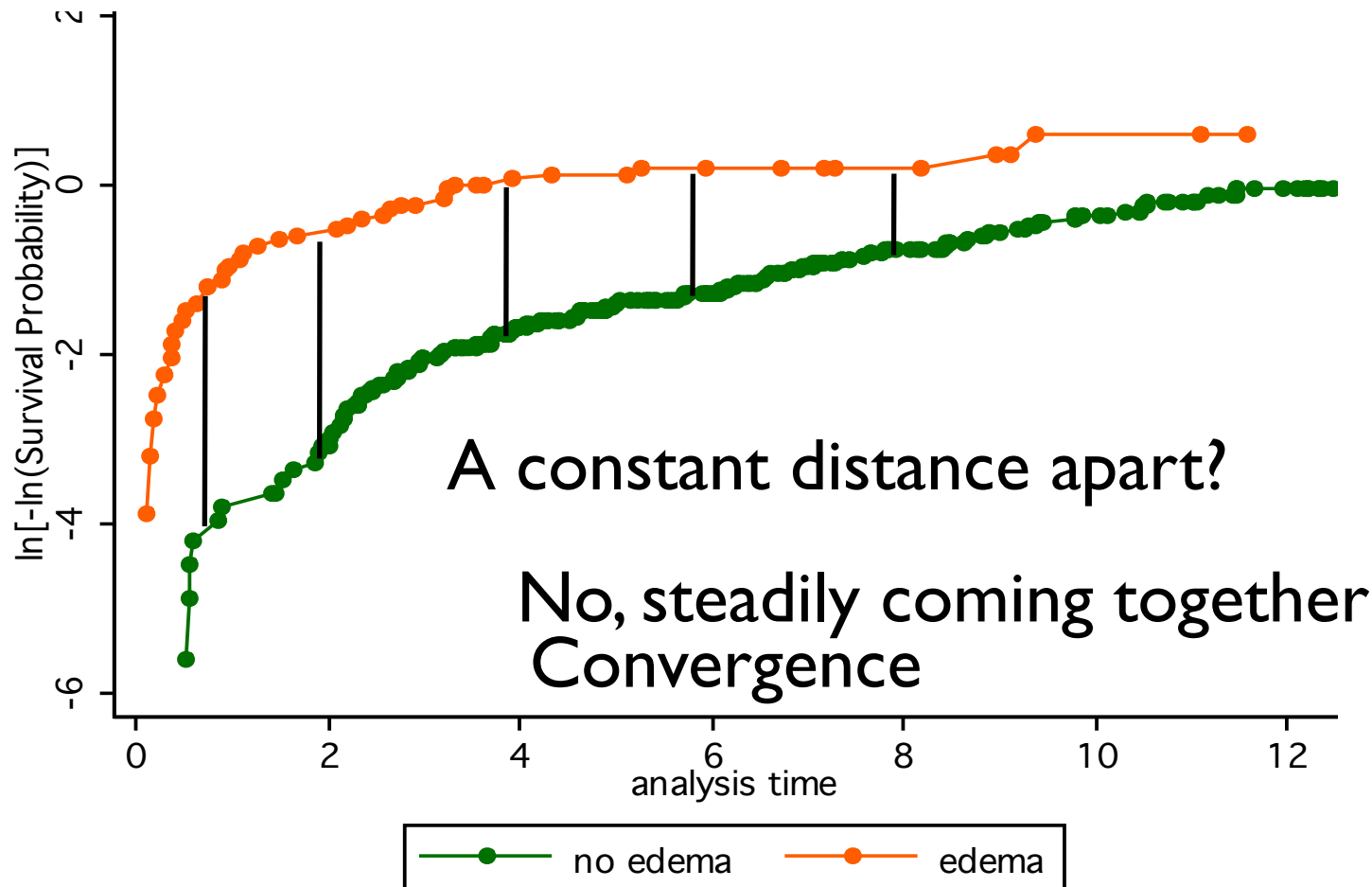
Log minus log plots for categorical predictors

$$S_1(t) = S_0(t)^{\exp(\beta)}$$

- $\log(-\log(S_1(t))) = \beta + \log(-\log(S_0(t)))$
 - Estimate survival curves and transform them by: (1) take logs, (2) multiply by -1, then (3) take logs again
 - Therefore, under Proportional Hazards assumption the curves $\log(-\log(S_1(t)))$ and $\log(-\log(S_0(t)))$ should be a constant distance apart
- 

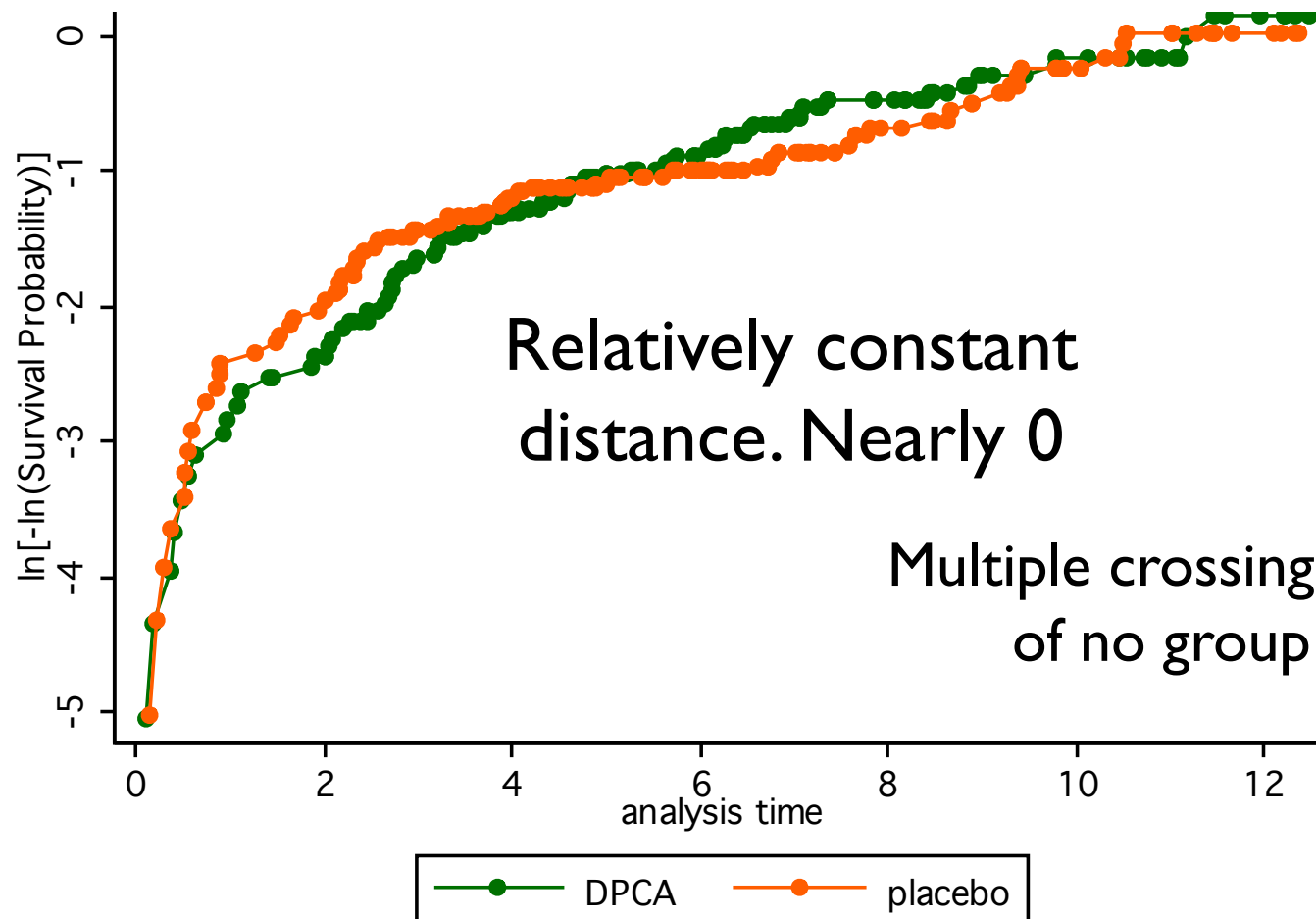
Log minus log plot: edema

stphplot, by(edema) nonegative nolntime -
log minus log curves for edema



Log minus log plot: rx

stphplot, by(rx) nonegative nolntime -
log minus log curves for rx



Summary: log minus log curves

- Easily calculated (pro)
- Naturally subjective (con)
 - Not so easy to interpret
 - Look for pronounced convergence/divergence, or marked crossing
- Only works for categorical variables (con)
- Multiple crossing is evidence of a lack of overall effect (i.e., difference=0, HR=1)

Smoothed Hazard Ratio

(for continuous and categorical predictors)

- Possible to use “residuals” to estimate shape of hazard ratio over time
- $HR(t)$: hazard ratio at time t
 - If $HR(t)$ is reasonably constant: prop. hazards
 - If not, gives description of shape of HR
- The method estimates $\log(HR(t)) = \beta(t)$

How does it work?

- Fit Cox model with relevant predictors
- Obtain “scaled Schoenfeld residuals”
complex formula to generate residuals for each predictor & time point
- LOWESS: smooth residuals vs. time
- Plot the smooth curve estimates of $\beta(t)$
- *Note that estimated curves change with bandwidth selection*

Stata

```
gen age10 = age/10
```

```
stcox edema age10, scaledsch(r_edema r_age)
```

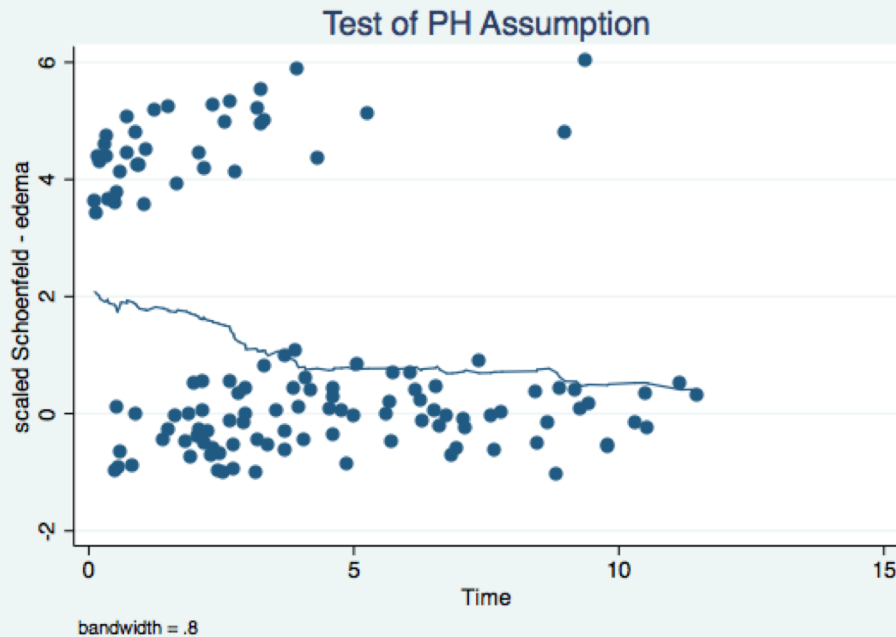
=> *saves residuals r_edema for edema, r_age for age10*

```
No. of subjects =          312          Number of obs   =          312
Log likelihood  =       -614.3788      Prob > chi2      =          0.0000
```

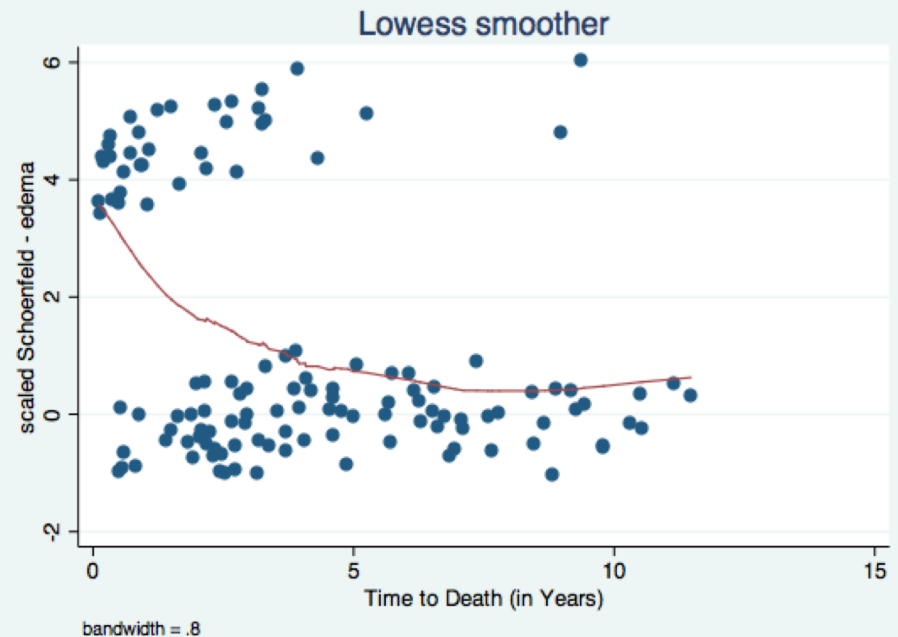
_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
edema	3.471158	.7099928	6.08	0.000	2.324711	5.182981
age10	1.355471	.1166134	3.54	0.000	1.145143	1.604429

$\beta(t)$ for edema

`estat phtest, plot(edema)`



`lowess r_edema years`



*running mean smoother r_{edema} vs. time
to estimate $\beta(t)$*

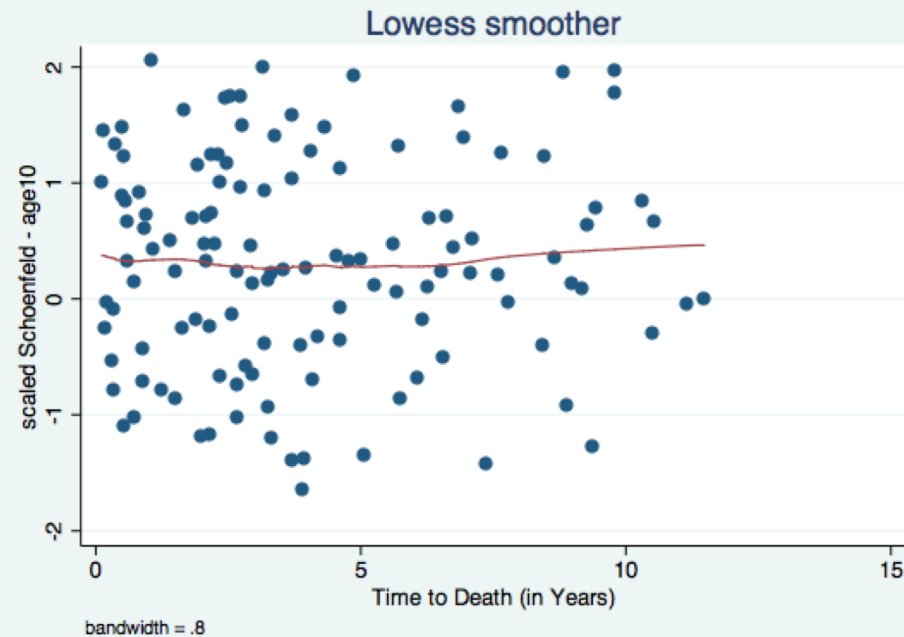
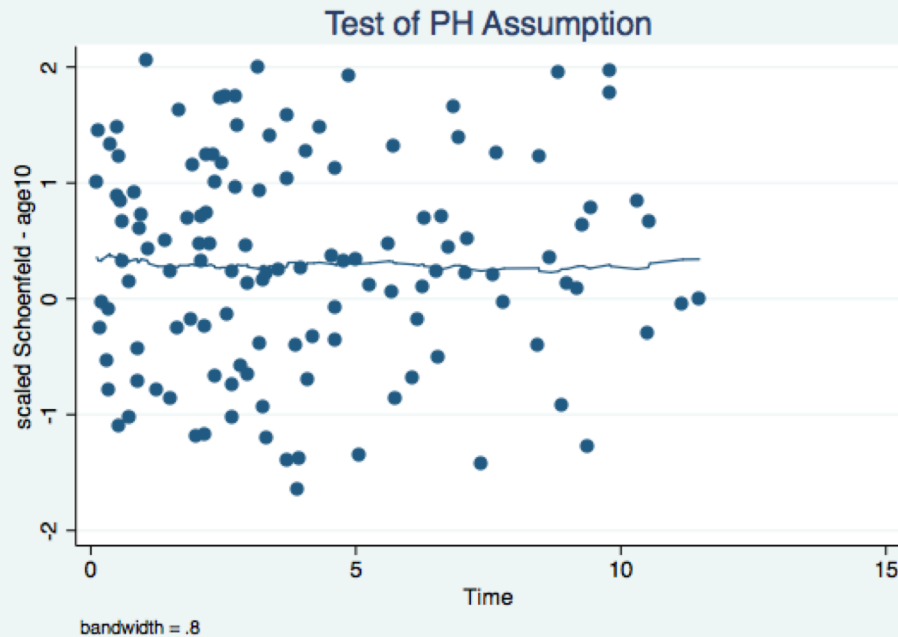
*lowess smoother r_{edema} vs. time
to estimate $\beta(t)$*

flat line? *line is not flat, HR is not constant – hazard depends on t – evidence against proportional hazards with respect to edema*

$\beta(t)$ for age10

`estat phtest, plot(age10)`

`lowess r_age years`



running mean smoother `r_age` vs. `t` time to estimate $\beta(t)$

lowess smoother `r_age` vs. `t` time to estimate $\beta(t)$

flat line? *line approximately flat, HR relatively constant – hazard does not depend on t – evidence proportional hazards with respect to age reasonable assumption*

Smoothing Hazard Ratio

- Present the smoothed curves as a summary
- Augment it with the table to explain the HR
- Get those values by typing

```
lowess r_edema years, gen(smloghr) nogr
```

```
gen smhr=exp(smloghr)
```

```
sort years
```

```
list years sm* if status==1
```

save log HR as smloghr



Lowess $\beta(t)$ values for edema

Years	Log HR	HR
1	2.5	12.2
2	1.6	5.1
4	0.86	2.4
6	0.58	1.8

Test of Proportional Hazards

- Null hypothesis: Hazards are proportional
i.e., $\beta(t)$ is constant over time
i.e., no association between residuals & time
- Alternative: Hazards are not proportional
i.e., $\beta(t)$ changes with time
i.e., association between residuals & time

Idea is to look at correlation between residuals and time?

Schoenfeld Test

- A test for non-proportional hazards:
correlation between residual and time
`stcox edema age10`
`estat phtest, detail`
- Small p-value means
proportional hazards is rejected –
the proportional hazards assumption can be
shown false

Schoenfeld Test

```
stcox edema age10  
estat phtest, detail
```

Test of proportional-hazards assumption

Time: Time

	rho	chi2	df	Prob>chi2
edema	-0.33749	13.09	1	0.0003
age10	0.01747	0.03	1	0.8540
global test		13.52	2	0.0012

rho is correlation between residuals and time

We see that edema is statistically significant
= *non-proportional hazards*

Scaled Schoenfeld Residuals (plot & test)

- Technical/subjective, so hard to explain (con)
- Poor for multilevel categorical variables would need a plot for each level of category (con)
- Handles continuous variables well (pro)
- Can display effects on HR over time

Graphs vs. Tests

- Graphs and tests are complementary
- Need to look at whether the graph shows evidence of important violation
- Test helps as an objective assessment of graph
- However, tests have low power when n is small (and “too much” power when n is large)
- Graphs can show problem with test
e.g., single outlier can affect test

Handling Non-Proportionality

- Stratification (categorical predictors)
- Time Dependent Covariates (continuous predictors)

Handling non-proportionality I

Stratification

for categorical predictors

Stratified Cox Model

PBC data

- We have seen that baseline edema does not obey proportional hazards, but age does... so model,
- $h(t \mid \text{edema}=1, \text{age}) = h_{01}(t) \exp(\beta \times \text{age})$
 $h(t \mid \text{edema}=0, \text{age}) = h_{00}(t) \exp(\beta \times \text{age})$
- Two separate baseline reference groups – one for each edema group
- Proportional within edema but not across:
relative effect of a 1-unit change in age on hazard is the same for edema = 1 or edema = 0;
implicitly assumes no interaction between edema and age

Stratification Approach

- Fit a Cox model with terms for proportional variable and stratify by non-proportional variable

`stcox age10, strata(edema)`
(proportional) *(non-proportional)*

- *No p-value, HR etc. for edema*
- Can use adjusted survival curves to present the effect of edema

Stratified Cox Model

- Easily implemented in Stata:
 - Proportional hazards model for age
 - Stratified by edema

```
. stcox age10, strata(edema)
```

Stratified Cox regr. -- Breslow method for ties

No. of subjects =	312	Number of obs =	312
No. of failures =	125		
Time at risk =	1713.853528		
Log likelihood =	-546.68714	LR chi2(1) =	11.60
		Prob > chi2 =	0.0007

_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
age10	1.342085	.1162448	3.40	0.001	1.132539 1.590402

Stratified by edema

No p-value, HR etc. for edema

Interpretation

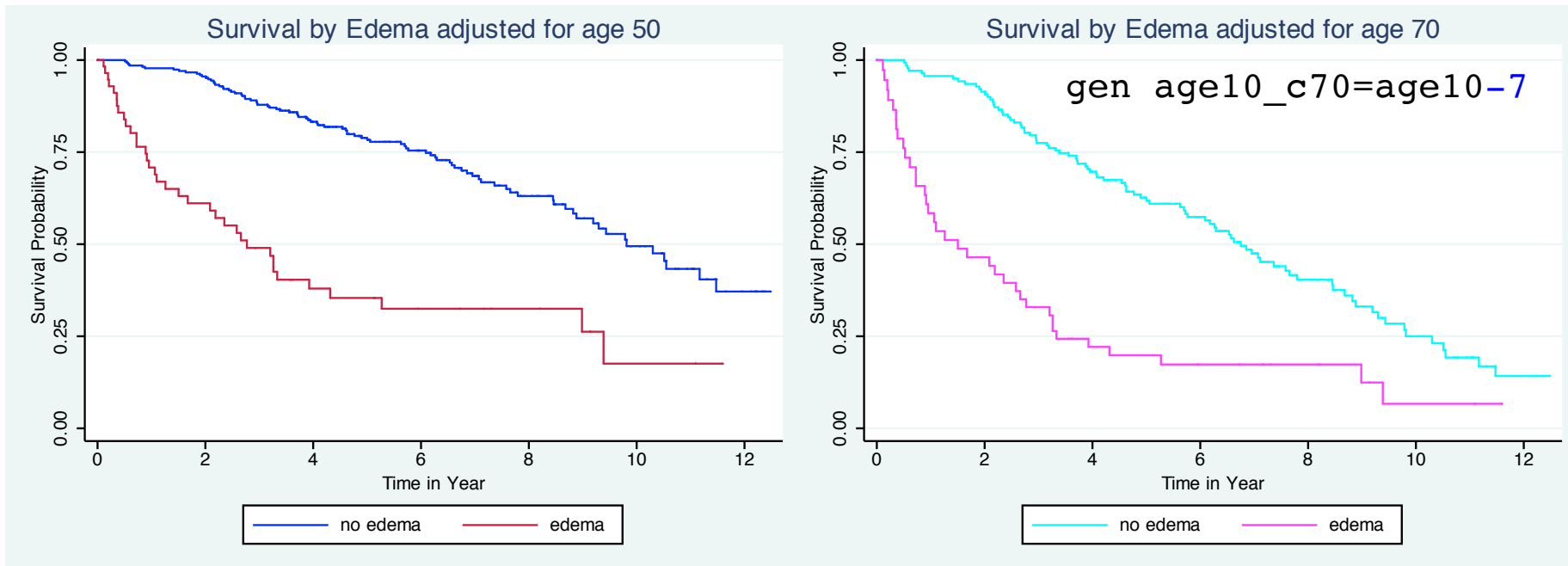
For each 10 years increase in age, there is a 34% increase in the hazard of death after adjusting for edema via stratification, 95% CI (13% increase to 59% increase), $p=0.001$

Could also mention you used a stratified model in the method section.

Examining Effect of Edema

- `gen age10_c50=age10-5`
should center first, graph sets adjusted variables to 0
- `sts graph, by(edema) adjustfor(age10_c50)`

Equivalent to plotting the baseline survival function of the fitted Cox model with `age10_c50` as a predictor in each edema group



Notice that the effect of edema is fading in time

Stratification Pros/Cons

- Fairly simple and non-technical approach
- What if the non-proportional variable is continuous?
- What if more than one non-proportional variable?

Summary

Stratified Cox Model

- Stratification requires multiple baseline hazards
- Stratification of a continuous variable (e.g., bilirubin) requires cutting it into categories
- Need to be at least 3-5 events per stratum
- Can use stratification as a way to adjust for non-proportional variable or to *avoid* proportional hazard assumption
- Gives no summary of the effect of stratum, but *adjusted survival curves can show strata effects*

Handling non-proportionality 2

The time-dependent covariates “trick”

for categorical and continuous
predictors

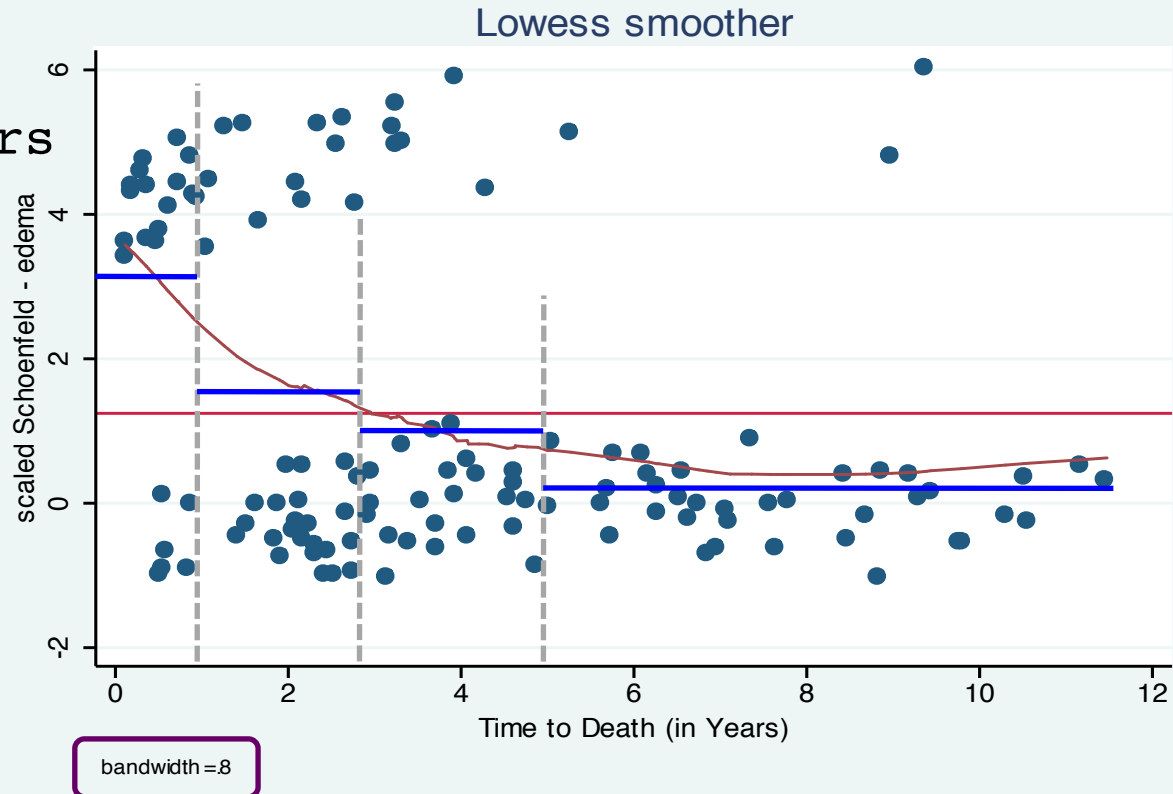
Time-Dep Cov Approach

Divide time into ****discrete**** periods: e.g., Year 0-1, 1-3, 3-5, 5+

Edema residuals

`lowess r_edema years`

Edema hazard
approximately
proportional within
segments but not
between segments



The trick here is that the time interval itself
becomes the time varying covariate!

Time-Dep Cov Approach

- Divide time into a series of periods (e.g., Year 0-1, 1-3, 3-5, 5+)
- Estimate HR for edema for each period
- Achieved by creating a series of TD covariates:
edema01, edema13, edema35, edema5p
that separately give the effect of edema in each period

```
stset years, failure(status) id(number) // generates _t0, _t, _d
```

```
stsplitt grp, at(1 3 5) // split time variable (years) at these times into groups ≤ years (grp)  
// that is, generate multiple rows for each subject; one for each timepoint up to and including  
// the time of censoring or time of death
```

```
recode status . = 0 // recodes all newly generated rows to “censored” status
```

```
gen edema01=edema*(grp==0) // This set of commands generates 4 separate  
gen edema13=edema*(grp==1) // edema variables specific to each time interval;  
gen edema35=edema*(grp==3) // that is, edemaxx only equals 1 if the patient has edema  
gen edema5p=edema*(grp==5) // AND the dataset row corresponds to period xx
```

Time-Dep Cov Approach

- Divide time into a series of periods (e.g., Year 0-1, 1-3, 3-5, 5+)

```
stset years, failure(status) id(number) // generates _t0, _t, _d
```

```
list number _t0 _t status edema in 1/4
```

	number	_t0	_t	status	edema
1.	1	0	1	Censored	1
2.	1	1	1.0951403	Dead	1
3.	2	0	1	Censored	0
4.	2	1	3	Censored	0

Time-Dep Cov Approach

- Divide time into a series of periods (e.g., Year 0-1, 1-3, 3-5, 5+)

```
stset years, failure(status) id(number) // generates _t0, _t, _d
```

```
stsplot grp, at(1 3 5) // split time variable (years) at these times into groups ≤ years (grp)
// that is, generate multiple rows for each subject; one for each timepoint up to and including
// the time of censoring or time of death
```

```
recode status . = 0 // recodes all newly generated rows to “censored” status
```

	number	_t0	_t	status	edema	grp
1.	1	0	1	Censored	1	0
2.	1	1	1.0951403	Dead	1	1
3.	2	0	1	Censored	0	0
4.	2	1	3	Censored	0	1
5.	2	3	5	Censored	0	3
6.	2	5	12.320329	Censored	0	5
7.	3	0	1	Censored	1	0
8.	3	1	2.770705	Dead	1	1
9.	4	0	1	Censored	1	0
10.	4	1	3	Censored	1	1
11.	4	3	5	Censored	1	3
12.	4	5	5.2703629	Dead	1	5

Time-Dep Cov Approach

- Creating a series of TD covariates:

edema01, edema13, edema35, edema5p
that separately give the effect of edema in each period

```
gen edema01=edema*(grp==0) // This set of commands generates 4 separate
gen edema13=edema*(grp==1) // edema variables specific to each time interval;
gen edema35=edema*(grp==3) // that is, edemaXX only equals 1 if the patient has edema
gen edema5p=edema*(grp==5) // AND the dataset row corresponds to period xx
```

TD Cov Set-Up

```
. list number _t0 _t status edema grp edema01 edema13 edema35 edema5p in 1/12, sepby(number)
// lists values of the variables: number _t0 _t status edema grp edema01 edema13 edema 35 edema5p;
// 'in 1/12' restricts to first 12 rows; 'sepby(number)' draws line between each subject::
```

	number	_t0	_t	status	edema	grp	edema01	edema13	edema35	edema5p
1.	1	0	1	Censored	1	0	1	0	0	0
2.	1	1	1.0951403	Dead	1	1	0	1	0	0
3.	2	0	1	Censored	0	0	0	0	0	0
4.	2	1	3	Censored	0	1	0	0	0	0
5.	2	3	5	Censored	0	3	0	0	0	0
6.	2	5	12.320329	Censored	0	5	0	0	0	0
7.	3	0	1	Censored	1	0	1	0	0	0
8.	3	1	2.770705	Dead	1	1	0	1	0	0
9.	4	0	1	Censored	1	0	1	0	0	0
10.	4	1	3	Censored	1	1	0	1	0	0
11.	4	3	5	Censored	1	3	0	0	1	0
12.	4	5	5.2703629	Dead	1	5	0	0	0	1

A separate edema variable is set up for each time period so that we can have hazard ratio estimates for edema specific to each time interval!

Output

```
gen age10=age/10
stcox edema?? age10
```

No. of subjects = 312
No. of failures = 125
Time at risk = 1713.853528
Log likelihood = -605.36554

Number of obs = 1001
LR chi2(5) = 69.23
Prob > chi2 = 0.0000

_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
edema01	14.45344	6.974774	5.53	0.000	5.613169	37.21639
edema13	3.423855	1.241054	3.40	0.001	1.682588	6.967111
edema35	3.187902	1.495416	2.47	0.013	1.2712	7.994587
edema5p	.8742166	.526164	-0.22	0.823	.2687244	2.844009
age10	1.33777	.1153185	3.38	0.001	1.129812	1.584006

HR declines with time,
does not statistically significantly differ from 1 after year 5

Interpretation

“Adjusted for age, during the first year of follow-up, subjects with edema at baseline have about 14-fold (5.6-37) higher hazard of death. During years 1-3 and 3-5, it is 3.4-fold (1.7, 7.0) and 3.2-fold (1.3, 8.0) higher, respectively compared to those with no edema. After year 5, the relative hazard is 0.87 (0.3, 2.8), not statistically significantly different from 1.0 (although the confidence interval is wide enough to include important differences).”

Output

```
gen age10=age/10
stcox edema?? age10
```

Similar?

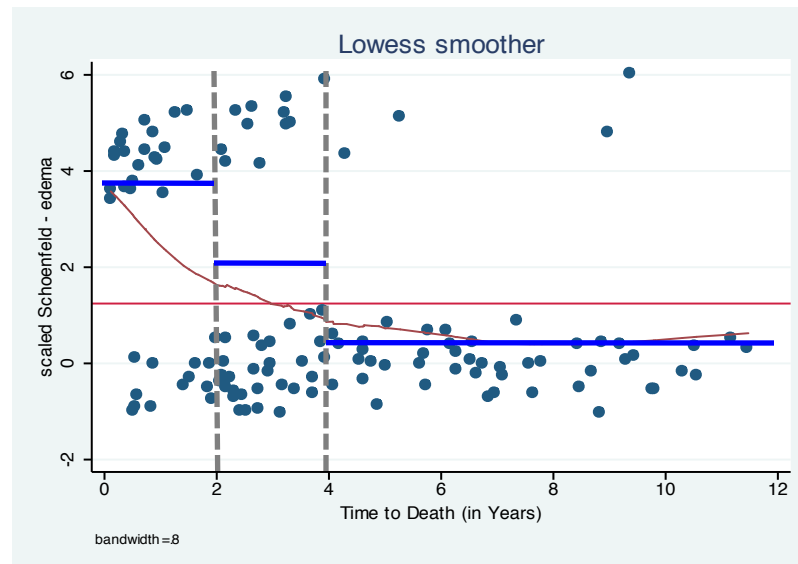
No. of subjects = 312
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Output

- What if divide time into
Year 0-2, 2-4, 4+?



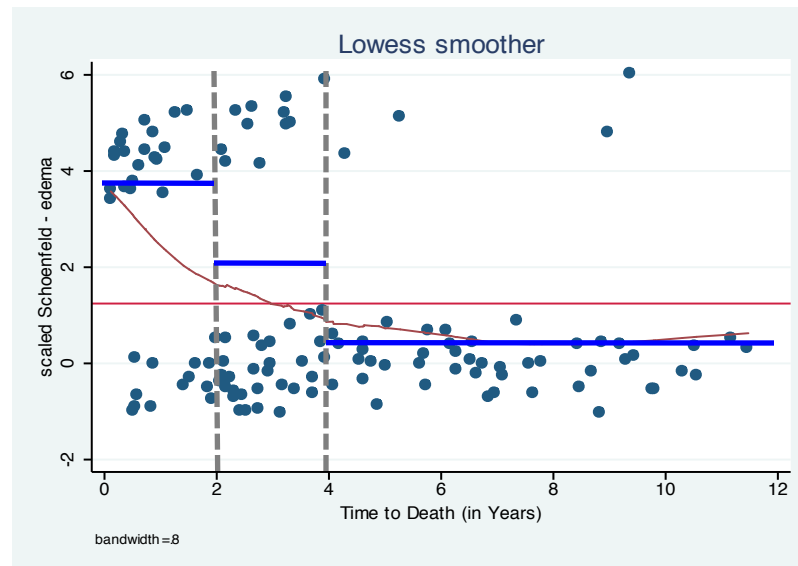
No. of subjects = 312
Log likelihood = -604.93786

Number of obs = 784
Prob > chi2 = 0.0000

_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
edema02	10.54145	3.869923	6.42	0.000	5.133481	21.64657
edema24	3.2131	1.138287	3.29	0.001	1.604626	6.433907
edema4p	.9417363	.4928127	-0.11	0.909	.3376709	2.626425
age10	1.342123	.1157712	3.41	0.001	1.13336	1.58934

Output

- What if divide time into
Year 0-2, 2-4, 4+?



No. of subjects = 312
Log likelihood = -604.93786

Number of obs = 784
Prob > chi2 = 0.0000

_t	Haz. Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
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edema4p	.9417363	.4928127	-0.11	0.909	.3376709	2.626425
age10	1.342123	.1157712	3.41	0.001	1.13336	1.58934

What about Follow Up Edema Values?

- Recall, edema only codes for baseline edema
- Subjects with edema die off fairly fast
- PBC is a progressive disease
- Subjects are developing edema over time
- If used the yearly information on edema as a TD covariate, the effect may not fade with time

TDC for non-proportional hazards

pros and cons

- Con: Bit of programming to set up
- Con: Somewhat artificial on choice of cut-points (though “all models are wrong but some are useful”)
- Pro: Works for continuous and categorical predictors
- Pro: Estimates time-varying HRs and 95% CIs
- Pro: Clinicians love cutpoints e.g. *might say “baseline edema doesn’t matter after 4-5 yrs”*

Linearity in Predictors?

continuous predictors

- We considered the proportional hazard assumption
- But what about the linearity of predictors assumption?
- $\log(h(t|x) / h_0(t)) = \beta_1 x_1 + \dots + \beta_p x_p$

Linearity in Predictors?

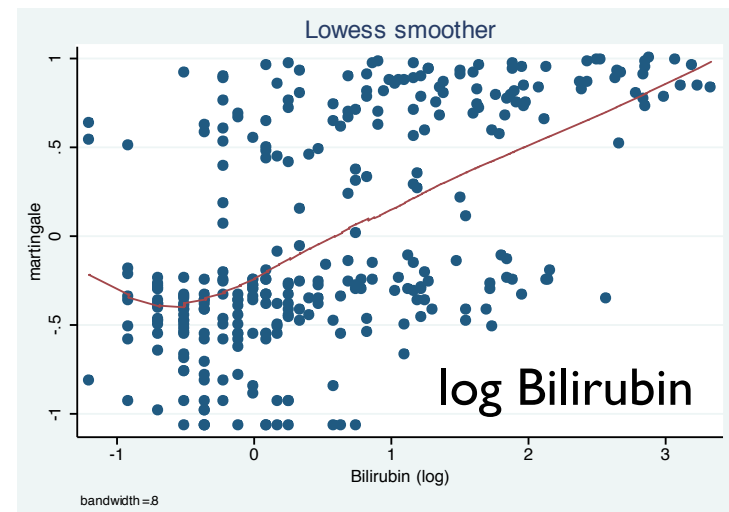
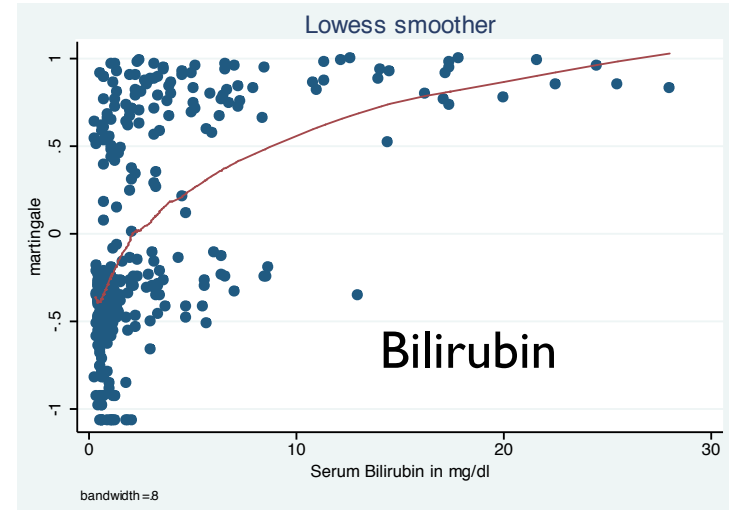
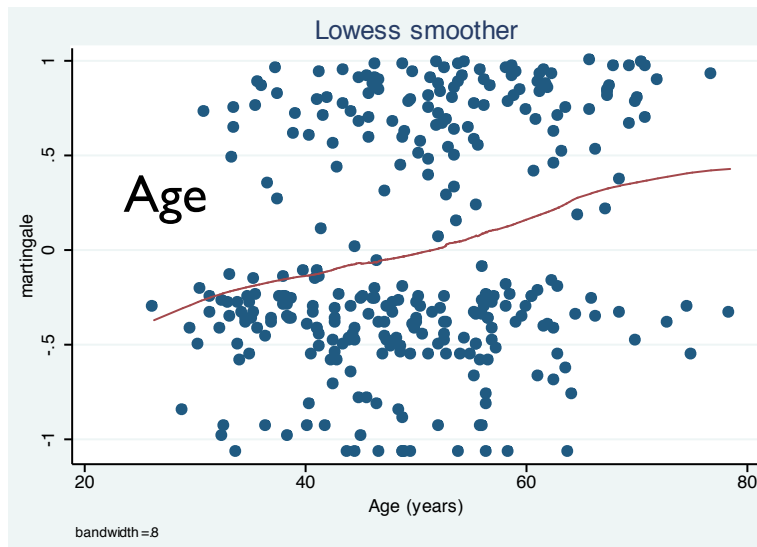
continuous predictors

- Possible to use “martingale residuals” to discover a suitable functional form for a *predictor* (possibly adjusted for other predictors)
- Fit Cox model with no predictor, and give a name “*mg_resi*” to the martingale residuals
 - `stcox, mgale(mg_resi) estimate`
- LOWESS: smooth *mg_resi* vs. *predictor*
- Does it appear to be approx. a straight line?

Model Checking: PBC

Linearity in predictors?

- use `pbctta`
- `stset years, failure(status)`
- `stcox, mgale(mg_resi) estimate`
- `lowess mg_resi age`
- `lowess mg_resi bili`
- `lowess mg_resi logbili`



Similar plots can be made while adjusting for other covariates by `stcox covariates, mgale(mg_rescov)` and then, e.g., `lowess mg_rescov bili`

Other Survival Topics

- **Continuously varying Time Dependent Covariates: continuous interactions with time**
 - Alternative time dependent covariates approach: *continuous interaction with time* - allows effect of predictor to vary continuously with time; e.g. bilirubin x $\log(t)$
 - `stcox` with `tvc()` option and maybe `texp(fn(_t))`, or `stsplit, at(failures)` -- [see Sections 6.4.2.6 and 6.9 of VGSM plus time-varying subsection of `help stcox` and `help tvc_note`: especially see hyperlink to Cox regression with continuous time-varying covariates]
 - The continuous interaction with time model is more realistic than splitting at specific times (pro)
 - Typically requires transformation so that hazard ratio is a linear (or other “smooth”) function of the interaction with time (con)

Summary

- Time dependent covariates
- Testing proportional hazards: graphs and test
- Non-proportional hazards solutions
 - 1) Stratified Cox
 - 2) Time dependent covariate trick (discrete or continuous)

Other extensions: clustering, left-truncation, interval censoring, competing risks (later...)

Don't forget...

- HW 1 discussion will follow now
- Next lecture: “Common Biostatistical Problems” 4/24
- Upload HW 2 by start of 4/24 lecture.
- HW 2 discussion will follow lecture on 4/24
- **The homework of 4/24 will be due by the lecture on 4/26 -- only a two day window!!!!**