Package ‘relsurv’

July 27, 2017

Title Relative Survival
Date 2017-07-26
Version 2.1
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Description Various functions for relative survival analysis.
Depends survival, splines, date
License GPL
NeedsCompilation yes
Repository CRAN
Date/Publication 2017-07-27 21:37:53 UTC

R topics documented:

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Compute crude probability of death

Description

Estimates the crude probability of death due to disease and due to population reasons.

Usage

cmp.rel(formula, data, ratetable = relsurv::slopop, na.action, tau, conf.int=0.95,precision=1,add.times)

Arguments

formula a formula object, with the response as a Surv object on the left of a ~ operator, and, if desired, terms separated by the + operator on the right. If the variables are not organized and named in the same way as in the population tables, a ratetable term must be added to match each subject to his/her expected cohort. For a single survival curve the ~ 1 part of the formula is not required.

data a data.frame in which to interpret the variables named in the formula.

ratetable a table of event rates, organized as a ratetable object, such as slopop.

na.action a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()$na.action.

tau the maximum follow-up time of interest, all times larger than tau shall be censored. Equals maximum observed time by default.

conf.int the level for a two-sided confidence interval on the survival curve(s). Default is 0.95.

precision the level of precision used in the numerical integration of variance. Default is 1, which means that daily intervals are taken, the value may be decreased to get a higher precision or increased to achieve a faster calculation. The calculation intervals always include at least all times of event and censoring as border points.

add.times specific times at which the value of estimator and its variance should be evaluated. Default is all the event and censoring times.
Details

NOTE: All times used in the formula argument must be specified in days. This is true for the follow-up time as well as for any variables needed ratetable object, like age and year.

Note that numerical integration is required to calculate the variance estimator. The integration precision is set with argument precision, which defaults to daily intervals, a default that should give enough precision for any practical purpose.

The area under the curve is calculated on the interval \([0, \tau]\).

Function summary may be used to get the output at specific points in time.

Value

An object of class cmp.rel. Objects of this class have methods for the functions print and plot. The summary function can be used for printing output at required time points. An object of class cmp.rel is composed of several lists, each pertaining the cumulative hazard function for one risk and one strata. Each of the lists contains the following objects:

- **time**: the time-points at which the curves are estimated
- **est**: the estimate
- **var**: the variance of the estimate
- **lower**: the lower limit of the confidence interval
- **upper**: the upper limit of the confidence interval
- **area**: the area under the curve calculated on the interval \([0, \tau]\)
- **index**: indicator of event and censoring times among all the times in the output. The times added via parameter add.times are also included
- **add.times**: the times added via parameter add.times

See Also

rs.surv, summary cmp.rel

Examples

data(slopop)
data(rdata)
#calculate the crude probability of death
#note that the variable year is given in days since 01.01.1960 and that
#age must be multiplied by 365 in order to be expressed in days.
fit <- cmp.rel(Surv(time,cens)~sex+ratetable(age=age*365,sex=sex, 
               year=year),ratetable=slopop,data=rdata,tau=3652.41)
fit
plot(fit,col=c(1,1,2,2),xscale=365.241,xlab="Time (years)")
**colrec**  
*Relative Survival Data*

**Description**

**Usage**
```r
data(colrec)
```

**Format**
A data frame with 5971 observations on the following 7 variables:

- **sex**  sex (1=male, 2=female).
- **age**  age (in days).
- **diag**  date of diagnosis (in date format).
- **time**  survival time (in days).
- **stat**  censoring indicator (0=censoring, 1=death).
- **stage**  cancer stage. Values 1-3, code 99 stands for unknown.
- **site**  cancer site.

**References**
Provided by Slovene Cancer Registry. The age, time and diag variables are randomly perturbed to make the identification of patients impossible.

---

**epa**  
*Excess hazard function smoothing*

**Description**
An Epanechnikov kernel function based smoother for smoothing the baseline excess hazard calculated by the *rsadd* function with the EM method.

**Usage**
```r
epa(fit,bwin,times,n.bwin=16,left=FALSE)
```
Arguments

- **fit**: Fit from the additive relative survival model using the EM method.
- **bwin**: The relative width of the smoothing window (default is 1).
- **times**: The times at which the smoother is to be evaluated. If missing, it is evaluated at all event times.
- **n.bwin**: Number of times that the window width may change.
- **left**: If FALSE (default) smoothing is performed symmetrically, if TRUE only leftside neighbours are considered.

Details

The function performs Epanechnikov kernel smoothing. The follow up time is divided (according to percentiles of event times) into several intervals (number of intervals defined by n.bwin) in which the width is calculated as a factor of the maximum span between event times. Boundary effects are also taken into account on both sides.

Value

A list with two components:

- **lambda**: the smoothed excess baseline hazard function
- **times**: the times at which the smoothed excess baseline hazard is evaluated.

References


See Also

rsadd,

Examples

```r
data(slopop)
data(rdata)
#fit an additive model with the EM method
fit <- rsadd(Surv(time,cens)~sex+age+ratetable(age=age*365.241, sex=sex,year=year), ratetable=slopop,data=rdata,int=5,method="EM")
sm <- epa(fit)
plot(sm$times,sm$lambda)
```
invtime

Inverse transforming of time in Relative Survival

Description

This function can be used when predicting in Relative Survival using the transformed time regression model (using \textit{rstrans} function). It inverses the time from \( Y \) to \( T \) in relative survival using the given ratetable. The times \( Y \) can be produced with the \textit{rstrans} function, in which case, this is the reverse function. This function does the transformation for one person at a time.

Usage

\begin{verbatim}
invtime(y, age, sex, year, scale, ratetable, lower, upper)
\end{verbatim}

Arguments

\begin{itemize}
  \item \textit{y} \hspace{1cm} time in \( Y \).
  \item \textit{age} \hspace{1cm} age of the individual. Must be in days.
  \item \textit{sex} \hspace{1cm} sex of the individual. Must be coded in the same way as in the \textit{ratetable}.
  \item \textit{year} \hspace{1cm} date of diagnosis. Must be in date format
  \item \textit{scale} \hspace{1cm} numeric value to scale the results. If \textit{ratetable} is in units/day, \( \text{scale} = 365.241 \) causes the output to be reported in years.
  \item \textit{ratetable} \hspace{1cm} a table of event rates, such as \textit{survexp.us}.
  \item \textit{lower} \hspace{1cm} the lower bound of interval where the result is expected. This argument is optional, but, if given, can shorten the time the function needs to calculate the result.
  \item \textit{upper} \hspace{1cm} the upper bound of interval where the result is expected. See \textit{lower}
\end{itemize}

Details

Works only with ratetables that are split by age, sex and year. Transforming can be computationally intensive, use lower and/or upper to guess the interval of the result and thus speed up the function.

Value

A list of values

\begin{itemize}
  \item \textit{T} \hspace{1cm} the original time
  \item \textit{Y} \hspace{1cm} the transformed time
\end{itemize}

References


**joinrate**

See Also

rstrans

Examples

```r
data(slopop)
invtime(y = 0.1, age = 23011, sex = 1, year = 9497, ratetable = slopop)
```

Description

The function joins two or more objects organized as ratetable by adding a new dimension.

Usage

```r
joinrate(tables, dim.name="country")
```

Arguments

- `tables` a list of ratetables. If names are given, they are included as dimnames.
- `dim.name` the name of the added dimension.

Details

This function joins two or more ratetable objects by adding a new dimension. The cutpoints of all the rate tables are compared and only the common intervals kept. If the intervals defined by the cutpoints are not of the same length, a warning message is displayed. Each rate table must have 3 dimensions, i.e. age, sex and year (the order is not important).

Value

An object of class ratetable.

References


See Also

ratetable, transrate.hld, transrate.hmd, transrate.
Examples

```R
#newpop <- joinrate(list(Arizona=survexp.az,Florida=survexp.fl,
#                         Minnesota=survexp.mn),dim.name="state")
```

---

**nessie**  
*Net Expected Sample Size Is Estimated*

---

**Description**

Calculates how the sample size decreases in time due to population mortality.

**Usage**

```R
nessie(formula, data, ratetable = relsurv::slopop, times)
```

**Arguments**

- `formula`: a formula object, same as in `rs.surv`. The right-hand side of the formula object includes the variable that defines the subgroups (a variable of type factor) by which the expected sample size is to be calculated and, if required, the `ratetable` argument as in all the other functions of the package.
- `data`: a data.frame in which to interpret the variables named in the formula.
- `ratetable`: a table of event rates, organized as a ratetable object, such as `slopop`.
- `times`: Times at which the calculation should be evaluated - in years!

**Details**

The function calculates the sample size we can expect at a certain time point if the patients die only due to population causes (population survival * initial sample size in a certain category), i.e. the number of individuals that remains at risk at given timepoints after the individuals who die due to population causes are removed. The result should be used as a guideline for the sensible length of follow-up interval when calculating the net survival.

The first column of the output reports the number of individuals at time 0. The last column of the output reports the conditional expected (population) survival time for each subgroup.

**Value**

A list of values.

**See Also**

`rs.surv`
Examples

```r
data(slopop)
data(rdata)
rdata$agegr <- cut(rdata$age, seq(40, 95, by=5))
nessie(Surv(time, cens) ~ agegr + ratetable(age = age * 365.241, sex = sex, year = year),
      ratetable = slopop, data = rdata, times = c(1, 3, 5, 10, 15))
```

---

**plot.cmp.rel**  
*Plot the crude probability of death*

**Description**

Plot method for cmp.rel. Plots the cumulative probability of death due to disease and due to population reasons.

**Usage**

```r
## S3 method for class 'cmp.rel'
plot(x, main, curvlab, ylim=c(0, 1), xlim=2, xlab="Time (days)",
     ylab="Probability", lty=1:length(x), xscale=1, col=1, lwd=par('lwd'),
     curves, conf.int, all.times=FALSE,...)
```

**Arguments**

- `x`: a list, with each component representing one curve in the plot, output of the function `cmp.rel`.
- `main`: the main title for the plot.
- `curvlab`: Curve labels for the plot. Default is `names(x)`, or if that is missing, `1:nc`, where `nc` is the number of curves in `x`.
- `ylim`: yaxis limits for plot.
- `xlim`: xaxis limits for plot (default is 0 to the largest time in any of the curves).
- `wh`: if a vector of length 2, then the upper right coordinates of the legend; otherwise the legend is placed in the upper right corner of the plot.
- `xlab`: X axis label.
- `ylab`: y axis label.
- `lty`: vector of line types. Default `1:nc` (nc is the number of curves in x). For color displays, `lty=1, color=1:nc`, might be more appropriate. If `length(lty)<nc`, then `lty[1]` is used for all.
- `xscale`: Scale of the X axis. Default is in days (1).
- `col`: vector of colors. If `length(col)<nc`, then `col[1]` is used for all.
- `lwd`: vector of line widths. If `length(lwd)<nc`, then `lwd[1]` is used for all.
- `curves`: Vector if integers, specifies which curves should be plotted. May take values `1:nc`, where `nc` is the number of curves in `x`. By default, all of the curves are plotted.
conf.int Vector if integers, specifies which confidence intervals should be plotted. May take values 1:nc, where nc is the number of curves in x. By default, no confidence intervals are plotted.

all.times By default, the disease specific mortality estimate is plotted as a step function between event or censoring times. If set to TRUE, the graph is evaluated at all estimated times.

... additional arguments passed to the initial call of the plot function.

Details

By default, the graph is plotted as a step function for the cause specific mortality and as a piecewise linear function for the population mortality. It is evaluated at all event and censoring times even though it constantly changes also between these time points.

If the argument all.times is set to TRUE, the plot is evaluated at all times that were used for numerical integration in the cmp.rel function (there, the default is set to daily intervals). If only specific time points are to be added, this should be done via argument add.times in cmp.rel.

Value

No value is returned.

See Also

rs.surv

Examples

data(slopop)
data(rdata)
# calculate the crude probability of death
# note that the variable year is given in days since 01.01.1960 and that
# age must be multiplied by 365.241 in order to be expressed in days.
fit <- cmp.rel(Surv(time,cens)-sex+ratetable(age=age*365.241,sex=sex,
year=year),ratetable=slopop,data=rdata,tau=3652.41)
plot(fit,col=c(1,1,2,2),xlim=365.241,conf.int=c(1,3))

plot.rs.zph Graphical Inspection of Proportional Hazards Assumption in Relative Survival Models

Description

Displays a graph of the scaled partial residuals, along with a smooth curve.

Usage

## S3 method for class 'rs.zph'
plot(x, resid=TRUE, df = 4, nsmo = 40, var, cex = 1, add = FALSE, col = 1,
     lty = 1, xlab, ylab, scale = 1,...)
Arguments

- **x**: result of the `rs.zph` function.
- **resid**: a logical value, if TRUE the residuals are included on the plot, as well as the smooth fit.
- **df**: the degrees of freedom for the fitted natural spline, df=2 leads to a linear fit.
- **nsmo**: number of points used to plot the fitted spline.
- **var**: the set of variables for which plots are desired. By default, plots are produced in turn for each variable of a model. Selection of a single variable allows other features to be added to the plot, e.g., a horizontal line at zero or a main title.
- **cex**: a numerical value giving the amount by which plotting text and symbols should be scaled relative to the default.
- **add**: logical, if TRUE the plot is added to an existing plot.
- **col**: a specification for the default plotting color.
- **lty**: the line type.
- **xlab**: x axis label.
- **ylab**: y axis label.
- **scale**: units for x axis, default is 1, i.e. days.
- **...**: Additional arguments passed to the `plot` function.

References


See Also

- `rs.zph`, `plot.cox.zph`.

Examples

```r
data(slopop)
data(rdata)
fit <- rsadd(Surv(time,cens)~sex+as.factor(agegr)+ratetable(age=age*365.241,
  sex=sex,year=year),ratetable=slopop,data=rdata,int=5)
rszph <- rs.zph(fit)
plot(rszph)
```
rdata  

**Survival Data**

**Description**

Survival data.

**Usage**

```r
data(rdata)
```

**Format**

A data frame with 1040 observations on the following 6 variables:

- **time**: survival time (in days).
- **cens**: censoring indicator (0=censoring, 1=death).
- **age**: age (in years).
- **sex**: sex (1=male, 2=female).
- **year**: date of diagnosis (in date format).
- **agegr**: age group.

**References**


residuals.rsadd  

**Calculate Residuals for a "rsadd" Fit**

**Description**

Calculates partial residuals for an additive relative survival model.

**Usage**

```r
## S3 method for class 'rsadd'
residuals(object, type="schoenfeld",...)
```

**Arguments**

- **object**: an object inheriting from class rsadd, representing a fitted additive relative survival model. Typically this is the output from the rsadd function.
- **type**: character string indicating the type of residual desired. Currently only Schoenfeld residuals are implemented.
- **...**: other arguments.
Value
A list of the following values is returned:

- `res` a matrix containing the residuals for each variable.
- `varr` the variance for each residual.
- `varr1` the sum of `varr`.
- `kvarr` the derivative of each residual, to be used in `rs.zph` function.
- `kvarr1` the sum of `kvarr`.

References


See Also
- `rsadd`.

Examples
```r
data(slopop)
data(rdata)
fit <- rsadd(Surv(time,cens)~sex+ratetable(age=age*365.241,sex=sex,year=year),
             ratetable=slopop,data=rdata,int=5)
sresid <- residuals.rsadd(fit)
```

Test the Proportional Hazards Assumption for Relative Survival Regression Models

Description
Test the proportional hazards assumption for relative survival models (`rsadd`, `rsmul` or `rstrans`) by forming a Brownian Bridge.

Usage
```r
rs.br(fit,sc,rho=0,test="max",global=TRUE)
```
Arguments

fit  
the result of fitting a relative survival model, using the rsadd, rsmul or rstrans function.

sc  
partial residuals calculated by the resid function. This is used to save time if several tests are to be calculated on these residuals and can otherwise be omitted.

rho  
a number controlling the weights of residuals. The weights are the number of individuals at risk at each event time to the power rho. The default is rho=0, which sets all weights to 1.

test  
a character string specifying the test to be performed on Brownian bridge. Possible values are "max" (default), which tests the maximum absolute value of the bridge, and cvm, which calculates the Cramer Von Mises statistic.

global  
should a global Brownian bridge test be performed, in addition to the per-variable tests

Value

an object of class rs.br. This function would usually be followed by both a print and a plot of the result. The plot gives a Brownian bridge for each of the variables. The horizontal lines are the 95 of the Brownian bridge

References


See Also

r sadd, r smul, r strans, resid.

Examples

data(slopop)
data(rdata)
fit <- rsadd(Surv(time,cens)=sex+ratetable(age=age*365.241,sex=sex,
year=year),ratetable=slopop,data=rdata,int=5)
rsbr <- rs.br(fit)
rsbr
plot(rsbr)
Description

Tests if there is a difference between two or more net survival curves using a log-rank type test.

Usage

```
rs.diff(formula, data, ratetable = relsurv::slopop, na.action, precision=1)
```

Arguments

- **formula**: a formula object, with the response as a `Surv` object on the left of a `~` operator, and, if desired, terms separated by the `+` operator on the right. If the variables are not organized and named in the same way as in the population tables, a `ratetable` term must be added to match each subject to his/her expected cohort. A formula expression as for other survival models, of the form `Surv(time, status) ~ predictors`. Each combination of predictor values defines a subgroup. A `strata` term may be used to produce a stratified test.
  
  NOTE: The time must be in days, and the same is required for the ratetable variables (the variables used in the population tables), for example age and year (year must be given in the date format, i.e. in number of days since 01.01.1960).

- **data**: a data.frame in which to interpret the variables named in the `formula`.

- **ratetable**: a table of event rates, organized as a `ratetable` object, such as `slopop`.

- **na.action**: a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is `options()$na.action`.

- **precision**: Precision for numerical integration. Default is 1, which means that daily intervals are taken, the value may be decreased to get a higher precision or increased to achieve a faster calculation. The calculation intervals always include at least all times of event and censoring as border points.

Details

NOTE: All times used in the formula argument must be specified in days. This is true for the follow-up time as well as for any variables needed ratetable object, like age and year.

Value

a `rsdiff` object; can be printed with `print`.

References

See Also

rs.surv, survdiff

Examples

data(slopop)
data(rdata)
# calculate the relative survival curve
# note that the variable year is given in days since 01.01.1960 and that
# age must be multiplied by 365.241 in order to be expressed in days.
rs.diff(Surv(time,cens)=sex+ratetable(age=age*365.241,sex=sex,
          year=year),ratetable=slopop,data=rdata)

Description

Computes an estimate of the relative survival curve using the Ederer I, Ederer II method, Pohar-
Perme method or the Hakulinen method

Usage

rs.surv(formula, data, ratetable=relsurv::slopop, na.action, fin.date,
         method="pohar-perme", conf.type="log", conf.int=0.95,type="kaplan-meier",
         add.times, precision=1)

Arguments

formula a formula object, with the response as a Surv object on the left of a ~ operator, 
and, if desired, terms separated by the + operator on the right. If the variables 
are not organized and named in the same way as in the population tables, a 
ratetable term must be added to match each subject to his/her expected cohort. 
For a single survival curve the ~ 1 part of the formula is not required.

NOTE: The time must be in days, and the same is required for the ratetable 
variables (the variables used in the population tables), for example age and year 
(year must be given in the date format, i.e. in number of days since 01.01.1960).

data a data.frame in which to interpret the variables named in the formula.

ratetable a table of event rates, organized as a ratetable object, such as slopop.

na.action a missing-data filter function, applied to the model.frame, after any subset argu-
ment has been used. Default is options()$na.action.

fin.date the date of the study ending, used for calculating the potential follow-up times 
in the Hakulinen method. If missing, it is calculated as max(year+time).

method the method for calculating the relative survival. The options are pohar-perme(default), 
ederer1, ederer2 and hakulinen.
conf.type: one of plain, log (the default), or log-log. The first option causes the standard intervals curve $\pm k \times se(curve)$, where $k$ is determined from conf.int. The log option calculates intervals based on the cumulative hazard or log(survival). The last option bases intervals on the log hazard or log(-log(survival)).

conf.int: the level for a two-sided confidence interval on the survival curve(s). Default is 0.95.

type: defines how survival estimates are to be calculated given the hazards. The default (kaplan-meier) calculates the product integral, whereas the option fleming-harrington exponentiates the negative cumulative hazard. Analogous to the usage in survfit.

add.times: specific times at which the curve should be evaluated.

precision: Precision for numerical integration. Default is 1, which means that daily intervals are taken, the value may be decreased to get a higher precision or increased to achieve a faster calculation. The calculation intervals always include at least all times of event and censoring as border points.

Details

NOTE: All times used in the formula argument must be specified in days. This is true for the follow-up time as well as for any variables needed ratetable object, like age and year.

The potential censoring times needed for the calculation of the expected survival by the Hakulinen method are calculated automatically. The times of censoring are left as they are, the times of events are replaced with fin.date - year.

The calculation of the Pohar-Perme estimate is more time consuming since more data are needed from the population tables. The old version of the function, now named rs.survo can be used as a faster version for the Hakulinen and Ederer II estimate.

Numerical integration is required for Pohar-Perme estimate. The integration precision is set with argument precision, which defaults to daily intervals, a default that should give enough precision for any practical purpose.

Note that even though the estimate is always calculated using numerical integration, only the values at event and censoring times are reported. Hence, the function plot draws a step function in between and the function summary reports the value at the last event or censoring time before the specified time. If the output of the estimated values at other points is required, this should be specified with argument add.times.

Value

a survfit object; see the help on survfit.object for details. The survfit methods are used for print, summary, plot, lines, and points.

References


See Also

survfit, survexp

Examples

data(slopop)
data(rdata)
# calculate the relative survival curve
# note that the variable year is given in days since 01.01.1960 and that
# age must be multiplied by 365.241 in order to be expressed in days.
rs.surv(Surv(time, cens) ~ sex + ratetable(age = age * 365.241, sex = sex,
    year = year), ratetable = slopop, data = rdata)

rs.surv.rsadd Compute a Relative Survival Curve from an additive relative survival model

Description

Computes the predicted relative survival function for an additive relative survival model fitted with
maximum likelihood.

Usage

rs.surv.rsadd(formula, newdata)

Arguments

formula a rsadd object (Implemented only for models fitted with the codemax.lik (default) option.)
newdata a data frame with the same variable names as those that appear in the rsadd formula. a predicted curve for each individual in this data frame shall be calculated

Details

Does not work with factor variables - you have to form dummy variables before calling the rsadd function.

Value

a survfit object; see the help on survfit.object for details. The survfit methods are used for
print, plot, lines, and points.

References

See Also

survfit, survexp

Examples

data(slopop)
data(rdata)
# fit a relative survival model
fit <- rsadd(Surv(time,cens)~sex+age+year+ratetable(age=age*365.241,sex=sex,year=year),
            ratetable=slopop,data=rdata,int=c(0:10,15))

# calculate the predicted curve for a male individual, aged 65, diagnosed in 1982

# calculate the predicted survival curves for each individual in the dataset

d <- rs.surv.rsadd(fit,newdata=data.frame(sex=1,age=65,year=as.date("1Jul1982"))

# plot the curve (will result in a step function since the baseline is assumed piecewise constant)
plot(d,xscale=365.241)

# calculate the average over all predicted survival curves
p.surv <- apply(d$surv,1,mean)

# plot the relative survival curve
plot(d$time/365.241,p.surv,type="b",ylim=c(0,1),xlab="Time",ylab="Relative survival")

rs.zph

Behaviour of Covariates in Time for Relative Survival Regression Models

Description

Calculates the scaled partial residuals of a relative survival model (rsadd, rsmul or rstrans)

Usage

rs.zph(fit,sc,transform="identity",var.type="sum")

Arguments

fit the result of fitting an additive relative survival model, using the rsadd, rsmul or rstrans function.
sc partial residuals calculated by the resid function. This is used to save time if several tests are to be calculated on these residuals and can otherwise be omitted.
transform a character string specifying how the survival times should be transformed. Possible values are "km", "rank", "identity" and log. The default is "identity".
var.type a character string specifying the variance used to scale the residuals. Possible values are "each", which estimates the variance for each residual separately, and sum(default), which assumes the same variance for all the residuals.
Value

an object of class rs.zph. This function would usually be followed by a plot of the result. The plot gives an estimate of the time-dependent coefficient \( \beta(t) \). If the proportional hazards assumption is true, \( \beta(t) \) will be a horizontal line.

References


See Also

rsadd, rsmul, rstrans, resid, cox.zph.

Examples

data(slopop)
data(rdata)
fit <- rsadd(Surv(time,cens)-sex+ratetable(age=age*365.241,sex=sex,
year=year),ratetable=slopop,data=rdata,int=5)
rszph <- rs.zph(fit)
plot(rszph)

---

rsadd

Fit an Additive model for Relative Survival

Description

The function fits an additive model to the data. The methods implemented are the maximum likelihood method, the semiparametric method, a glm model with a binomial error and a glm model with a poisson error.

Usage

rsadd(formula, data=parent.frame(), ratetable = relsurv::slopop,
int, na.action, method, init,bwin,centered,cause,control,...)
Arguments

- **formula**: a formula object, with the response on the left of a `~` operator, and the terms on the right. The terms consist of predictor variables separated by the `+` operator, along with a `ratetable` term. The `ratetable` term matches each subject to his/her expected cohort. If the variables are organized and named in the same way as in the population tables, the `ratetable` term can be omitted. The response must be a survival object as returned by the `Surv` function.

  NOTE: The time must be in days, and the same is required for the `ratetable` variables (the variables used in the population tables), for example age and year (year must be given in the date format, i.e. in number of days since 01.01.1960).

- **data**: a data.frame in which to interpret the variables named in the `formula`.

- **ratetable**: a table of event rates, organized as a `ratetable` object, such as `slopop`.

- **int**: either a single value denoting the number of follow-up years or a vector specifying the intervals (in years) in which the hazard is constant (the times that are bigger than `max(int)` are censored. If missing, only one interval (from time 0 to maximum observation time) is assumed. The EM method does not need the intervals, only the maximum time can be specified (all times are censored after this time point).

- **na.action**: a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is `options()$na.action`.

- **method**: glm.bin or glm.poi for a glm model, EM for the EM algorithm and max.lik for the maximum likelihood model (default).

- **init**: vector of initial values of the iteration. Default initial value is zero for all variables.

- **bwin**: controls the bandwidth used for smoothing in the EM algorithm. The follow-up time is divided into quartiles and `bwin` specifies a factor by which the maximum between events time length on each interval is multiplied. The default `bwin=-1` lets the function find an appropriate value. If `bwin=0`, no smoothing is applied.

- **centered**: if TRUE, all the variables are centered before fitting and the baseline excess hazard is calculated accordingly. Default is FALSE.

- **cause**: A vector of the same length as the number of cases. 0 for population deaths, 1 for disease specific deaths, 2 (default) for unknown. Can only be used with the EM method.

- **control**: a list of parameters for controlling the fitting process. See the documentation for glm.control for details.

  ... other arguments will be passed to glm.control.

Details

NOTE: All times used in the formula argument must be specified in days. This is true for the follow-up time as well as for any variables needed `ratetable` object, like age and year. On the contrary, the `int` argument requires interval specification in years.

The maximum likelihood method and both glm methods assume a fully parametric model with a piecewise constant baseline excess hazard function. The intervals on which the baseline is assumed...
constant should be passed via argument int. The EM method is semiparametric, i.e. no assumptions are made for the baseline hazard and therefore no intervals need to be specified.

The methods using glm are methods for grouped data. The groups are formed according to the covariate values. This should be taken into account when fitting a model. The glm method returns life tables for groups specified by the covariates in groups.

The EM method output includes the smoothed baseline excess hazard \( \lambda_0 \), the cumulative baseline excess hazard \( \Lambda_0 \) and times at which they are estimated. The individual probabilities of dying due to the excess risk are returned as \( \tilde{\pi} \). The EM method fitting procedure requires some local smoothing of the baseline excess hazard. The default \( \text{bwin}=1 \) value lets the function find an appropriate value for the smoothing bandwidth. While this ensures an unbiased estimate, the procedure time is much longer. As the value found by the function is independent of the covariates in the model, the value can be read from the output (\( \text{bwinfac} \)) and used for refitting different models to the same data to save time.

Value

An object of class \texttt{rsadd}. In the case of \texttt{method="glm.bin"} and \texttt{method="glm.poi"} the class also inherits from \texttt{glm} which inherits from the class \texttt{lm}. Objects of this class have methods for the functions \texttt{print} and \texttt{summary}. An object of class \texttt{rsadd} is a list containing at least the following components:

- \texttt{data} the data as used in the model, along with the variables defined in the rate table
- \texttt{ratetable} the ratetable used.
- \texttt{int} the maximum time (in years) used. All the events at and after this value are censored.
- \texttt{method} the fitting method that was used.
- \texttt{linear.predictors} the vector of linear predictors, one per subject.

References


See Also

\texttt{rstrans}, \texttt{rsmul}

Examples

```r
data(slopop)
data(rdata)
#fit an additive model
#note that the variable year is given in days since 01.01.1960 and that
```
# age must be multiplied by 365.241 in order to be expressed in days.
fit <- rsadd(Surv(time,cens)~sex+as.factor(agegr)+ratetable(age=age*365.241,
             sex=sex,year=year), ratetable=slopop,data=rdata,int=5)

# check the goodness of fit
rs.br(fit)

# use the EM method and plot the smoothed baseline excess hazard
fit <- rsadd(Surv(time,cens)~sex+age+ratetable(age=age*365.241,
             sex=sex,year=year), ratetable=slopop,data=rdata,int=5,method="EM")
sm <- emp(fit)
plot(sm$times,sm$lambda,type="l")

rsmul Fit Andersen et al Multiplicative Regression Model for Relative Survival

Description

Fits the Andersen et al multiplicative regression model in relative survival. An extension of the 
coxph function using relative survival.

Usage

rsmul(formula, data, ratetable = relsurv::slopop, int, na.action, init, 
method, control, ...)

Arguments

formula a formula object, with the response on the left of a ~ operator, and the terms on 
the right. The terms consist of predictor variables separated by the + operator,
along with a ratetable term. The ratetable term matches each subject to 
his/her expected cohort. If the variables are organized and named in the same 
way as in the population tables, the ratetable term can be omitted. The re-
sponse must be a survival object as returned by the Surv function.
NOTE: The time must be in days, and the same is required for the ratetable 
variables (the variables used in the population tables), for example age and year 
(year must be given in the date format, i.e. in number of days since 01.01.1960).

data a data.frame in which to interpret the variables named in the formula.
ratetable a table of event rates, such as slopop.
int the number of follow-up years used for calculating survival(the data are censored 
after this time-point). If missing, it is set the the maximum observed follow-up 
time.
na.action a missing-data filter function, applied to the model.frame, after any subset argument 
has been used. Default is options()$na.action.
init vector of initial values of the iteration. Default initial value is zero for all variables.
method

the default method `mul` assumes hazard to be constant on yearly intervals. Method `mul1` uses the ratetable to determine the time points when hazard changes. The `mul1` method is therefore more accurate, but at the same time can be more computationally intensive.

control

a list of parameters for controlling the fitting process. See the documentation for `coxph.control` for details.

... Other arguments will be passed to `coxph.control`.

Details

NOTE: All times used in the formula argument must be specified in days. This is true for the follow-up time as well as for any variables needed ratetable object, like age and year. On the contrary, the `int` argument requires interval specification in years.

Value

an object of class `coxph` with an additional item:

`basehaz` Cumulative baseline hazard (population values are seen as offset) at centered values of covariates.

References


See Also

`rsadd`, `rstrans`.

Examples

data(slopop)
data(rdata)
#fit a multiplicative model
#note that the variable year is given in days since 01.01.1960 and that
#age must be multiplied by 365.241 in order to be expressed in days.
fit <- rsmul(Surv(time,cens)~sex+as.factor(agegr)+ratetable(age=age*365.241,
              sex=sex,year=year),ratetable=slopop,data=rdata)

#check the goodness of fit
rs.br(fit)
rstrans

Fit Cox Proportional Hazards Model in Transformed Time

Description
The function transforms each person’s time to his/her probability of dying at that time according to the ratetable. It then fits the Cox proportional hazards model with the transformed times as a response. It can also be used for calculating the transformed times (no covariates are needed in the formula for that purpose).

Usage
rstrans(formula, data, ratetable, int, na.action, init, control, ...)

Arguments
formula a formula object, with the response on the left of a \(~\) operator, and the terms on the right. The terms consist of predictor variables separated by the \(+\) operator, along with a ratetable term. The ratetable term matches each subject to his/her expected cohort. If the variables are organized and named in the same way as in the population tables, the ratetable term can be omitted. The response must be a survival object as returned by the Surv function.
NOTE: The time must be in days, and the same is required for the ratetable variables (the variables used in the population tables), for example age and year (year must be given in the date format, i.e. in number of days since 01.01.1960).
data a data.frame in which to interpret the variables named in the formula.
ratetable a table of event rates, such as slopop.
int the number of follow-up years used for calculating survival (the rest is censored). If missing, it is set to the maximum observed follow-up time.
na.action a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()$na.action.
init vector of initial values of the iteration. Default initial value is zero for all variables.
control a list of parameters for controlling the fitting process. See the documentation for coxph.control for details.
... other arguments will be passed to coxph.control.

Details
NOTE: All times used in the formula argument must be specified in days. This is true for the follow-up time as well as for any variables needed ratetable object, like age and year. On the contrary, the int argument requires interval specification in years.
Value

an object of class coxph. See coxph.object and coxph.detail for details.

\texttt{y}

an object of class \texttt{Surv} containing the transformed times (these times do not depend on covariates).

References


See Also

\texttt{rsmul, invtime, rsadd, survexp}.

Examples

data(slopop)
data(rdata)

# fit a Cox model using the transformed times
# note that the variable year is given in days since 01.01.1960 and that
# age must be multiplied by 365.241 in order to be expressed in days.
fit <- rstrans(Surv(time, cens)~sex+as.factor(agegr)+ratetable(age=age*365.241,
                sex=sex, year=year), ratetable=slopop, data=rdata)

# check the goodness of fit
rs.br(fit)

---

\textbf{slopop} \hspace{1cm} \textit{Census Data Set for the Slovene Population}

Description

Census data set for the Slovene population.

Usage

data(slopop)

Examples

data(slopop)
Summary of the crude probability of death

Description

Returns a list containing the estimated values at required times.

Usage

```r
## S3 method for class 'cmp.rel'
summary(object, times, xscale = 1, area = FALSE, ...)
```

Arguments

- `object` output of the function `cmp.rel`.
- `times` the times at which the output is required.
- `xscale` The time scale in which the times are specified. The default value is 1, i.e. days.
- `area` Should area under the curves at time `tau` be printed out? Default is `FALSE`.
- `...` Additional arguments, currently not implemented

Details

The variance is calculated using numerical integration. If the required time is not a time at which the value was estimated, the value at the last time before it is reported. The density of the time points is set by the `precision` argument in the `cmp.rel` function.

Value

A list of values is returned.

See Also

cmp.rel

Examples

data(slopop)
data(rdata)
#calculate the crude probability of death
#note that the variable year is given in days since 01.01.1960 and that
#age must be multiplied by 365 in order to be expressed in days.
fit <- cmp.rel(Surv(time,cens)=sex+ratetable(age=age*365,sex=sex,
    year=year),ratetable=slopop,data=rdata,tau=3652.41)
summary(fit,c(1,3),xscale=365.241)
survfit.rsadd  

Compute a Predicted Survival Curve

Description

Computes a predicted survival curve based on the additive model estimated by rsadd function.

Usage

```r
# S3 method for class 'rsadd'
survfit(formula, newdata, se.fit = TRUE, conf.int = 0.95, individual = FALSE,
        conf.type = c("log", "log-log", "plain", "none"), ...)
```

Arguments

- `formula`: a `rsadd` object
- `newdata`: a data frame with the same variable names as those that appear in the `rsadd` formula. The curve(s) produced will be representative of a cohort who’s covariates correspond to the values in `newdata`.
- `se.fit`: a logical value indicating whether standard errors should be computed. Default is `true`.
- `conf.int`: the level for a two-sided confidence interval on the survival curve(s). Default is 0.95.
- `individual`: a logical value indicating whether the data frame represents different time epochs for only one individual (T), or whether multiple rows indicate multiple individuals (F, the default). If the former only one curve will be produced; if the latter there will be one curve per row in `newdata`.
- `conf.type`: One of `none`, `plain`, `log` (the default), or `log-log`. The first option causes confidence intervals not to be generated. The second causes the standard intervals curve ± k *se(curve), where k is determined from `conf.int`. The log option calculates intervals based on the cumulative hazard or log(survival). The last option bases intervals on the log hazard or log(-log(survival)).

Details

When predicting the survival curve, the ratetable values for future years will be equal to those of the last given year. The same ratetables will be used for fitting and predicting. To predict a relative survival curve, use `rs.surv.rsadd`.

Value

A `survfit` object; see the help on `survfit.object` for details. The `survfit` methods are used for `print`, `plot`, `lines`, and `points`. 
survsplit

**References**


**See Also**

survfit, survexp, rs.surv

**Examples**

```r
data(slopop)
data(rdata)
#BTW: work on a smaller dataset here to run the example faster
fit <- rsadd(Surv(time,cens)=sex+ratetable(age=age*365,sex=sex,
    year=year),ratetable=slopop,data=rdata[1:5000],method="EM")
survfit.rsadd(fit,newdata=data.frame(sex=1,age=60,year=17000))
```

---

**survsplit**  
*Split a Survival Data Set at Specified Times*

**Description**

Given a survival data set and a set of specified cut times, the function splits each record into multiple records at each cut time. The new data set is in counting process format, with a start time, stop time, and event status for each record. More general than survSplit as it also works with the data already in the counting process format.

**Usage**

```r
survsplit(data, cut, end, event, start, id = NULL, zero = 0,
    episode = NULL, interval=NULL)
```

**Arguments**

- `data` : data frame.
- `cut` : vector of timepoints to cut at.
- `end` : character string with name of event time variable.
- `event` : character string with name of censoring indicator.
- `start` : character string with name of start variable (will be created if it does not exist).
- `id` : character string with name of id variable to create (optional).
- `zero` : If `start` doesn’t already exist, this is the time that the original records start. May be a vector or single value.
- `episode` : character string with name of new episode variable (optional).
- `interval` : this argument is used by maxlik function.
transrate

Reorganize Data into a Ratetable Object

Description

The function assists in reorganizing certain types of data into a ratetable object.

Usage

transrate(men, women, yearlim, int.length=1)

Arguments

men a matrix containing the yearly (conditional) probabilities of one year survival for men. Rows represent age (increasing 1 year per line, starting with 0), the columns represent cohort years (the limits are in yearlim, the increase is in int.length.

women a matrix containing the yearly (conditional) probabilities of one year survival for women.

yearlim the first and last cohort year given in the tables.

int.length the length of intervals in which cohort years are given.

Details

This function only applies for ratetables that are organized by age, sex and year.

Value

An object of class ratetable.

References


See Also

ratetable.
transrate.hld

Examples

```r
men <- cbind(exp(-365.241*exp(-14.5+.08*(0:100))),exp(-365*exp(-14.7+.085*(0:100))))
women <- cbind(exp(-365.241*exp(-15.5+.085*(0:100))),exp(-365*exp(-15.7+.09*(0:100))))
table <- transrate(men,women,yearlim=c(1980,1990),int.length=10)
```

transrate.hld

Reorganize Data obtained from Human Life-Table Database into a Ratetable Object

Description

The function assists in reorganizing the .txt files obtained from Human Life-Table Database (http://www.lifetable.de -> Data by Country) into a ratetable object.

Usage

```r
transrate.hld(file, cut.year, race)
```

Arguments

- **file**: a vector of file names which the data are to be read from. Must be in .txt format and in the same format as the files in Human Life-Table Database.
- **cut.year**: a vector of cutpoints for years. Must be specified when the year spans in the files are not consecutive.
- **race**: a vector of race names for the input files.

Details

This function works with any table organised in the format provided by the Human Life-Table Database, but currently only works with TypeLT 1 (i.e. age intervals of length 1). The age must always start with value 0, but can end at different values (when that happens, the last value is carried forward). The rates between the cutpoints are taken to be constant.

Value

An object of class `ratetable`.

References


See Also

ratetable, transrate.hmd, joinrate, transrate.
transrate.hmd

Reorganize Data obtained from Human Mortality Database into a Ratetable Object

Description

The function assists in reorganizing the .txt files obtained from Human Mortality Database (http://www.mortality.org) into a ratetable object.

Usage

transrate.hmd(male, female)

Arguments

- male a .txt file, containing the data on males.
- female a .txt file, containing the data on females.

Details

This function works automatically with tables organised in the format provided by the Human Mortality Database. Download Life Tables for Males and Females separately from the column named 1x1 (period life tables, organized by date of death, yearly cutpoints for age as well as calendar year).

If you wish to provide the data in the required format by yourself, note that the only two columns needed are calendar year (Year) and probability of death (qx). Death probabilities must be calculated up to age 110 (in yearly intervals).

Value

An object of class ratetable.

References


See Also

ratetable, transrate.hld, joinrate, transrate.

Examples

## Not run:

```r
auspop <- transrate.hmd("mltper_1x1.txt", "fltper_1x1.txt")

## End(Not run)
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