

BIOSTAT III: Survival Analysis for Epidemiologists in R: Take-home examination (answers)

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9–18 November, 2020

Instructions

- **The examination is individual-based: you are not allowed to cooperate with anyone**, although you are encouraged to consult the available literature. The examiner will use Urkund in order to assess potential plagiarism.
- The examination will be made available by noon on Wednesday 18 November 2020 and **the examination is due by 17:00 on Wednesday 25 November 2020**.
- The examination will be graded and results returned to you by Wednesday 2 December 2020.
- The examination is in two parts. To pass the examination, you need to score at least 6/11 for Part 1 focused on rates and general regression modelling and 13/24 for Part 2 on survival analysis.
- Do not write answers by hand: please use Word, L^AT_EX, Markdown or a similar format for your examination report and submit the report **as a PDF file**.
- Motivate all answers in your examination report. Define any notation that you use for equations. The examination report should be written in English.
- Email the examination report containing the answers **as a PDF file** to gunilla.nilsson.roos@ki.se. **Write your name in the email, but do NOT write your name or otherwise reveal your identity in the document containing the answers.**

Part 1

The **dm** data-frame includes simulated data on all cause mortality rates for those with and without diabetes in Denmark for 1996–2016 (based on the **DMepi** dataset from the **Epi** package). The dataset has the following columns:

sex a factor with levels M, F

A One-year age class, 0–99 years

P Calendar year, 1996–2016

diab Indicator for persons with diabetes (1=yes, 0=no)

Y Person-years

D Number of deaths

R Rates (=D/Y)

Q1

- (a) The age-specific mortality rates stratified by sex and diabetes status for those aged 50 years and over are shown in Figure 1. The crude mortality rates by calendar period stratified by sex and diabetes status for ages 70-74 years are shown in Figure 2. Carefully describe the pattern of rates by age, calendar period, sex and diabetes status. (2 pts)

Answer From Figure 1, the mortality rates rise rapidly with age, with fewer at risk at oldest ages. Rates are low at age 50 years, rising to 0.3-0.4 per year at age 90 years. There is a suggestion that males have higher rates than females, although this is difficult to see as the two sets of results are on different panels. There is evidence that those diagnosed with diabetes have a higher mortality rates than those not diagnosed. For diabetes status, there is some evidence for non-proportionality by age given either males or females. From Figure 2, we see evidence that the crude mortality rates have been decreasing over calendar time for each sex and for those with or without a diagnosis of diabetes. There is some suggestion that the reduction in rates over time is proportionally greater for those diagnosed with diabetes than those not diagnosed. Note that we have not standardised for age groups, so an ageing population would lead to an *increase* in the trends - such suggests that the age standardised rates would decline faster than the crude rates.

```
library(ggplot2) # ggplot
ggplot(subset(dm, P==2010 & A>=50), aes(x=A,y=R,col=factor(diab))) +
  geom_line() +
  facet_wrap(~sex) + xlab("Age (years)") + ylab("Mortality rate")
```

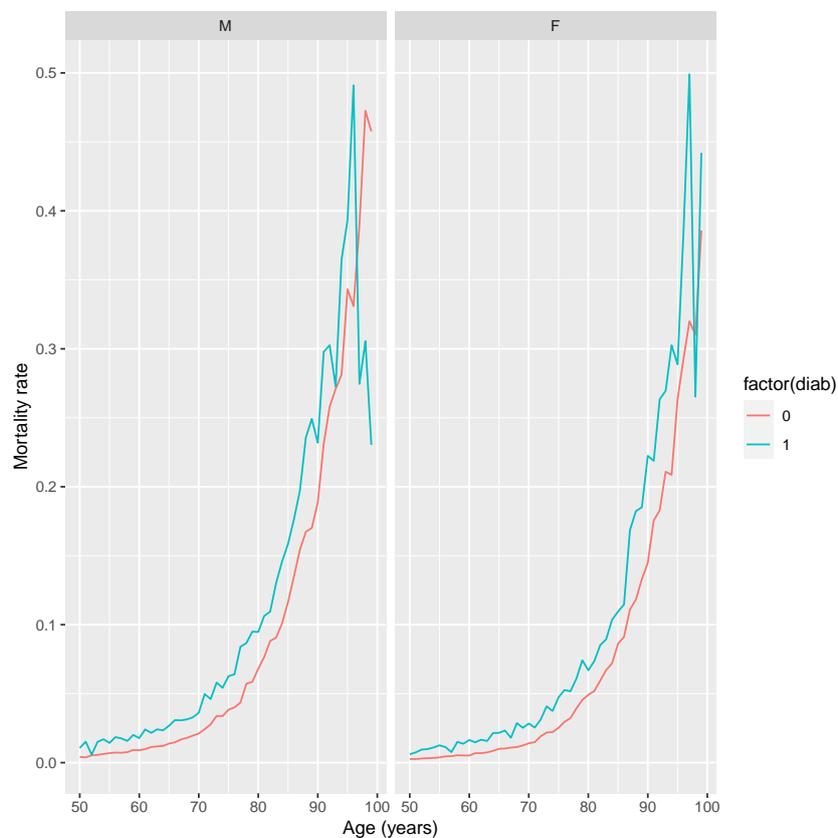


Figure 1: Age-specific mortality rates stratified by sex and presence or absence of diabetes, ages 50 years and over, 2010 calendar year, Denmark.

```
ggplot(subset(dm, A==70), aes(x=P,y=R,col=factor(diab))) +
  geom_line() + ylim(0,0.1) +
  facet_wrap(~sex) + xlab("Calendar period") + ylab("Mortality rate")
```

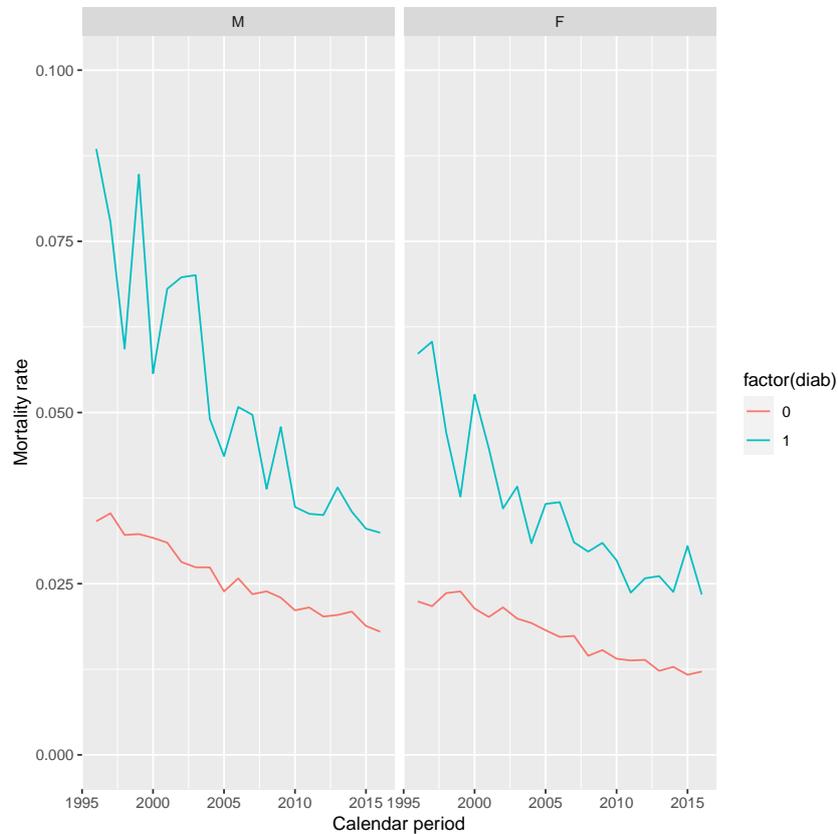


Figure 2: Crude mortality rates stratified by sex and presence or absence of diabetes, age 70 years, Denmark.

The following code and output is used to model the mortality rates by diabetes status for males and females separately:

```
fit = glm(D~I(A-70)+I(P-2006)+diab+offset(log(Y)), data=dm, family=poisson,
  subset=(sex=="M"))
summary(fit)
```

Call:

```
glm(formula = D ~ I(A - 70) + I(P - 2006) + diab + offset(log(Y)),
  family = poisson, data = dm, subset = (sex == "M"))
```

Deviance Residuals:

| Min | 1Q | Median | 3Q | Max |
|---------|---------|--------|--------|---------|
| -5.5067 | -0.7403 | 0.0789 | 1.6214 | 10.1062 |

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) |
|-------------|------------|------------|---------|------------|
| (Intercept) | -3.581e+00 | 1.476e-03 | -2425.7 | <2e-16 *** |
| I(A - 70) | 9.447e-02 | 9.688e-05 | 975.1 | <2e-16 *** |

```

I(P - 2006) -2.895e-02  2.195e-04  -131.9  <2e-16 ***
diab          5.649e-01  3.641e-03   155.2  <2e-16 ***

```

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

```

Null deviance: 1606155  on 4196  degrees of freedom
Residual deviance:  16309  on 4193  degrees of freedom
AIC: 37186

```

Number of Fisher Scoring iterations: 4

```

fit = glm(D~I(A-70)+I(P-2006)+diab+offset(log(Y)), data=dm, family=poisson,
subset=(sex=="F"))
summary(fit)

```

Call:

```

glm(formula = D ~ I(A - 70) + I(P - 2006) + diab + offset(log(Y)),
family = poisson, data = dm, subset = (sex == "F"))

```

Deviance Residuals:

| Min | 1Q | Median | 3Q | Max |
|---------|---------|--------|--------|--------|
| -6.6231 | -0.5669 | 0.2184 | 1.5833 | 9.7857 |

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) |
|-------------|------------|------------|---------|------------|
| (Intercept) | -3.9797988 | 0.0016456 | -2418.5 | <2e-16 *** |
| I(A - 70) | 0.1015081 | 0.0001028 | 987.2 | <2e-16 *** |
| I(P - 2006) | -0.0218066 | 0.0002171 | -100.4 | <2e-16 *** |
| diab | 0.5150987 | 0.0038840 | 132.6 | <2e-16 *** |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

```

Null deviance: 1827118  on 4197  degrees of freedom
Residual deviance:  15728  on 4194  degrees of freedom
AIC: 35513

```

Number of Fisher Scoring iterations: 4

(b) Write out the regression model for males. As a reminder, please explain all of your notation. (2 pts)

Answer $E(D) = \exp(\beta_0 + \beta_1 A + \beta_2 \text{diab} + \log(T))$, where $E(D)$ is the expected count, β_0 is the intercept coefficient, β_1 is the coefficient for the linear term for A , β_2 is the coefficient for the effect of diab , and $\log(T)$ is the offset term for the log of the person-time for modelling rates.

(c) What are the mortality rate ratios and 95% confidence intervals for those with diabetes compared with those without diabetes for (i) males and (ii) females? (2 pts)

Answer For males, the mortality rate ratio $\exp(5.649e - 01) = 1.759$, with a lower bound for the 95% confidence interval of $\exp(5.649e - 01 - 1.96 * 3.641e - 03) = 1.747$ and an upper bound of $\exp(5.649e - 01 + 1.96 * 3.641e - 03) = 1.772$. For females, the mortality rate ratio $\exp(4.629e - 01) = 1.589$, with a lower bound for the 95% confidence interval of $\exp(4.629e - 01 - 1.96 * 1.716e - 02) = 1.536$ and an upper bound of $\exp(4.629e - 01 + 1.96 * 1.716e - 02) = 1.643$.

The following two interaction models can be used to compare the mortality rate ratio of diabetes for males with the mortality rate ratio of diabetes for females.

```
fit2 = glm(D~I(A-70)+I(P-2006)+diab*sex+offset(log(Y)), data=dm, family=poisson)
summary(fit2)
```

Call:

```
glm(formula = D ~ I(A - 70) + I(P - 2006) + diab * sex + offset(log(Y)),
     family = poisson, data = dm)
```

Deviance Residuals:

| Min | 1Q | Median | 3Q | Max |
|---------|---------|--------|--------|---------|
| -6.4248 | -0.6975 | 0.0667 | 1.5840 | 10.8122 |

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) |
|-------------|------------|------------|-----------|--------------|
| (Intercept) | -3.589e+00 | 1.469e-03 | -2442.520 | < 2e-16 *** |
| I(A - 70) | 9.785e-02 | 7.039e-05 | 1390.096 | < 2e-16 *** |
| I(P - 2006) | -2.540e-02 | 1.544e-04 | -164.546 | < 2e-16 *** |
| diab | 5.475e-01 | 3.620e-03 | 151.246 | < 2e-16 *** |
| sexF | -3.650e-01 | 2.048e-03 | -178.249 | < 2e-16 *** |
| diab:sexF | -1.737e-02 | 5.279e-03 | -3.291 | 0.000997 *** |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 3433285 on 8394 degrees of freedom
 Residual deviance: 35088 on 8389 degrees of freedom
 AIC: 75746

Number of Fisher Scoring iterations: 4

```
fit2 = glm(D~I(A-70)+I(P-2006)+sex+diab:sex+offset(log(Y)), data=dm, family=poisson)
summary(fit2)
```

Call:

```
glm(formula = D ~ I(A - 70) + I(P - 2006) + sex + diab:sex +
     offset(log(Y)), family = poisson, data = dm)
```

Deviance Residuals:

| Min | 1Q | Median | 3Q | Max |
|---------|---------|--------|--------|---------|
| -6.4248 | -0.6975 | 0.0667 | 1.5840 | 10.8122 |

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) | |
|-------------|------------|------------|---------|----------|-----|
| (Intercept) | -3.589e+00 | 1.469e-03 | -2442.5 | <2e-16 | *** |
| I(A - 70) | 9.785e-02 | 7.039e-05 | 1390.1 | <2e-16 | *** |
| I(P - 2006) | -2.540e-02 | 1.544e-04 | -164.5 | <2e-16 | *** |
| sexF | -3.650e-01 | 2.048e-03 | -178.2 | <2e-16 | *** |
| sexM:diab | 5.475e-01 | 3.620e-03 | 151.2 | <2e-16 | *** |
| sexF:diab | 5.301e-01 | 3.872e-03 | 136.9 | <2e-16 | *** |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 3433285 on 8394 degrees of freedom
Residual deviance: 35088 on 8389 degrees of freedom
AIC: 75746

Number of Fisher Scoring iterations: 4

(d) Write out the regression equation for the second interaction model. (1 pt)

Answer $E(D) = \exp(\beta_0 + \beta_1 I(A - 50) + \beta_2 I(\text{diab} - 2006) + \beta_3 I(\text{sex} = "F") + \beta_4 I(\text{sex} = "M" \& \text{diag} = 1) + \beta_5 I(\text{sex} = "F" \& \text{diag} = 1) + \log(T))$, where $I(x)$ is an indicator or a constant function.

(e) What are the mortality rate ratios and 95% confidence intervals for those with diabetes compared with those without diabetes for (i) males and (ii) females? Why are these estimates different to the estimates in (c)? (2 pts)

Answer For males, the mortality rate ratio is $\exp(5.475e - 01) = 1.729$, with 95% confidence interval ($\exp(5.475e-01-1.96*3.620e-03)=1.717$, $\exp(5.475e-01+1.96*3.620e-03)=1.741$). For females, the mortality rate ratio is $\exp(5.301e - 01) = 1.700$, with 95% confidence interval ($\exp(5.301e-01-1.96*3.872e-03)=1.686$, $\exp(5.301e-01+1.96*3.872e-03)=1.712$). The two models in (c) have sex-specific adjustments for age and diabetes. In contrast, the model in (d) has a *common* adjustment for age for both sexes (where I have centred for age), a common adjustment for calendar period (which is not included in (b)), a main effect for sex (which would be equivalent to different intercept terms in (b)), and sex-specific intercept terms for diabetes status (which is similar to sex-specific diabetes effects).

(f) Formally test for whether the two mortality rate ratios for males and females in (e) are different. Explain how you undertook the test and interpret the findings. (1 pt)

Answer The interaction term `diab:sexF` in the model with main effects and an interaction term, that is `glm(D~I(A-70)+I(P-2006)+diab*sex+offset(log(Y)), data=dm, family=poisson)`, assesses whether there is a difference in the mortality rate ratios for diabetes. The p-value is 0.001, which is highly significant. However, the ratio of the mortality rate ratios for females compared with males is close to one: $\exp(-1.737e - 02) = 0.983$, with 95% confidence interval ($\exp(-1.737e - 02 - 1.96*5.279e - 03) = 0.973$, $\exp(-1.737e - 02 + 1.96*5.279e - 03) = 0.993$).

(g) How would you interpret the parameter in the second interaction model (Intercept)? (1 pt)

Answer This is the log mortality rate when $A=70$, $P=2006$, $\text{sex}="M"$ and $\text{diab}=0$, which is males aged 70 in 2006 who have not been diagnosed with diabetes.

Part 2

Q2

We now use data from the German Breast Cancer Study Group (GBCSG) on a randomised study of hormonal treatment and the duration of chemotherapy in node-positive breast cancer patients (see <https://doi.org/10.1200/JCO.1994.12.10.2086>). The event considered was time to recurrence of breast cancer or death due to breast cancer ("recurrence-free survival"). The main study found no effect associated with the duration of chemotherapy on recurrence-free survival. The help page for the dataset is shown below:

```
library(rstpm2) # brcancer, stpm2
help("brcancer", help_type="text")
```

```
brcancer                package:rstpm2                R Documentation
```

```
_G_e_r_m_a_n_b_r_e_a_s_t_c_a_n_c_e_r_d_a_t_a_f_r_o_m_S_t_a_t_a.
```

```
_D_e_s_c_r_i_p_t_i_o_n:
```

```
See <URL: http://www.stata-press.com/data/r11/brcancer.dta>.
```

```
_U_s_a_g_e:
```

```
data(brcancer)
```

```
_F_o_r_m_a_t:
```

```
A data frame with 686 observations on the following 15 variables.
```

```
‘id’ a numeric vector
```

```
‘hormon’ hormonal therapy
```

```
‘x1’ age, years
```

```
‘x2’ menopausal status
```

```
‘x3’ tumour size, mm
```

```
‘x4’ tumour grade
```

```
‘x5’ number of positive nodes
```

```
‘x6’ progesterone receptor, fmol
```

```
‘x7’ estrogen receptor, fmol
```

```
‘rectime’ recurrence free survival time, days
```

```
‘censrec’ censoring indicator
```

```
‘x4a’ tumour grade>=2
```

```
'x4b' tumour grade==3
```

```
'x5e' exp(-0.12*x5)
```

```
_E_x_a_m_p_l_e_s:
```

```
data(brcancer)
## maybe str(brcancer) ; plot(brcancer) ...
```

For data preparation, we categorise for age (x_1 , with a frequency table) and make a binary indicator for progesterone receptor (x_6) to create the data-frame `brcancer2`:

```
brcancer2 = transform(brcancer,
  x1cat=cut(x1,c(0,45,60,85),right=FALSE), # age groups
  x6ind=ifelse(x6>=20,1,0)) # is progesterone receptor >= 20 fmol?
```

We now define the event time as the time from randomisation to time of recurrence or death – that is, we are modelling for recurrence-free survival. There were 299 events and the event times are in days from randomisation.

- (a) The Kaplan-Meier estimators for the survival functions by progesterone receptor ≥ 20 fmol (0=no, 1=yes) are shown in Figure 3. Carefully describe and interpret the two survival curves. (2 pts)

Answer For those with progesterone receptor ≥ 20 fmol ($x_6ind=1$, which is the red line), we see relatively good survival for the year 300 days, with a more rapid drop in survival through to about 0.5 by around 2000 days. For this group, there are few at risk after approximately 1750 days. For those with progesterone receptor < 20 fmol (black line), the initial survival to 150 days is similar to that for those with a higher progesterone receptor, and then there is a rapid decline in survival to 500 days, and then a continued decline in survival to approximately 0.3 by 2000 days. There are very few at risk after 2000 days. There is a clear separation between the two curves, indicative of better survival for those with higher progesterone receptor levels. The small steps early in follow-up suggest that there are many events and a larger cohort.

```
library(survival) # survfit, survdiff, Surv, coxph, cox.zph
sfit = survfit(Surv(rectime, censrec==1)~x6ind, data=brcancer2)
plot(sfit, col=1:2, xlab="Recurrence free survival time (days)", ylab="Survival")
legend("topright", paste("x6ind =", 0:1), col=1:2, lty=1, bty="n")
```

- (b.i) Write out the regression equation for the Cox model specified in the following code and output. (2 pts)

Answer The formula is

$$h(t|x) = h_0(t) \exp(\beta_1 I(x_1cat = "[45, 60)") + \beta_2 I(x_1cat = "[60, 80)") + \beta_3 hormon + \beta_4 x_6ind)$$

where $h(t|x)$ is the hazard at time t given covariates x , which includes `x1cat`, `hormon` and `x6ind`.

- (b.ii) Based on the following output, discuss whether there is any evidence that progesterone receptor is associated with recurrence-free survival. (2 pts)

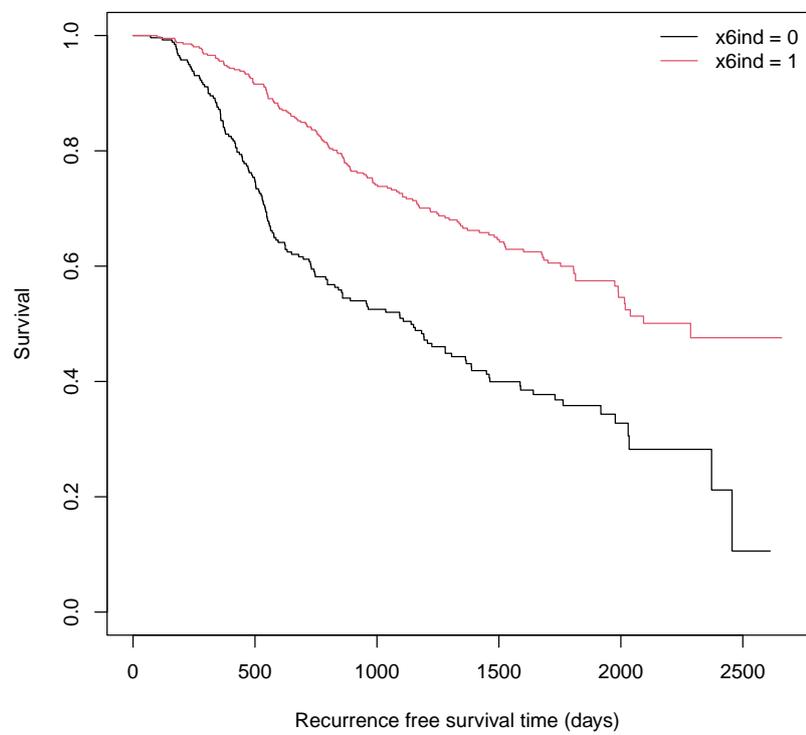


Figure 3: Kaplan-Meier survival curves by progesterone receptor ≥ 20 fmol, German Breast Cancer Study Group

Answer After adjusting for time from study entry, age at study entry and hormone therapy, we find a hazard ratio for those with progesterone receptor ≥ 20 fmol compared with lower progesterone receptor levels of 0.466, with a 95% confidence interval (0.371, 0.585). This indicates that higher progesterone receptor levels are associated with improved survival, which is consistent with Figure 3.

```
fit = coxph(Surv(rectime,censrec==1)~x1cat+hormon+x6ind, data=brcancer2)
summary(fit)
```

Call:

```
coxph(formula = Surv(rectime, censrec == 1) ~ x1cat + hormon +
      x6ind, data = brcancer2)
```

n= 686, number of events= 299

| | coef | exp(coef) | se(coef) | z | Pr(> z) | |
|--------------|---------|-----------|----------|--------|----------|-----|
| x1cat[45,60) | -0.3027 | 0.7388 | 0.1502 | -2.016 | 0.04382 | * |
| x1cat[60,85) | -0.1359 | 0.8729 | 0.1638 | -0.829 | 0.40688 | |
| hormon | -0.3523 | 0.7031 | 0.1273 | -2.767 | 0.00565 | ** |
| x6ind | -0.7701 | 0.4630 | 0.1163 | -6.624 | 3.49e-11 | *** |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

| | exp(coef) | exp(-coef) | lower .95 | upper .95 |
|--------------|-----------|------------|-----------|-----------|
| x1cat[45,60) | 0.7388 | 1.354 | 0.5504 | 0.9916 |
| x1cat[60,85) | 0.8729 | 1.146 | 0.6332 | 1.2035 |
| hormon | 0.7031 | 1.422 | 0.5478 | 0.9023 |
| x6ind | 0.4630 | 2.160 | 0.3686 | 0.5814 |

Concordance= 0.648 (se = 0.016)

Likelihood ratio test= 56.63 on 4 df, p=1e-11

Wald test = 57.77 on 4 df, p=9e-12

Score (logrank) test = 60.17 on 4 df, p=3e-12

(c) Based on the following Schoenfeld residuals table, is there any evidence for non-proportionality in the modelled covariates? Interpret the table and explain your reasoning. (1 pt)

```
cox.zph(fit)
```

| | chisq | df | p |
|--------|--------|----|--------|
| x1cat | 3.832 | 2 | 0.1472 |
| hormon | 0.244 | 1 | 0.6212 |
| x6ind | 7.180 | 1 | 0.0074 |
| GLOBAL | 10.622 | 4 | 0.0312 |

Answer The global test suggests some evidence for non-proportionality ($p=0.033$). There is strong evidence for non-proportionality for **x6ind** ($p=0.008$), with little or no evidence for age groups and hormone therapy. This suggests modelling or adjusting for non-proportionality for progesterone receptor.

(d) Based on the following plot of Schoenfeld residuals (Figure 4), how would you expect the hazard ratio for progesterone receptor to vary by time since randomisation? Explain your reasoning. (2 pts)

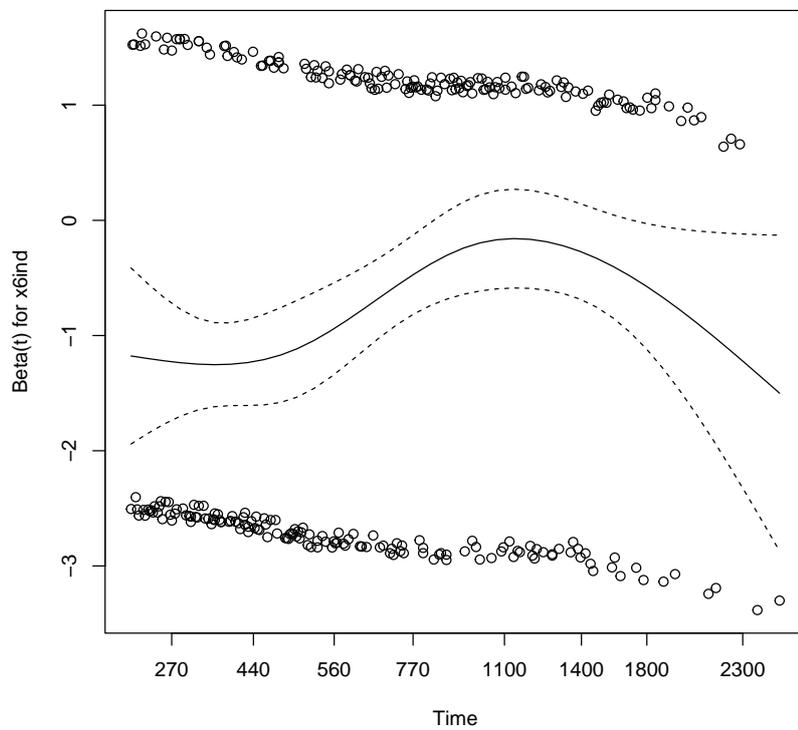


Figure 4: Schoenfeld residual plot for progesterone receptor ≥ 20 fmol, German Breast Cancer Study Group

```
plot(cox.zph(fit)[3])
```

Answer From Figure 4, the beta coefficient (or log hazard ratio) for `x6ind` starts at just below -1 and then rises to close to zero at around 1100 days, with a suggestion of a drop after 1100 days, although there are few events and wide confidence intervals. The curves do not seem to be consistent with a horizontal line (or time-constant hazard ratio). Moreover, the test in the previous table suggests a non-zero correlation between the scaled Schoenfeld residuals and time. This suggests that we should model or adjust for non-proportional hazard ratios for progesterone receptor levels.

(e) We now fit a flexible parametric survival model adjusting for `x1cat`, `x6ind` and `hormon` (see the following output). How is this model different to the model in (b)? (2 pts)

```
fit4 = stpm2(Surv(rectime, censrec==1)~x1cat+x6ind+hormon, data=brcancer2, df=4)
summary(fit4)
```

Maximum likelihood estimation

Call:

```
stpm2(formula = Surv(rectime, censrec == 1) ~ x1cat + x6ind +
      hormon, data = brcancer2, df = 4)
```

Coefficients:

| | Estimate | Std. Error | z value | Pr(z) |
|----------------------------|----------|------------|---------|---------------|
| (Intercept) | -6.19938 | 0.73496 | -8.4350 | < 2.2e-16 *** |
| x1cat[45,60] | -0.30442 | 0.15013 | -2.0277 | 0.042593 * |
| x1cat[60,85] | -0.13170 | 0.16372 | -0.8044 | 0.421159 |
| x6ind | -0.76900 | 0.11622 | -6.6165 | 3.678e-11 *** |
| hormon | -0.35317 | 0.12728 | -2.7748 | 0.005523 ** |
| nsx(log(rectime), df = 4)1 | 5.72428 | 0.71653 | 7.9889 | 1.362e-15 *** |
| nsx(log(rectime), df = 4)2 | 4.90271 | 0.48007 | 10.2126 | < 2.2e-16 *** |
| nsx(log(rectime), df = 4)3 | 10.16016 | 1.41344 | 7.1882 | 6.564e-13 *** |
| nsx(log(rectime), df = 4)4 | 4.79232 | 0.33088 | 14.4836 | < 2.2e-16 *** |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

-2 log L: 5165.142

Answer The models are closely related, where both adjust for age groups, progesterone receptor and hormone therapy. The models adjust for the baseline hazard in different ways, where the Cox model assumes a non-parametric baseline hazard, while the flexible parametric survival model adjusts for the baseline log cumulative hazards using splines.

(f) We now fit a model with time-varying effects for progesterone receptor. We plot the time-varying hazard ratio for progesterone receptor ≥ 20 fmol. Carefully interpret the plot in Figure 5. (2 pts)

```
fit5 = stpm2(Surv(rectime, censrec==1)~x1cat+x6ind+hormon, data=brcancer2, df=4,
            tvc=list(x6ind=3))
plot(fit5, type="hr", newdata=data.frame(hormon=0,x1cat="[60,85]",x6ind=0), var="x6ind",
     ylim=c(0,1.5))
```

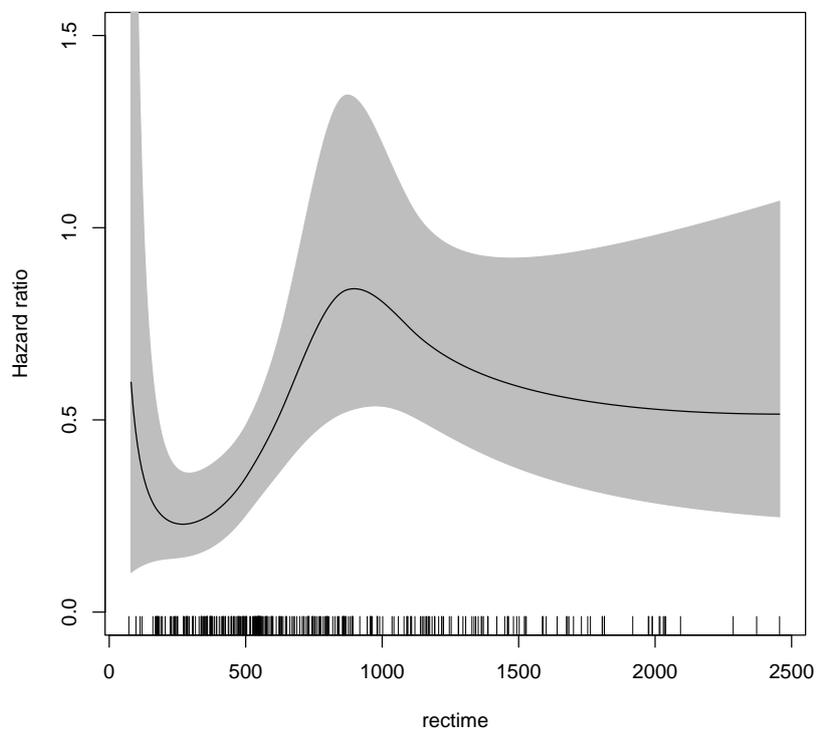


Figure 5: Time-varying hazard ratio for progesterone receptor ≥ 20 fmol, German Breast Cancer Study Group

Answer For the hazard ratio comparing those with progesterone receptor levels at 20 fmol or higher with those with lower levels, the hazard close to time 0 is uncertain, as there are few events (see the "rug" of events on the x-axis). Then the hazard ratio is close to approximately 0.25 at 250 days and then rises to a value of approximately 0.8 at 900 days, with confidence intervals that includes 1. The hazard ratio declines slowly from 900 days, with an increasingly wide confidence interval that includes 1, with comparatively few events. This pattern is broadly consistent with the Schoenfeld residuals plot, although the Schoenfeld plot did not model for very early events.

- (g) We now present the results as the difference in survival for those with progesterone receptor ≥ 20 fmol compared with those with lower progesterone receptor, assuming no hormonal treatment and ages 60 years and over. Carefully interpret the plot in Figure 6. Is this a marginal or a conditional estimator? (3 pts)

```
plot(fit5, type="sdiff", newdata=data.frame(hormon=0,x1cat="[60,85)",x6ind=0), var="x6ind")
```

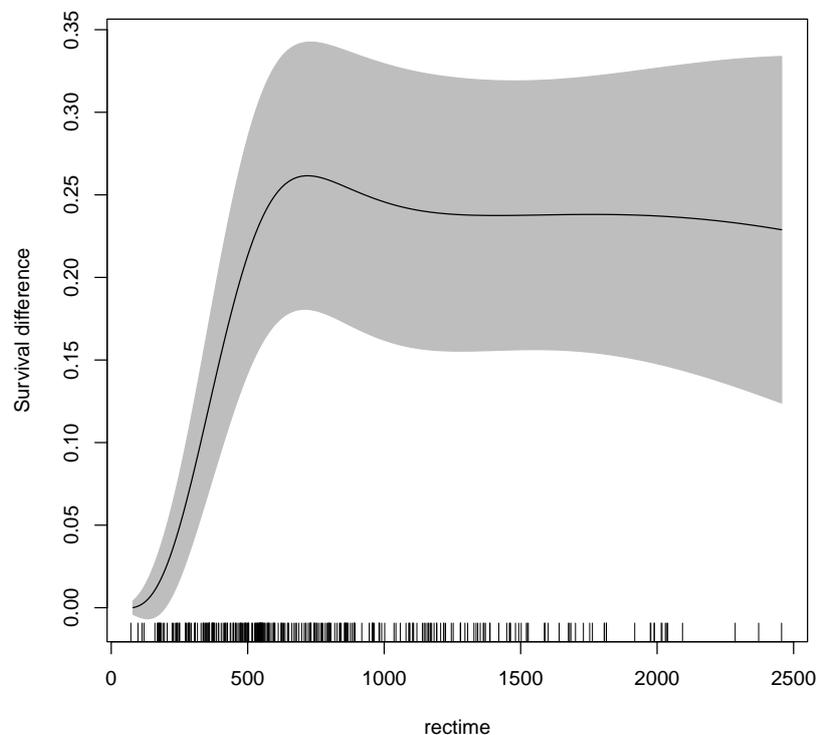


Figure 6: Survival differences for progesterone receptor ≥ 20 fmol compared with < 20 fmol for women aged 60 years and over with no hormonal therapy, German Breast Cancer Study Group

Answer The survival difference starts naturally at zero and then rises to approximately 0.25 at around 900 days, and then the point estimate remains moderately constant, with wide confidence intervals. This is a conditional estimator, where there is no averaging over other covariates.

Q3

- (a) Consider a randomised study to evaluate the effectiveness of using rehabilitation clinics versus usual care for patients discharged from hospital following a myocardial infarction

who survived to 28 days. Effectiveness was measured using all cause mortality with follow-up to five years after study entry. Discuss which time scales you could use for your analysis, describing their advantages and disadvantages. Further describe the data you would collect and which models you would use to analyse those data. (3 pts)

Answer For the time scales, the obvious time scales are: (a) time since discharge, which will be related to the increased risks following a myocardial infarction (MI); and (b) attained age, which is closely related to background mortality. We could also consider (c) calendar period, where usual care may vary over time, (d) time from the initial MI event, and (e) time between MI events (if that is available and appropriate). A simple analysis would be to use time since discharge as the primary time scale and adjust for age at discharge. We should collect data on mortality, age, and any potential confounding variables that may not be balanced at randomisation. Such potential confounders could include sex, comorbidities and any exclusion criteria.

(b) Discuss the difference between left truncation and left censoring. Use examples to explain the differences. (2 pts)

Answer left truncation relates to when an individual is first observed. In the analysis, we condition on entry at that particular time, e.g. $Pr(T > t | T > t_0)$, where T is the event distribution and t_0 is the entry time. Left censoring at time t relates to an event happening prior to that time and back to time 0, that is: $Pr(T < t)$.

(c) Design an observational cohort study to assess whether aspirin use affects the incidence of prostate cancer. Assume that over-the-counter and prescribed aspirin use can be linked to population and health registers. In your design, you should consider: inclusion and exclusion criteria; entry and exit times; and potential confounders. You should also describe how you would analyse these data, including the primary time scale and which regression model you would use to estimate the target parameter. (3 pts)

Answer Exclusion criteria: individuals who have already been prescribed aspirin; individuals who have been diagnosed with prostate cancer. Inclusion criteria: men aged 65 years and over. Entry time: when recruited. Exit time: the least of 2022-12-31, death due to any cause, or date of migration from Sweden. Potential confounders: comorbidities; age; other variables related to aspirin use. Analysis: Cox regression adjusting for attained age, with date of diagnosis of prostate cancer as the primary endpoint. The main challenge will be how to adjust for the likelihood of using aspirin. There are other issues with use of aspirin prior to study entry, where it would be good to adjust for that, and adjusting for intermittent aspirin use.