Competing risks with
`Lexis`, parametric rates and
simulation based confidence intervals

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Chapter 1

Competing risks

1.1 Concepts

The concept of competing risks is one where persons in a given state, "alive", say, are subject to a number of different causes of death, "cause1", "cause2" etc. Causes of death are required to be exhaustive and mutually exclusive. That is, you will eventually die from one of the designated causes, and you can only die from one.

The observed data will be a survival time and an exit status which is either "censored alive" or one of the causes. In situations where the causes are not causes of death but other events, it is implicit that we only consider the first occurrence of an event from the state "alive", and ignore what occurs after.

1.1.1 Cause specific rates

The likelihood for observations from a competing risk scenario is a function of the cause-specific transition rates, and is a *product* of the likelihoods that would emerge if we considered each cause as being the only one possible. Thus analysis is in principle straight forward: estimate a model for each of the cause-specific rates; these will together form a complete model for the competing risks problem.

If the cause-specific rates are all we want to assess then we are done.

1.1.2 Cumulative risks

In addition to the rates we might however also be interested in the *survival* probability, the *cumulative risks* and the *sojourn times* for each cause.

The survival is the probability of still being alive at a given time after entry; a function of time since entry. The cumulative risk of cause c is the probability of having died from cause c as a function of time since entry.

1.1.3 Sojourn times

The sojourn time for cause c is the time spent in the "cause c" state before a given time, t, say. This is also called the expected lifetime *truncated* at the time t. For the state "alive" it will be the expected time alive before t, for the causes it can be interpreted as the time lost to the cause before time t.

1.1.4   The time

The cause specific rates are just functions of some time scale, be that age or time since entry to the study or even calendar time. But the cumulative risks are probabilities that refer to time *since* some origin. Thus cumulative risks (and survival) are only meaningful in relation to a time that begins at 0. Though not a formal mathematical requirement this implies that we should have data starting at time 0.

   If we were to use age as timescale for cumulative risk, we would want data available since birth; if we only had observations where most people entered between 20 and 40 years of age, we could mathematically compute cumulative risk by age, but it would nonsense.

1.2   Estimating cumulative risks

Each of the cumulative risks is a function of the survival function which in turn depends on *all* rates. Specifically, if the cause-specific rates are $\lambda_c(t), c = 1, 2, \ldots$, then the survival function (probability of being alive at time t) is:

$$S(t) = \exp\left(-\int_0^t \sum_c \lambda_c(s)\,\mathrm{d}s\right) = \exp\left(-\sum_c \Lambda_c(t)\right) \tag{1.1}$$

The quantities $\Lambda_c(t) = \int_0^t \lambda_c(s)\,\mathrm{d}s$ are called cumulative *rates* (probabilists call them integrated intensities), although they are not rates. Cumulative rates are dimensionless, but they have no probability interpretation of any kind.

   The cumulative *risk*, the probability of dying from cause c before time t, $R_c(t)$ is:

$$R_c(t) = \int_0^t \lambda_c(u) S(u)\,\mathrm{d}u = \int_0^t \lambda_c(u) \exp\left(-\sum_c \Lambda_c(u)\right)\,\mathrm{d}u \tag{1.2}$$

   Models for the cause-specific rates can produce estimated transition rates λ_c at closely spaced intervals, and the cumulative risks can then be estimated from these by simple numerical integration; this is illustrated in the next chapter.

   Note that at any one time every person is either alive or dead from one of the causes, so the sum of the survival and the cumulative risks is always 1:

$$1 = S(t) + R_1(t) + R_2(t) + \cdots, \forall t$$

1.2.1   Confidence intervals

But even if we from the modeling of the λ_cs may have standard errors of $\log(\lambda_c)$, the standard errors of the R_cs will be analytically intractable from these.

   In practice, the only viable way to get confidence intervals for the cumulative risks, R_c, is by calculation of a set of rates $\lambda_c(t)$ by sampling from the posterior distribution of the parameters in the models for $\log(\lambda_c(s))$, and then compute the integrals numerically for each simulated sample, according to formulae 1.1 and 1.2.

   The simulation approach also allows calculation of confidence intervals for sums of the cumulative risks, $R_1(t) + R_2(t)$, for example, which will be needed if we want to show stacked cumulative risks.

Finally, it will also allow calculation of standard errors of sojourn times in each of the states "alive" and "cause1", "cause2",.... While the latter two may not be of direct interest, then *differences* between such sojourn times between different groups can be interpreted as years of life lost to each cause between groups.

Chapter 2

Example data

2.1 A `Lexis` object

As an illustrative data example we use the (fake) diabetes register data; we set up the Lexis object, an then cut the follow-up time at dates of OAD and Ins:

```
> library(Epi)
> data(DMlate)
> Ldm <- Lexis(entry = list( per = dodm,
+                            age = dodm-dobth,
+                            tfd = 0 ),
+               exit = list( per = dox ),
+        exit.status = factor( !is.na(dodth), labels = c("DM","Dead") ),
+               data = DMlate )
NOTE: entry.status has been set to "DM" for all.
NOTE: Dropping  4  rows with duration of follow up < tol
> summary(Ldm, t = T)

Transitions:
     To
From   DM Dead  Records:  Events: Risk time:  Persons:
  DM 7497 2499      9996     2499   54273.27      9996


Timescales:
per age tfd
 ""  ""  ""

> Mdm <- mcutLexis( Ldm,
+                   wh = c('dooad','doins'),
+           new.states = c('OAD','Ins'),
+           seq.states = FALSE,
+                 ties = TRUE )
NOTE: Precursor states set to DM
NOTE: 15 records with tied events times resolved (adding 0.01 random uniform),
      so results are only reproducible if the random number seed was set.

> summary(Mdm)

Transitions:
     To
From       DM Dead  OAD  Ins Ins+OAD  Records:  Events: Risk time:  Persons:
  DM     2830 1056 2958  688       0      7532     4702   22920.31      7532
  OAD       0  992 3327    0    1006      5325     1998   22965.27      5325
  Ins       0  152    0  462     171       785      323    3883.09       785
```

```
   Ins+OAD     0  299    0    0      878      1177      299    4504.61      1177
   Sum       2830 2499 6285 1150    2055     14819     7322   54273.27      9996
```

We initially split the FU before drug inception in intervals of 1/12 year, creating a `Lexis` object for a competing risks situation with three possible event types:

```
> Sdm <- splitLexis(factorize(subset(Mdm, lex.Cst == "DM")),
+                   time.scale="tfd", breaks = seq(0, 20, 1/12))
> summary(Sdm)
Transitions:
     To
From      DM Dead  OAD Ins  Records:  Events: Risk time:  Persons:
  DM 274263 1056 2958 688    278965     4702   22920.31      7532
```

We can illustrate the follow-up in the full data set and in the restricted

```
> boxes(Mdm, boxpos = list(x = c(15, 50, 15, 85, 85),
+                          y = c(85, 50, 15, 85, 15)),
+          scale.R = 100,
+          show.BE = TRUE)
```
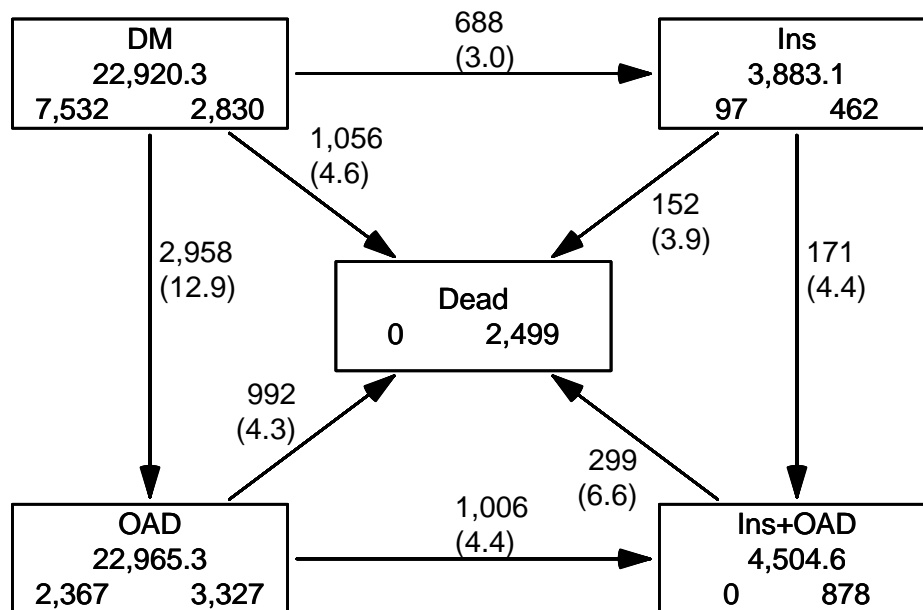

Figure 2.1: *The transitions in the multistate model, where follow-up is extended also after beginning of first drug exposure. Rates in brackets are per 100 PY.*   `./crisk-boxes5`

```
> boxes(Relevel(Sdm, c(1, 4, 2, 3)),
+       boxpos  = list(x = c(15, 85, 80, 15),
+                      y = c(85, 85, 20, 15)),
+       scale.R = 100,
+       show.BE = TRUE )
```
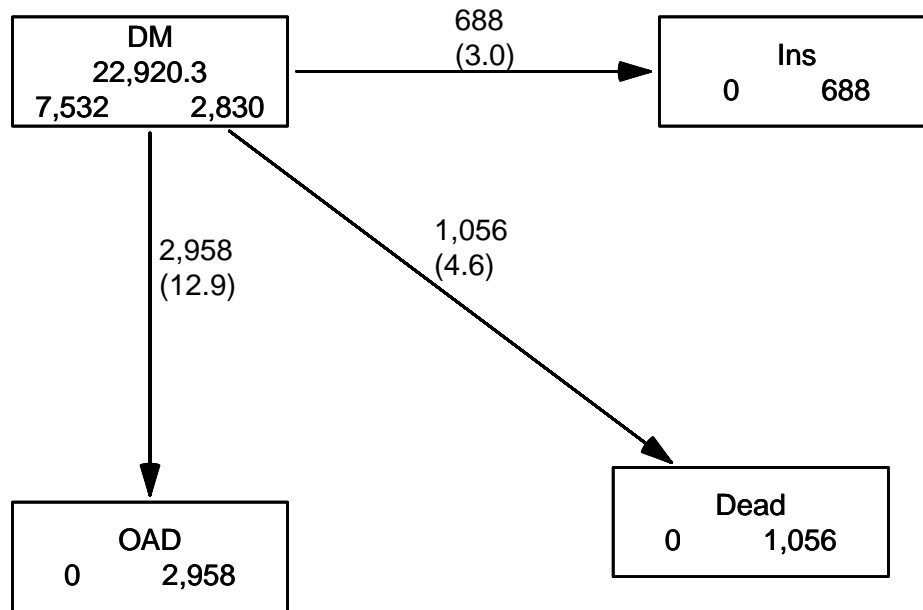
Figure 2.2: *The transitions in the competing risks model, where follow-up is stopped at drug exposure. By that token only the* DM *state has person-years; a characteristic of a competing risks situation.*   ./crisk-boxes4

2.2   Models for rates

Now that we have set up a dataset with three competing events, we can model the cause-specific rates separately by time from diagnosis as the only underlying time scale.

   This is done by Poisson-regression on the time-split data set; since the dataset is in `Lexis` format we can use the convenience wrapper `gam.Lexis` to model rates a smooth function of time (`tfd`). Note that we only need to specify the `to=` argument because there is only one possible `from` for each `to` (incidentally the same for all `to` states, namely `DM`):

```
> mD <- gam.Lexis(Sdm, ~ s(tfd, k = 5), to = 'Dead')
mgcv::gam Poisson analysis of Lexis object Sdm with log link:
Rates for the transition:
DM->Dead

> mO <- gam.Lexis(Sdm, ~ s(tfd, k = 5), to = 'OAD' )
mgcv::gam Poisson analysis of Lexis object Sdm with log link:
Rates for the transition:
DM->OAD

> mI <- gam.Lexis(Sdm, ~ s(tfd, k = 5), to = 'Ins' )
mgcv::gam Poisson analysis of Lexis object Sdm with log link:
Rates for the transition:
DM->Ins
```

With these models fitted we can compute the rates, cumulative rates and the cumulative risks and sojourn times in states using the usual formulae. First we compute the rates in

intervals of length 1/100 years. Note that these models only have time since diagnosis as covariates, so they are the counterpart of Nelson-Aalen estimates, albeit in a biologically more meaningful guise.

The points where we compute the predicted rates are midpoints of intervals of length 1/100 year. These points are unrelated to the follow-up intervals in which we split the data for analysis—they were 1 month intervals, here we use 1/100 year (about 3.7 days):

```
> int <- 1 / 100
> nd <- data.frame(tfd = seq(0, 10, int))
> rownames(nd) <- nd$tfd
> str(nd)
'data.frame':       1001 obs. of  1 variable:
 $ tfd: num  0 0.01 0.02 0.03 0.04 0.05 0.06 0.07 0.08 0.09 ...
```

With this we can show the rates as a function of the time since entry (diagnosis of diabetes):

```
> matshade(nd$tfd, cbind(ci.pred(mD, nd),
+                        ci.pred(mI, nd),
+                        ci.pred(mO, nd))*1000,
+          ylim = c(0.02,500), yaxt = "n",
+          ylab = "Rates per 1000 PY",
+          xlab = "Time since DM diagnosis (years)",
+          col = c("black","red","blue"), log = "y", lwd = 3, plot = TRUE)
> axis(side = 2, at = ll<-outer(c(1,2,5),-2:3,function(x,y) x*10^y),
+               labels = formatC(ll,digits = 4), las = 1)
> axis(side = 2, at = ll<-outer(c(1.5,2:9),-2:3,function(x,y) x*10^y),
+               labels = NA, tcl = -0.3)
> text(0, 0.5*0.6^c(1,2,0),
+      c("Dead","Ins","OAD"),
+      col = c("black","red","blue"), adj = 0)
```

Note that the graph in figure 2.3 is not normally shown in analyses of competing risks; the competing cause-specific rates are hardly ever shown. I suspect that this is frequently because they are often modeled by a Cox model and so are buried in the model.

2.3 Cumulative rates and risks

For the calculation of the cumulative rates and state probabilities, we need just the estimated rates (without CIs). The formulae 1.1 and 1.2 on page 2 are transformed to R-code; starting with the rates, λ_D as `1D` etc:

```
> # utility function that calculates the midpoints between sucessive
> # values in a vector
> mp <- function(x) x[-1] - diff(x) / 2
> #
> # rates at midpoints of intervals
> lD <- mp(ci.pred(mD, nd)[,1])
> lI <- mp(ci.pred(mI, nd)[,1])
> lO <- mp(ci.pred(mO, nd)[,1])
> #
> # cumulative rates and survival function at right border of the intervals
> LD <- cumsum(lD) * int
> LI <- cumsum(lI) * int
```
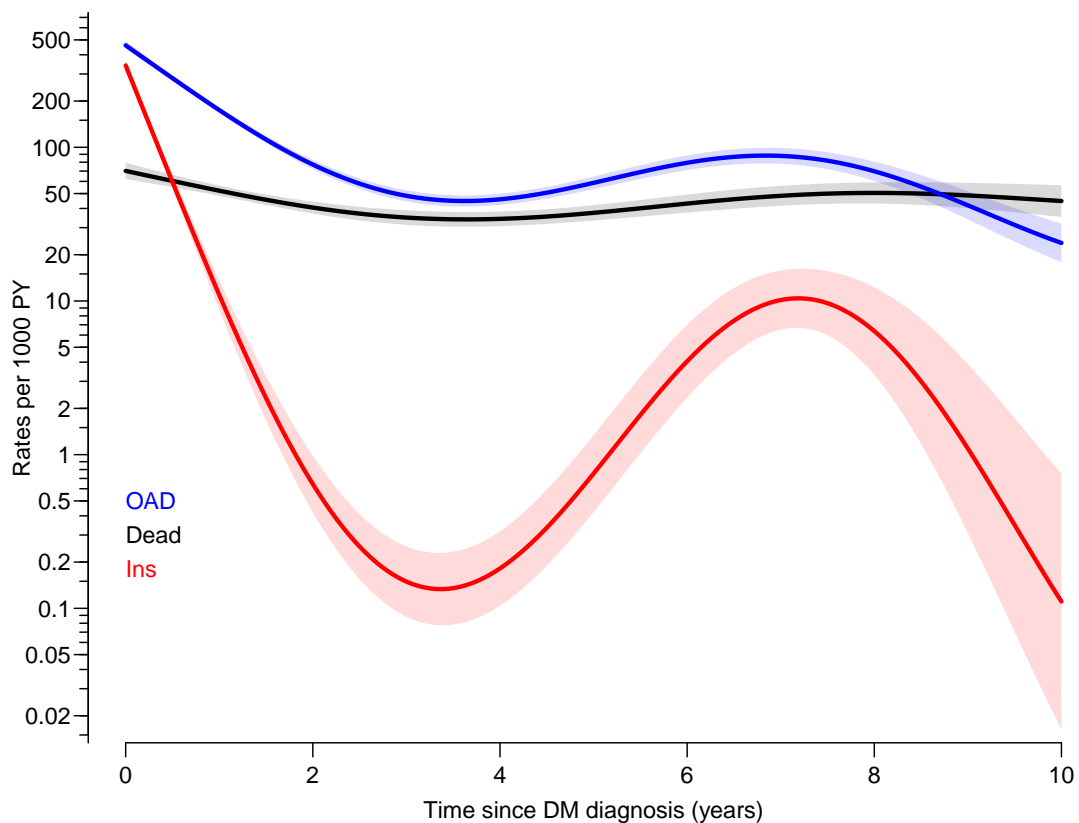
Figure 2.3: *Estimated rates from the* `DM` *state, estimates are from* `gam` *models fitted to data split in 1 month intervals (1/12 year, that is). Rates of* `OAD` *is in the vicinity of 0.1/year, and mortality about half of this. Rates of insulin start among persons on no other drug are beginning high, then decreasing with a nadir at about 4 years and then increase to a peak at 8 years.*   `./crisk-rates`

```
> LO <- cumsum(lO) * int
> Sv <- exp(- LD - LI - LO )
> #
> # when integrating to get the cumulative risks we use the average
> # of the survival function at the two endpoints (adding 1 as the first)
> Sv <- c(1, Sv)
> rD <- c(0, cumsum(lD * mp(Sv)) * int)
> rI <- c(0, cumsum(lI * mp(Sv)) * int)
> rO <- c(0, cumsum(lO * mp(Sv)) * int)
```

Now we have the cumulative risks for the three causes and the survival, computed at the end of each of the intervals. At any time point the sum of the 3 cumulative risks and the survival should be 1:

```
> summary(rD + rI + rO + Sv)
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
      1       1       1       1       1       1
> oo <- options(digits = 20)
> cbind(summary(Sv + rD + rI + rO))
                    [,1]
Min.    1.0000000000000000000
```

```
1st Qu.  1.0000010095238796026
Median   1.0000010154015281927
Mean     1.0000009963083391629
3rd Qu.  1.0000010316473213479
Max.     1.0000010385727973183
> options(oo)
```

We can then plot the 3 cumulative risk functions stacked together using `mat2pol` (`matrix to polygons`):

```
> zz <- mat2pol(cbind(rD, rI, rO, Sv), x = nd$tfd,
+                xlim = c(0,10), xaxs = "i", yaxs = "i", las = 1,
+                xlab = "Time since DM diagnosis (years)",
+                ylab = "Probability",
+                 col =  c("black","red","blue","forestgreen"))
> text(9, mp(zz["9", ]), c("Dead", "Ins", "OAD"," DM"), col = "white")
> box(col = "white", lwd = 3)
```


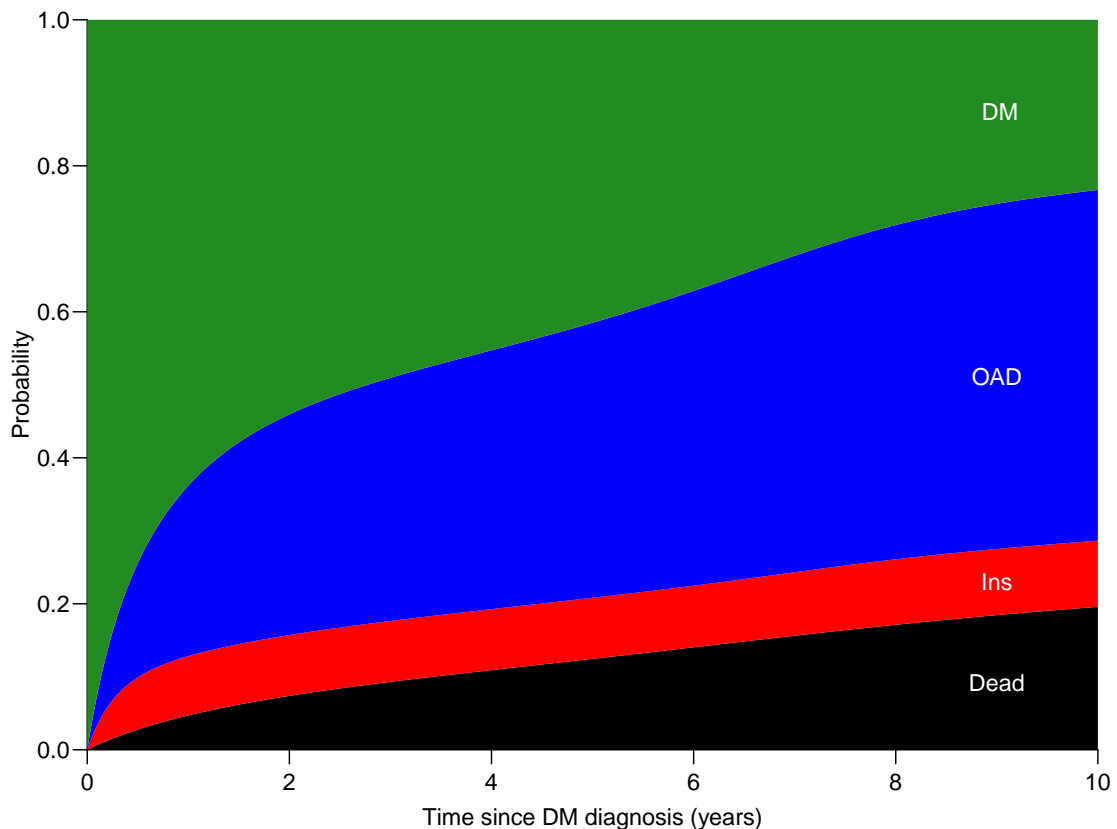Figure 2.4: *Probabilities of being in the 4 different states as a function of time since diagnosis. Note that* **OAD** *means that OAD was initiated first, and similarly for* **Ins**. *We are not concerned about what occur after these events.* **Dead** *means dead without being on any drug.*
`./crisk-stack`

2.4 Sojourn times

The sojourn times in each of the states is just the area of each of the coloured parts of figure 2.4. Since the y-dimension of the plot is probability (dimensionless) and the x-axis

has dimension time, the computed areas will have dimension time.

   Normally we will not report the sojourn times as functions of (truncation) time, but only report them at a few select truncation points, such as 5 or 10 years. Calculation of the 10 year sojourn times would be straight-forward as integrals from 0 to 10:

```
> Sj <- c(sjA = sum(Sv * int),
+         sjD = sum(rD * int),
+         sjI = sum(rI * int),
+         sjO = sum(rO * int))
> c(Sj, sum(Sj))
      sjA       sjD       sjI       sjO
 4.324743  1.203420  0.835057  3.646790 10.010010
```

We see that there is a small rounding error in the calculations; the sum should really be 10.

Chapter 3

Confidence intervals

Besides confidence intervals for each of the 4 cumulative risks, we may also be interested in confidence intervals for *sums* of any subset of the cumulative risks, corresponding to the borders between the colours in figure 2.4. If we only had two competing risks (and hence three states) the latter would not be an issue, because the sum of any two cumulative risks will be 1 minus the cumulative risk of the remainder, so we could get away with the confidence intervals for the single cumulative risks. This is the reason we have chosen an example with 3 competing risks and not just 2; we then have 4 probabilities to sum in different order.

A short look at the formulae for cumulative risks will reveal that analytic approximation to the standard error of these probabilities (or some transform of them) is not really a viable way to go. Particularly if we also want confidence intervals of sums of the state probabilities as those shown in stacked plots.

So in practice, if we want confidence intervals not only for the state probabilities, but also for any sum of subsets of them we would want a large number of simulated copies of the cumulative risks, each copy of the same structure as the one we just extracted from the model.

Confidence intervals for sojourn times (i.e. time spent) in each state up to a given time, would come almost for free from the simulation approach.

This means that we must devise a method to make a prediction not from the estimated model, but where we instead of the model parameters use a sample from the posterior distribution of the estimated parameters. Here the posterior distribution of the parameters is taken to be the multivariate normal distribution with mean equal to the vector of parameter estimates and variance-covariance matrix equal to the estimated variance-covariance matrix of the parameters.

Precisely this approach is implemented in `ci.lin` via the `sample` argument; we can get a predicted value from a given prediction data frame just as from `ci.pred` resp. `ci.exp`; here is an indication of different ways of getting predicted values of the cause-specific rates:

```
> head(cbind(ci.pred(mI,nd),    ci.exp(mI,nd)          ))
      Estimate      2.5%      97.5% exp(Est.)      2.5%      97.5%
0     0.3409275 0.3096304 0.3753879 0.3409275 0.3096304 0.3753879
0.01  0.3292000 0.2994711 0.3618801 0.3292000 0.2994711 0.3618801
0.02  0.3178759 0.2896305 0.3488759 0.3178759 0.2896305 0.3488759
0.03  0.3069415 0.2800985 0.3363570 0.3069415 0.2800985 0.3363570
0.04  0.2963833 0.2708652 0.3243055 0.2963833 0.2708652 0.3243055
0.05  0.2861885 0.2619210 0.3127043 0.2861885 0.2619210 0.3127043
```

Here is an illustration of the prediction with model based confidence intervals for the rates, alongside predictions based on samples from the posterior distribution of the parameters in the model:

```
> str(ci.lin(mI, nd, sample = 4))
 num [1:1001, 1:4] -1.13 -1.17 -1.2 -1.23 -1.27 ...
 - attr(*, "dimnames")=List of 2
  ..$ : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ : NULL
> head(cbind(ci.pred(mI,nd), exp(ci.lin(mI, nd, sample = 4))))
      Estimate      2.5%      97.5%
0    0.3409275 0.3096304 0.3753879 0.3521896 0.3384079 0.3283384 0.3644192
0.01 0.3292000 0.2994711 0.3618801 0.3393026 0.3265558 0.3178307 0.3512927
0.02 0.3178759 0.2896305 0.3488759 0.3268873 0.3151189 0.3076593 0.3386392
0.03 0.3069415 0.2800985 0.3363570 0.3149264 0.3040825 0.2978135 0.3264415
0.04 0.2963833 0.2708652 0.3243055 0.3034032 0.2934328 0.2882829 0.3146832
0.05 0.2861885 0.2619210 0.3127043 0.2923019 0.2831563 0.2790574 0.3033487
```

The simulation is taking place at the parameter level and the transformation to survival and cumulative risks is simply a function applied to every simulated set of rates.

3.1   Joint models for several transitions

Note that we are implicitly assuming that the transitions are being modeled separately. If some transitions are modeled jointly—for example assuming that the rates of OAD and Ins are proportional as functions of time since entry, using one model—we are in trouble, because we then need one sample from the posterior generating two predictions, one for each of the transitions modeled together. Moreover the model will have to be a model fitted to a stack.Lexis object, so a little more complicated to work with.

A simple way to program would be to reset the seed to the same value before simulating with different values of nd, this is what is intended to be implemented, but is not yet. This is mainly the complication of having different prediction frames for different risks in this case.

However this is not a very urgent need, since the situation where you want common parameters for different rates out of a common state is quite rare.

3.2   Simulation based confidence intervals

These ideas have been implemented in the function ci.Crisk (confidence intervals for Cumulative risks) in the Epi package:

We can now run the function using the model objects for the three competing events, using a common prediction data frame, nd for the rates. The time points in the frame must be so closely spaced that it makes sense to assume the rates constant in each interval; here we use intervals of length 1/100 years, approximately 4 days:

```
> system.time(
+ res <- ci.Crisk(list(OAD = mO,
+                      Ins = mI,
+                     Dead = mD),
```

```
+                                        nd = data.frame(tfd = 0:1000 / 100),
+                                     nB = 1000,
+                                   perm = 4:1))
NOTE: Times are assumed to be in the column tfd at equal distances of 0.01
   user  system elapsed
 20.229   0.507  20.263
> str(res)
List of 4
 $ Crisk: num [1:1001, 1:4, 1:3] 1 0.991 0.983 0.975 0.967 ...
  ..- attr(*, "dimnames")=List of 3
  .. ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  .. ..$ cause: chr [1:4] "Surv" "OAD" "Ins" "Dead"
  .. ..$      : chr [1:3] "50%" "2.5%" "97.5%"
 $ Srisk: num [1:1001, 1:3, 1:3] 0 0.000698 0.001387 0.00207 0.002743 ...
  ..- attr(*, "dimnames")=List of 3
  .. ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  .. ..$ cause: chr [1:3] "Dead" "Dead+Ins" "Dead+Ins+OAD"
  .. ..$      : chr [1:3] "50%" "2.5%" "97.5%"
 $ Stime: num [1:1001, 1:4, 1:3] 0 0.00996 0.01983 0.02962 0.03933 ...
  ..- attr(*, "dimnames")=List of 3
  .. ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  .. ..$ cause: chr [1:4] "Surv" "OAD" "Ins" "Dead"
  .. ..$      : chr [1:3] "50%" "2.5%" "97.5%"
 $ time : num [1:1001] 0 0.01 0.02 0.03 0.04 0.05 0.06 0.07 0.08 0.09 ...
 - attr(*, "int")= num 0.01
```

As we see, the returned object (`res`) is a list of length 4, the first 3 components are 3-way arrays, and the last the vector of times of the first dimension of the arrays. The latter is mainly for plotting convenience.

The three first components of `res` represent:

- `Crisk` Cumulative `risk`s for each state

- `Srisk` Stacked cumulative `risk`s across states

- `Stime` Sojourn `time`s in each state, truncated at each point of the time dimension.

The first dimension of each array is time corresponding to endpoints of intervals of length `int`, (normally assumed starting at 0, but not necessarily). The second dimension is states (or combinations thereof). The last dimension of the arrays is the type of statistic; `50%` is the median of the samples, and the bootstrap intervals as indicated; taken from the `alpha` argument.

The argument `perm` governs in which order the state probabilities are stacked in the `Srisk` element of the returned list, the default is the states in the order given in the list of models in the first argument to `ci.Crisk` followed by the survival.

If we want the bootstrap samples to make other calculations we can ask the function to return the bootstrap samples of the rates by using the argument `sim.res = 'rates'` (defaults to `'none'`):

```
> system.time(
+ rsm <- ci.Crisk(list(OAD = mO,
+                      Ins = mI,
+                     Dead = mD),
+                        nd = data.frame(tfd = 0:1000 / 100),
+                      nB = 500,
+                   sim.res = 'rates'))
```

```
NOTE: Times are assumed to be in the column tfd at equal distances of 0.01
   user  system elapsed
  0.168   0.254   0.113
> str(rsm)
 num [1:1001, 1:3, 1:500] 0.475 0.47 0.465 0.46 0.456 ...
 - attr(*, "dimnames")=List of 3
  ..$ time: chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ mod : chr [1:3] "OAD" "Ins" "Dead"
  ..$ sim : chr [1:500] "1" "2" "3" "4" ...
 - attr(*, "int")= num 0.01
 - attr(*, "time")= num [1:1001] 0 0.01 0.02 0.03 0.04 0.05 0.06 0.07 0.08 0.09 ...
```

This is 500 bootstrap samples of the rates evaluated at the 1001 endpoints of the intervals.

Alternatively we can get the bootstrap samples of the cumulative risks by setting
`sim.res = 'crisk'`:

```
> system.time(
+ csm <- ci.Crisk(list(OAD = mO,
+                      Ins = mI,
+                     Dead = mD),
+                       nd = data.frame(tfd = 0:1000 / 100),
+                       nB = 500,
+                     sim.res = 'crisk'))
NOTE: Times are assumed to be in the column tfd at equal distances of 0.01
   user  system elapsed
  3.904   0.374   3.850
> str(csm)
 num [1:1001, 1:4, 1:500] 1 0.991 0.983 0.975 0.967 ...
 - attr(*, "dimnames")=List of 3
  ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ cause: chr [1:4] "Surv" "OAD" "Ins" "Dead"
  ..$ sim  : chr [1:500] "1" "2" "3" "4" ...
 - attr(*, "int")= num 0.01
```

These are 500 simulated samples of the cumulative risks evaluated at the 1001 endpoints of the intervals, and also includes the survival probability in the first slot of the 2nd dimension of `csm`.

3.3   Simulated confidence intervals for rates

In figure 2.3 we showed the rates with confidence intervals from the model. But in `rsm` we have 500 (parametric) bootstrap samples of the occurrence rates, so we can derive the bootstrap medians and the bootstrap c.i.—remember that the first slice of the 3rd dimension is the model estimates that should not enter the calculations. We use the function `mnqt` to compute the model estimate and the mean, median and quantiles of the simulated values.

```
> Brates <- aperm(apply(rsm, 1:2, Epi:::mnqt), c(2,3,1))
> str(Brates)
 num [1:1001, 1:3, 1:3] 0.46 0.456 0.451 0.447 0.443 ...
 - attr(*, "dimnames")=List of 3
  ..$ time: chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ mod : chr [1:3] "OAD" "Ins" "Dead"
  ..$     : chr [1:3] "50%" "2.5%" "97.5%"
```

Then we can plot the bootstrap estimates on top of the estimates based on the normal approximation to distribution of the parameters. They are—not surprisingly—in close agreement since they are both based on an assumption of normality of the parameters on the log-rate scale:
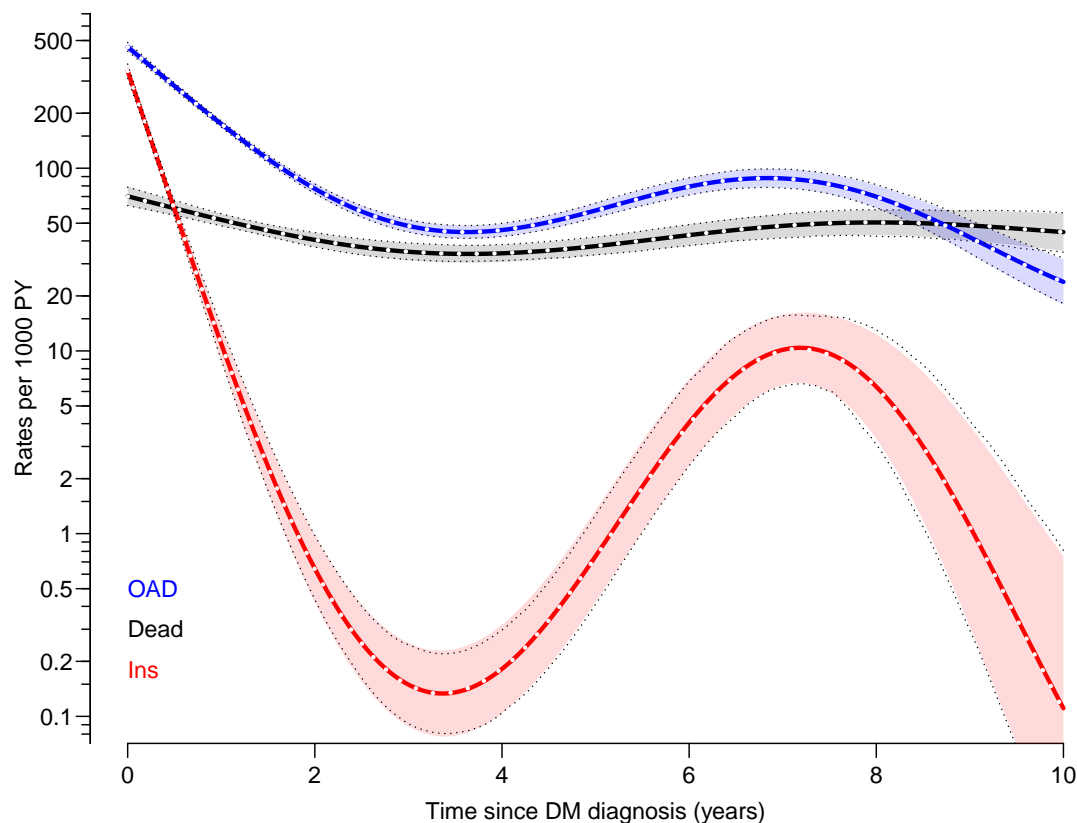

Figure 3.1: *Estimated rates from the* `DM` *state, estimates are from* `gam` *models fitted to data split in 1 month intervals (1/12 year, that is). The white dotted curves are the bootstrap medians, black dotted curves are the bootstrap 95% c.i.s.*   `./crisk-rates-ci`

```
> matshade(nd$tfd, cbind(ci.pred(mD, nd),
+                        ci.pred(mI, nd),
+                        ci.pred(mO, nd))*1000,
+       ylim = c(0.1,500), yaxt = "n",
+       ylab = "Rates per 1000 PY",
+       xlab = "Time since DM diagnosis (years)",
+       col = c("black","red","blue"), log = "y", lwd = 3, plot = TRUE)
> matlines(nd$tfd,
+       cbind(Brates[,"Dead",],
+             Brates[,"Ins" ,],
+             Brates[,"OAD" ,])*1000,
+       col = c("white","black","black"), lty = 3, lwd=c(3,1,1))
> axis(side = 2, at = ll<-outer(c(1,2,5),-2:3,function(x,y) x*10^y),
+             labels = formatC(ll,digits = 4), las = 1)
> axis(side = 2, at = ll<-outer(c(1.5,2:9),-2:3,function(x,y) x*10^y),
+             labels = NA, tcl = -0.3)
> text(0, 0.5*0.6^c(1,2,0),
+      c("Dead","Ins","OAD"),
+      col = c("black","red","blue"), adj = 0)
```

3.4 Confidence intervals for cumulative risks

In the `Crisk` component of `res` we have the cumulative risks as functions of of time, with bootstrap confidence intervals, so we can easily plot the three cumulative risks:
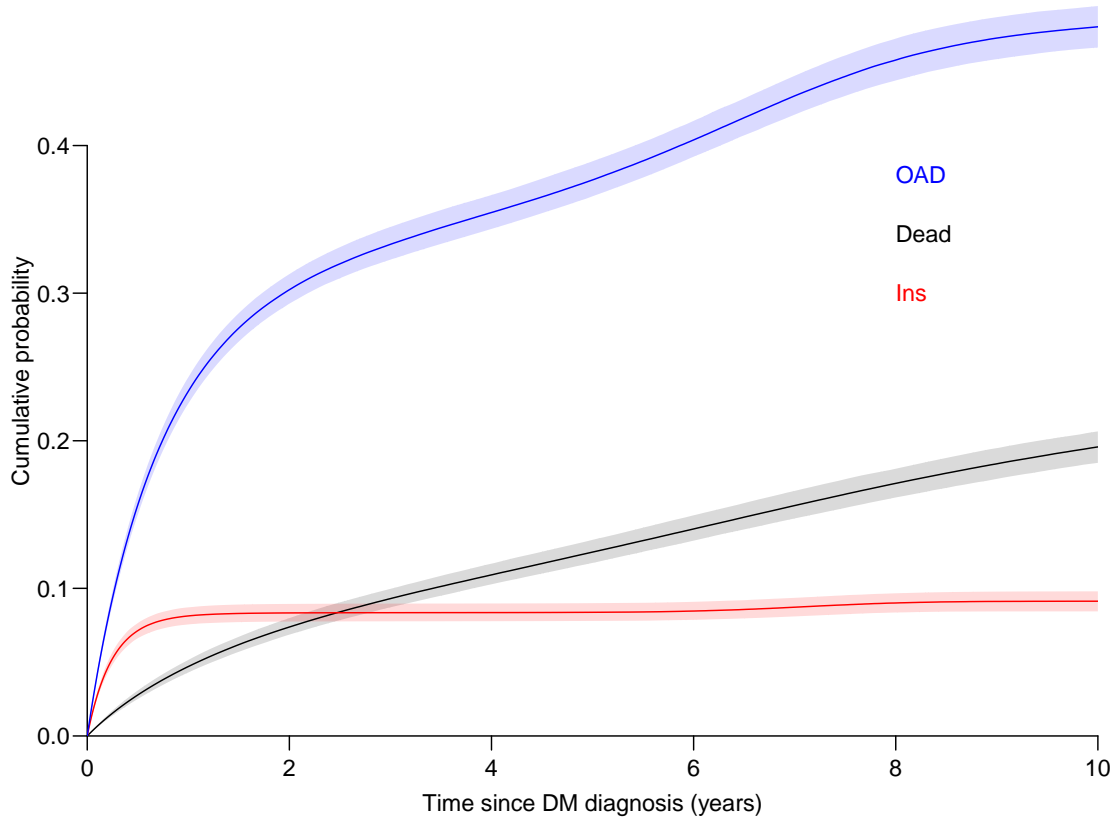

Figure 3.2: *Cumulative risks for the three types of events, with 95% bootstrap-based confidence intervals as shades.* `./crisk-crates`

```
> matshade(res$time,
+         cbind(res$Crisk[,"Dead",],
+               res$Crisk[,"Ins" ,],
+               res$Crisk[,"OAD" ,]), plot = TRUE,
+         xlim = c(0,10), xaxs = "i", yaxs = "i", las = 1,
+         xlab = "Time since DM diagnosis (years)",
+         ylab = "Cumulative probability",
+          col = c("black","red","blue"))
> text(8, 0.3 + c(1,0,2)/25,
+      c("Dead","Ins","OAD"),
+      col = c("black","red","blue"), adj = 0)
```

3.5 Confidence intervals for stacked cumulative risks

Unlike the single cumulative risks where we have a confidence interval for each cumulative risk, when we want to show the stacked probabilities we must deliver the confidence intervals for the relevant sums, they are in the `Srisk` component of `res`.

```
> str(res$Crisk)
 num [1:1001, 1:4, 1:3] 1 0.991 0.983 0.975 0.967 ...
 - attr(*, "dimnames")=List of 3
  ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ cause: chr [1:4] "Surv" "OAD" "Ins" "Dead"
  ..$      : chr [1:3] "50%" "2.5%" "97.5%"

> str(res$Srisk)
 num [1:1001, 1:3, 1:3] 0 0.000698 0.001387 0.00207 0.002743 ...
 - attr(*, "dimnames")=List of 3
  ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ cause: chr [1:3] "Dead" "Dead+Ins" "Dead+Ins+OAD"
  ..$      : chr [1:3] "50%" "2.5%" "97.5%"
```

But we start out by plotting the stacked probabilities using `mat2pol` (`matrix` to `polygon`), the input required is the single components from the `Crisk` component. Then we add the confidence intervals as white shades (using `matshade`):
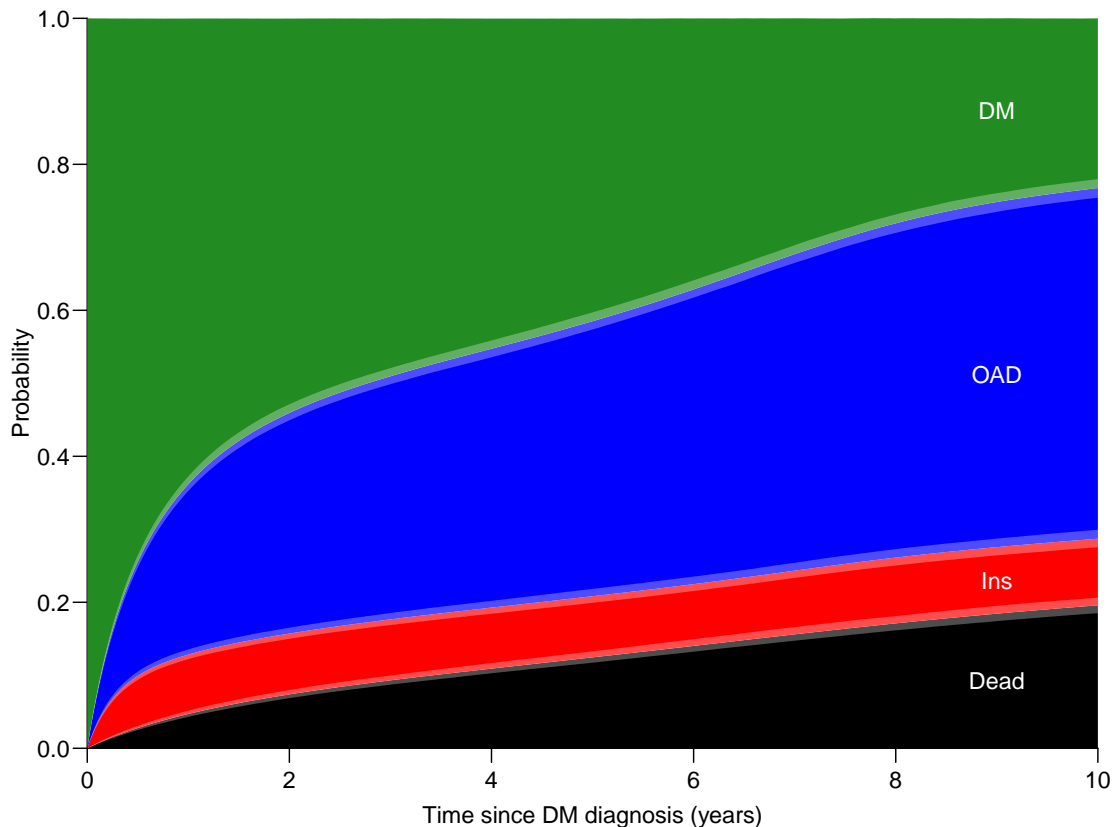

Figure 3.3: *Probabilities of being in the 4 different states as a function of time since diagnosis. Note that* `OAD` *means that OAD was initiated first, and similarly for* `Ins`. *We are not concerned about what occurs after these events.* `Dead` *means dead without being on any drug.*
The white shadings around the borders between coloured areas represent the 95% confidence intervals for the (sum of) probabilities.   `./crisk-stack-ci`

```
> zz <- mat2pol(res$Crisk[,c("Dead","Ins","OAD","Surv"),1],
+                  x = res$time,
+             xlim = c(0,10), xaxs = "i", yaxs = "i", las = 1,
+             xlab = "Time since DM diagnosis (years)",
+             ylab = "Probability",
+               col =  c("black","red","blue","forestgreen") )
> text( 9, mp(zz["9",]), c("Dead","Ins","OAD","DM"), col = "white" )
> matshade(res$time,
+          cbind(res$Srisk[,1,],
+                res$Srisk[,2,],
+                res$Srisk[,3,]),
+          col = 'transparent', col.shade = "white", alpha = 0.3)
```

3.6   Sojourn times

From the `Stime` component of the `res` we can derive the estimated time spent in each state during the first, say, 5 or 10 years:

```
> str(res$Stime)
 num [1:1001, 1:4, 1:3] 0 0.00996 0.01983 0.02962 0.03933 ...
 - attr(*, "dimnames")=List of 3
  ..$ tfd  : chr [1:1001] "0" "0.01" "0.02" "0.03" ...
  ..$ cause: chr [1:4] "Surv" "OAD" "Ins" "Dead"
  ..$      : chr [1:3] "50%" "2.5%" "97.5%"
```

We extract the 5 and 10 years components:

```
> s510 <- res$Stime[paste(1:2*5),,]
> dimnames(s510)[[1]] <- c(" 5 yr","10 yr")
> round(ftable(s510, row.vars=1:2), 2)
              50% 2.5% 97.5%
tfd    cause
 5 yr Surv   2.77 2.72  2.81
      OAD    1.45 1.40  1.50
      Ins    0.40 0.37  0.42
      Dead   0.39 0.37  0.42
10 yr Surv   4.32 4.21  4.42
      OAD    3.64 3.54  3.75
      Ins    0.84 0.78  0.90
      Dead   1.20 1.14  1.28
```

So we see that the expected life lived without pharmaceutical treatment during the first 10 years after DM diagnosis is 4.31 years with a 95% CI of (4.21;4.42), and during the first 5 years 2.77 (2.72;2.82).

Chapter 4

A simple illustration

This is a terse cook-book illustration of how to use the `ci.Crisk` function.

4.1 Data

First we simulate some causes of death in the `DMlate` data set; first sample numbers 1, 2, 3 representing causes of death in `DMlate`:

```
> data(DMlate)
> set.seed(7465)
> wh <- sample(1:3, nrow(DMlate), r=T, prob = c(4, 2, 6))
```

Those not dead are changed to 0:

```
> wh[is.na(DMlate$dodth)] <- 0
```

Define a factor in DMlate defining exit status as either alive or one of the three causes of death, and check by a `table` that all dead have a cause:

```
> DMlate$codth <- factor(wh, labels=c("Alive","CVD","Can","Oth"))
> with(DMlate, table(codth, isDead = !is.na(dodth)))
       isDead
codth   FALSE TRUE
  Alive  7497    0
  CVD       0  815
  Can       0  401
  Oth       0 1287
```

`DMlate` now looks like a typical data set with cause of death in a separate variable; in this case we also added a state, `Alive`, for those without a recorded death:

```
> str(DMlate)
'data.frame':         10000 obs. of  8 variables:
 $ sex  : Factor w/ 2 levels "M","F": 2 1 2 2 1 2 1 1 2 1 ...
 $ dobth: num   1940 1939 1918 1965 1933 ...
 $ dodm : num   1999 2003 2005 2009 2009 ...
 $ dodth: num   NA NA NA NA NA ...
 $ dooad: num   NA 2007 NA NA NA ...
 $ doins: num   NA NA NA NA NA NA NA NA NA NA ...
 $ dox  : num   2010 2010 2010 2010 2010 ...
 $ codth: Factor w/ 4 levels "Alive","CVD",..: 1 1 1 1 1 4 1 1 4 1 ...
```

4.2   A `Lexis` object with 3 causes of death

With cause of death in a separate variable it is easy to set up a `Lexis` object:

```
> dmL <- Lexis(entry = list(per = dodm,
+                           age = dodm - dobth,
+                           tfD = 0),
+               exit = list(per = dox),
+        exit.status = codth,
+               data = DMlate )
NOTE: entry.status has been set to "Alive" for all.
NOTE: Dropping  4  rows with duration of follow up < tol
> summary(dmL, t = T)
Transitions:
     To
From    Alive CVD Can  Oth  Records:  Events: Risk time:  Persons:
  Alive  7497 814 400 1285      9996     2499    54273.27      9996

Timescales:
per age tfD
 ""  ""  ""
```

We can show the overall rates (the default `boxes` is *very* primitive):

```
> boxes(dmL, boxpos = TRUE)
```
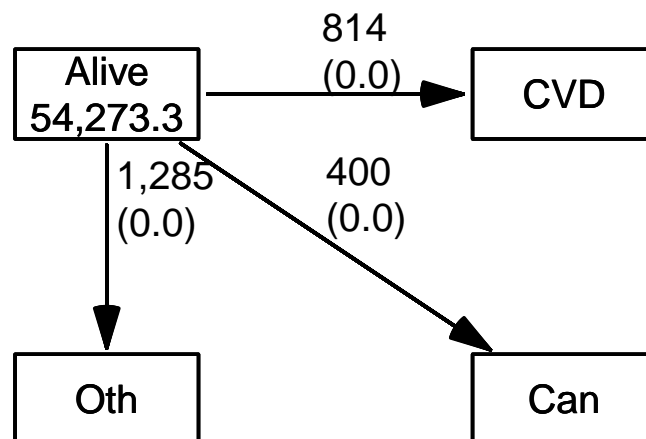

Figure 4.1: *Transitions from live to different causes of death.*   `./crisk-boxes`

4.3   Models for the rates

In order to model the cause-specific mortality rates by sex and time from diagnosis (`tfD`), we first split the data in 6-month intervals

```
> sL <- splitLexis(dmL, time.scale="age", breaks = 0:120)
> summary(sL)
Transitions:
      To
From    Alive CVD Can  Oth  Records:  Events: Risk time:  Persons:
  Alive 61627 814 400 1285     64126     2499    54273.27      9996

> mCVD <- gam.Lexis(sL, ~ s(tfD, by=sex), to = "CVD")
mgcv::gam Poisson analysis of Lexis object sL with log link:
Rates for the transition:
Alive->CVD
> mCan <- gam.Lexis(sL, ~ s(tfD, by=sex), to = "Can")
mgcv::gam Poisson analysis of Lexis object sL with log link:
Rates for the transition:
Alive->Can
> mOth <- gam.Lexis(sL, ~ s(tfD, by=sex), to = "Oth")
mgcv::gam Poisson analysis of Lexis object sL with log link:
Rates for the transition:
Alive->Oth
```

4.4 Derived measures

With these three models for the occurrence rates we can compute the cumulative risks of dying from each of the causes. We need a prediction data frame that gives the rates at closely spaced times, in this case for men. For women the code is practically the same.

```
> nm <- data.frame(tfD = seq(0, 15, 0.1), sex = "M")
```

Note that we can rename the states as we please by naming the models in the list we supply to `ci.Crisk`:

```
> cR <- ci.Crisk(list(CVD = mCVD,
+                     Can = mCan,
+                   Other = mOth),
+               nd = nm)
NOTE: Times are assumed to be in the column tfD at equal distances of 0.1
> str(cR)
List of 4
 $ Crisk: num [1:151, 1:4, 1:3] 1 0.994 0.988 0.983 0.978 ...
  ..- attr(*, "dimnames")=List of 3
  .. ..$ tfD  : chr [1:151] "0" "0.1" "0.2" "0.3" ...
  .. ..$ cause: chr [1:4] "Surv" "CVD" "Can" "Other"
  .. ..$      : chr [1:3] "50%" "2.5%" "97.5%"
 $ Srisk: num [1:151, 1:3, 1:3] 0 0.00315 0.00618 0.00908 0.01189 ...
  ..- attr(*, "dimnames")=List of 3
  .. ..$ tfD  : chr [1:151] "0" "0.1" "0.2" "0.3" ...
  .. ..$ cause: chr [1:3] "Other" "Other+Can" "Other+Can+CVD"
  .. ..$      : chr [1:3] "50%" "2.5%" "97.5%"
 $ Stime: num [1:151, 1:4, 1:3] 0 0.0997 0.1988 0.2974 0.3954 ...
  ..- attr(*, "dimnames")=List of 3
  .. ..$ tfD  : chr [1:151] "0" "0.1" "0.2" "0.3" ...
  .. ..$ cause: chr [1:4] "Surv" "CVD" "Can" "Other"
  .. ..$      : chr [1:3] "50%" "2.5%" "97.5%"
 $ time : num [1:151] 0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8 0.9 ...
 - attr(*, "int")= num 0.1
```

Note that we get three arrays: `Crisk`, the cumulative risks; `Srisk`, the stacked risks and `Stime`, the sojourn times in each state. Finally, for convenience we also have the component `time`, the times at which the cumulative risks are computed. It is also available as the clumpy expression `as.numeric(dimnames(cR$Crisk)[[1]])`, but `cR$time` is easier.

4.4.1   Cumulative risks

We can plot the cumulative risks for death from each of the three causes, note we use the colors from last. Note that the time points are in the dimnames of the `Crisk` component:

```
> clr <- c("black","orange","limegreen")
> matshade(cR$time, cbind(cR$Crisk[, "CVD"  ,],
+                         cR$Crisk[, "Can"  ,],
+                         cR$Crisk[, "Other",]),
+          col = clr, lty = 1, lwd = 2,
+          plot = TRUE, ylim = c(0,1/3), yaxs = "i")
> text(0, 1/3 - 1:3/30, c("CVD","Can","Oth"),
+      col = clr, adj = 0)
```
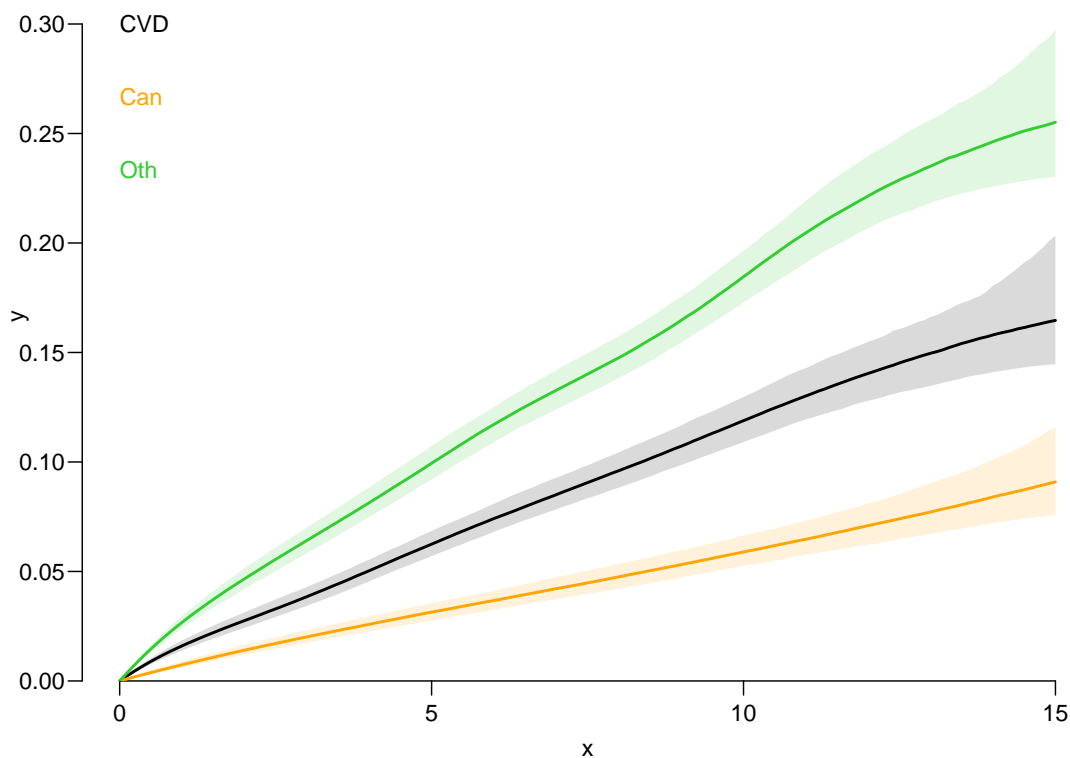

Figure 4.2: *Cumulative risks of each cause of death based on* gam *models for the cause-specific rates.*   ./crisk-cR

We also have the stacked probabilities so we can show how the population is distributed across the states at any one time:

4.4.2 Stacked cumulative risks

We also get the stacked probabilities in the order that we supplied the models, so that if we plot these we get the probabilities of being dead from each cause as the *difference* between the curves. And the confidence intervals are confidence intervals for the cumulative sums of probabilities.

```
> matshade(cR$time, cbind(cR$Srisk[,1,],
+                         cR$Srisk[,2,],
+                         cR$Srisk[,3,]),
+          col = "black", lty = 1, lwd = 2,
+          plot = TRUE, ylim = c(0,1), xaxs = "i", yaxs = "i")
> text(14, mp(c(0, cR$Srisk["14", , 1], 1)),
+      rev(c(dimnames(cR$Crisk)[[2]])))
> box()
```
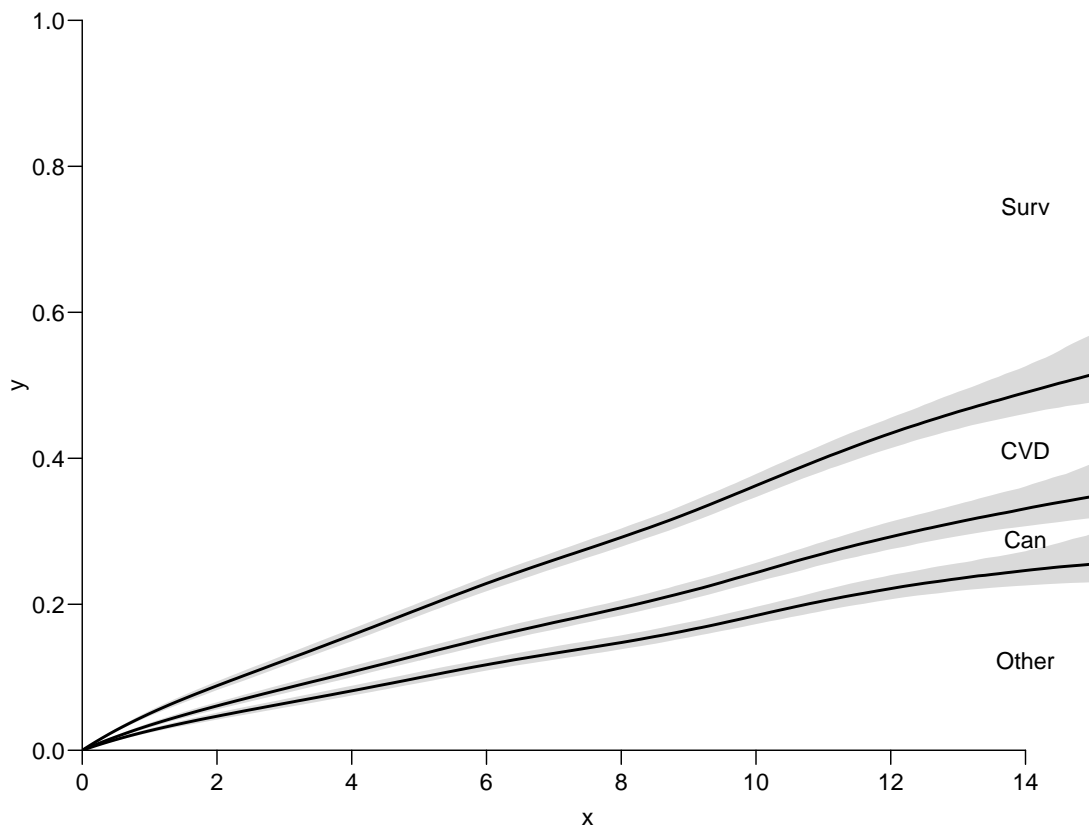

Figure 4.3: *Stacked cumulative risks — not a good graph* `./crisk-Sr1`

It is not a good idea to color the curves, they do not refer to the causes of death, it is the areas *between* the curves.

It would be more logical to color the areas *between* the curves. which can be done by `mat2pol` (`matrix` to `polygons`) using the `Crisk` component. We can then superpose the confidence intervals for the sum of the state probabilities using `matshade` by adding white shades:

```
> zz <- mat2pol(cR$Crisk[,c("Other","Can","CVD","Surv"),"50%"],
+               x = cR$time,
```

```
+             xlim = c(0,15), xaxs = "i", yaxs = "i", las = 1,
+             xlab = "Time since DM diagnosis (years)",
+             ylab = "Probability",
+              col =  c("gray","red","blue","limegreen") )
> matshade(cR$time, cbind(cR$Srisk[,1,],
+                         cR$Srisk[,2,],
+                         cR$Srisk[,3,]),
+          col = "transparent", col.shade = "white", alpha = 0.4)
> text(14, mp(c(0, cR$Srisk["14", , 1], 1)),
+      rev(c(dimnames(cR$Crisk)[[2]])), col = "white")
```
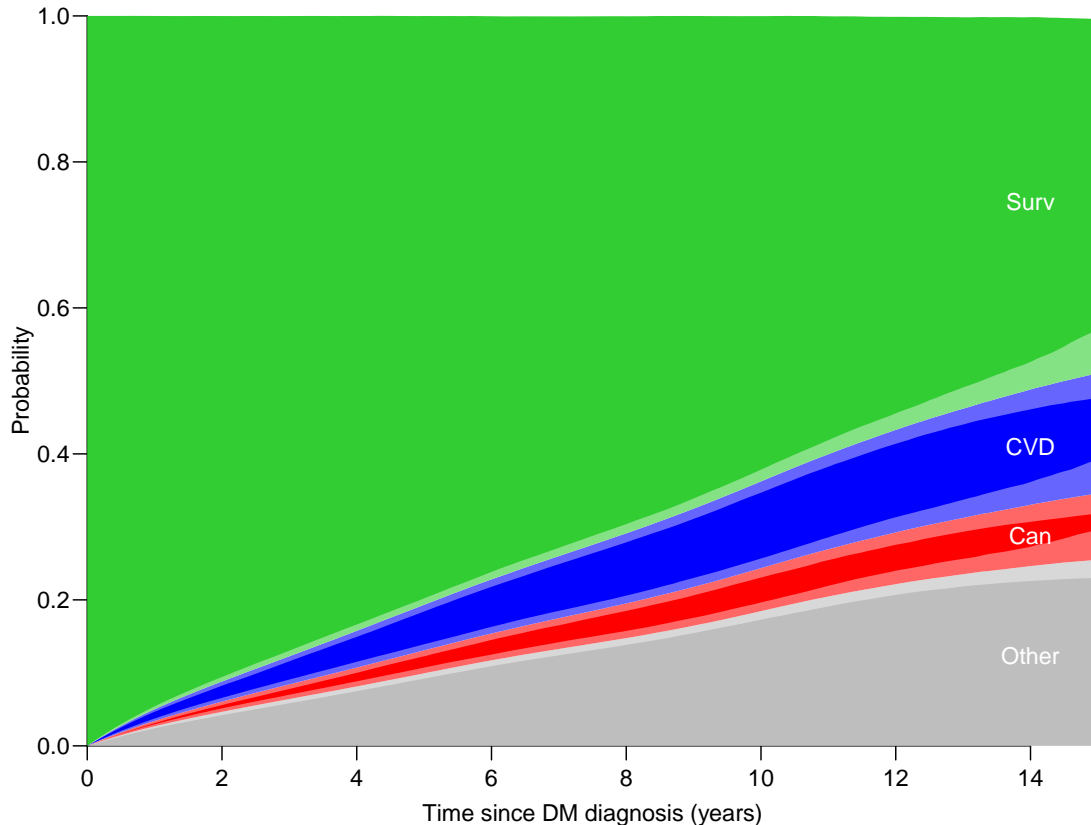

Figure 4.4: *Stacked cumulative risks with coloring of states and overlaid with confidence intervals for the probabilities shown; that is the relevant sums.*   `./crisk-Sr2`

4.4.3   Sojourn times

The third component of the result, `Stime` is an array of sojourn times over intervals starting at 0 and ending at the time indicated by the first dimension:

```
> ftable(round(cR$Stime[paste(1:5 * 3),,], 1), row.vars=1)
```

cause	Surv			CVD			Can			Other		
	50%	2.5%	97.5%	50%	2.5%	97.5%	50%	2.5%	97.5%	50%	2.5%	97.5%
tfD												
3	2.8	2.8	2.8	0.1	0.1	0.1	0.0	0.0	0.0	0.1	0.1	0.1
6	5.3	5.2	5.3	0.2	0.2	0.3	0.1	0.1	0.1	0.4	0.4	0.4
9	7.4	7.4	7.5	0.5	0.5	0.5	0.3	0.2	0.3	0.8	0.8	0.8
12	9.3	9.2	9.4	0.9	0.8	0.9	0.4	0.4	0.5	1.4	1.3	1.5
15	10.9	10.7	11.0	1.3	1.2	1.4	0.7	0.6	0.8	2.1	2.0	2.2

The sojourn times in the three dead states can be taken as the years of life lost to each of the causes, the sum of the medians for the three causes equals the time frame (5, 10, 15) minus the `Surv` component.

So we see that during the first 15 years after diagnosis of diabetes, the expected years alive is 10.9 years. The distribution of lifetime lost between the causes is bogus in this case as the causes of death were randomly generated.