

# The Cox Model

SURVIVAL ANALYSIS IN R



**Heidi Seibold**

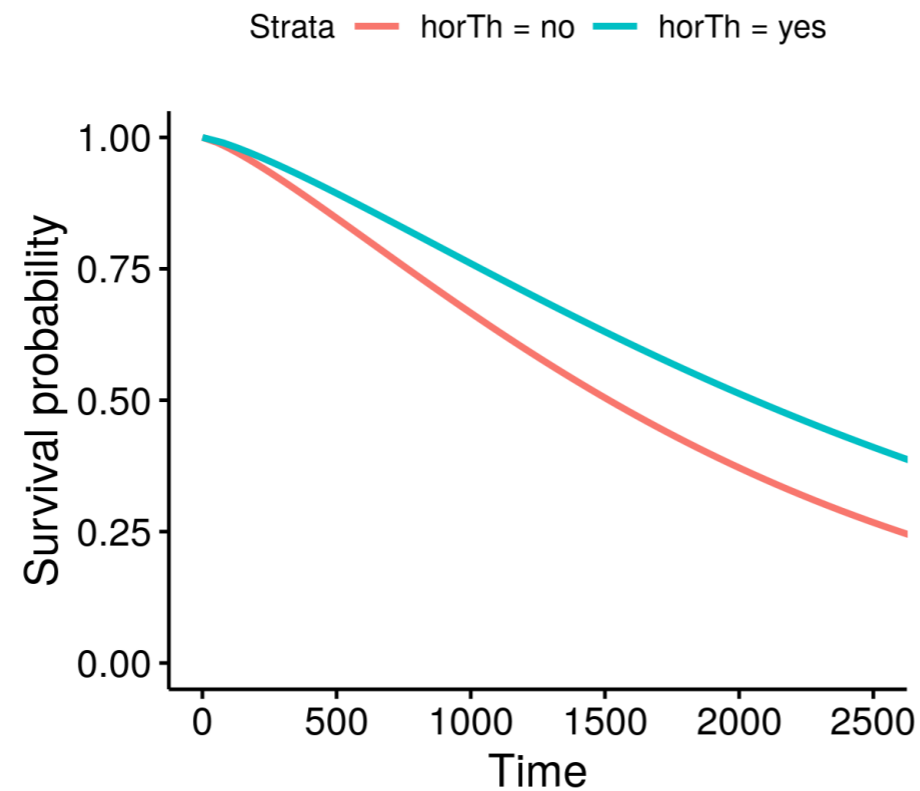
Statistician at LMU Munich

# Why use a Cox model?

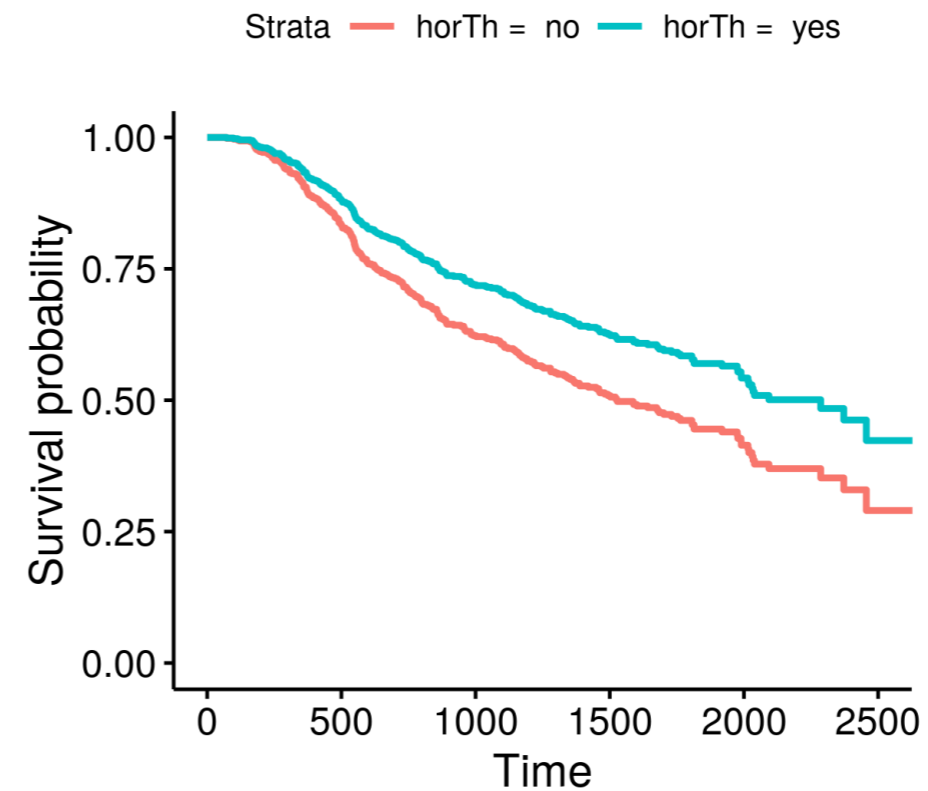
→ semiparametric model

→ less strict distributional assumptions

Weibull model

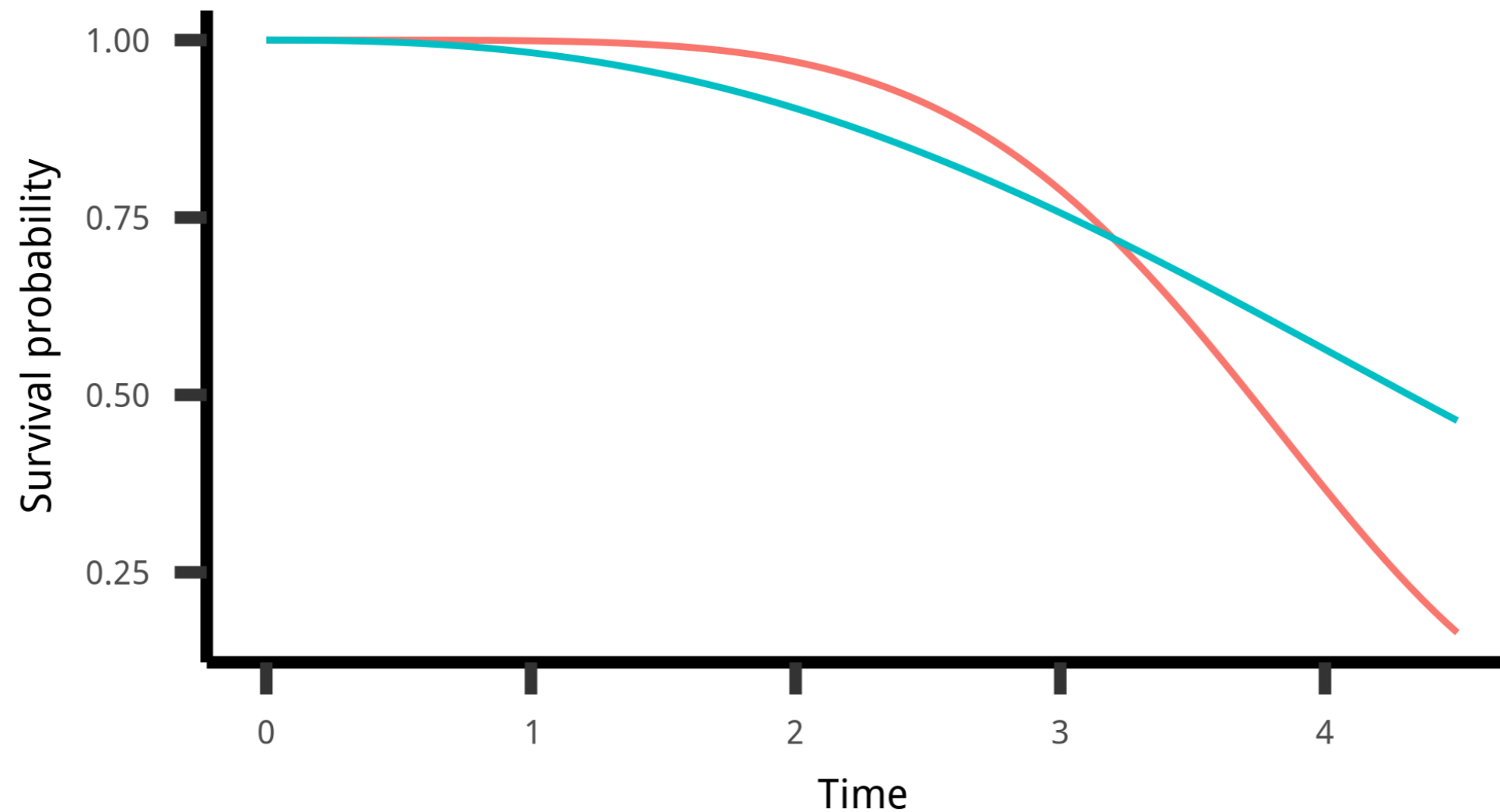


Cox model



# The proportional hazards assumption

Not possible:



# Computing the Cox model

Cox model:

```
cxmod <- coxph(Surv(time, cens) ~ horTh,  
              data = GBSG2)  
coef(cxmod)
```

```
horThyes  
-0.3640099
```

Weibull model:

```
wbmod <- survreg(Surv(time, cens) ~ horTh,  
                 data = GBSG2)  
coef(wbmod)
```

```
(Intercept)    horThyes  
  7.6084486    0.3059506
```

# Let's practice computing Cox models

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# Visualizing the Cox model

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# Steps to visualize a Cox model

- Compute Cox model
- Decide on covariate combinations ("imaginary patients")
- Compute survival curves
- Create `data.frame` with survival curve information
- Plot

# Step 1: Compute Cox model

```
cxmod <- coxph(Surv(time, cens) ~ horTh + tsize, data = GBSG2)
```

- Decide on covariate combinations ("imaginary patients")

```
newdat <- expand.grid(  
  horTh = levels(GBSG2$horTh),  
  tsize = quantile(GBSG2$tsize, probs = c(0.25, 0.5, 0.75)) )  
rownames(newdat) <- letters[1:6]  
newdat
```

```
horTh tsize  
a    no    20  
b    yes   20  
c    no    25  
...
```



# Step 2: Compute survival curves

```
cxsf <- survfit(cxmod, data = GBSG2, newdata = newdat, conf.type = "none")
str(cxsf)
```

```
List of 10
 $ n      : int 686
 $ time   : num [1:574] 8 15 16 17 18 29 42 46 57 63 ...
 $ n.risk : num [1:574] 686 685 684 683 681 680 679 678 677 676 ...
 $ n.event: num [1:574] 0 0 0 0 0 0 0 0 0 0 ...
 $ n.censor: num [1:574] 1 1 1 2 1 1 1 1 1 1 ...
 $ surv   : num [1:574, 1:6] 1 1 1 1 1 1 1 1 1 1 ...
 ..- attr(*, "dimnames")=List of 2
 .. ..$ : NULL
 .. ..$ : chr [1:6] "a" "b" "c" "d" ...
 $ type   : chr "right"
 $ cumhaz : num [1:574, 1:6] 0 0 0 0 0 0 0 0 0 0 ...
 $ std.err: num [1:574, 1:6] 0 0 0 0 0 0 0 0 0 0 ...
 $ call   : language survfit(formula = cxmod, newdata = newdat, conf.type = "none", data = GBSG2)
 - attr(*, "class")= chr [1:2] "survfit.cox" "survfit"
```

# Step 3: Create data.frame with survival curve information

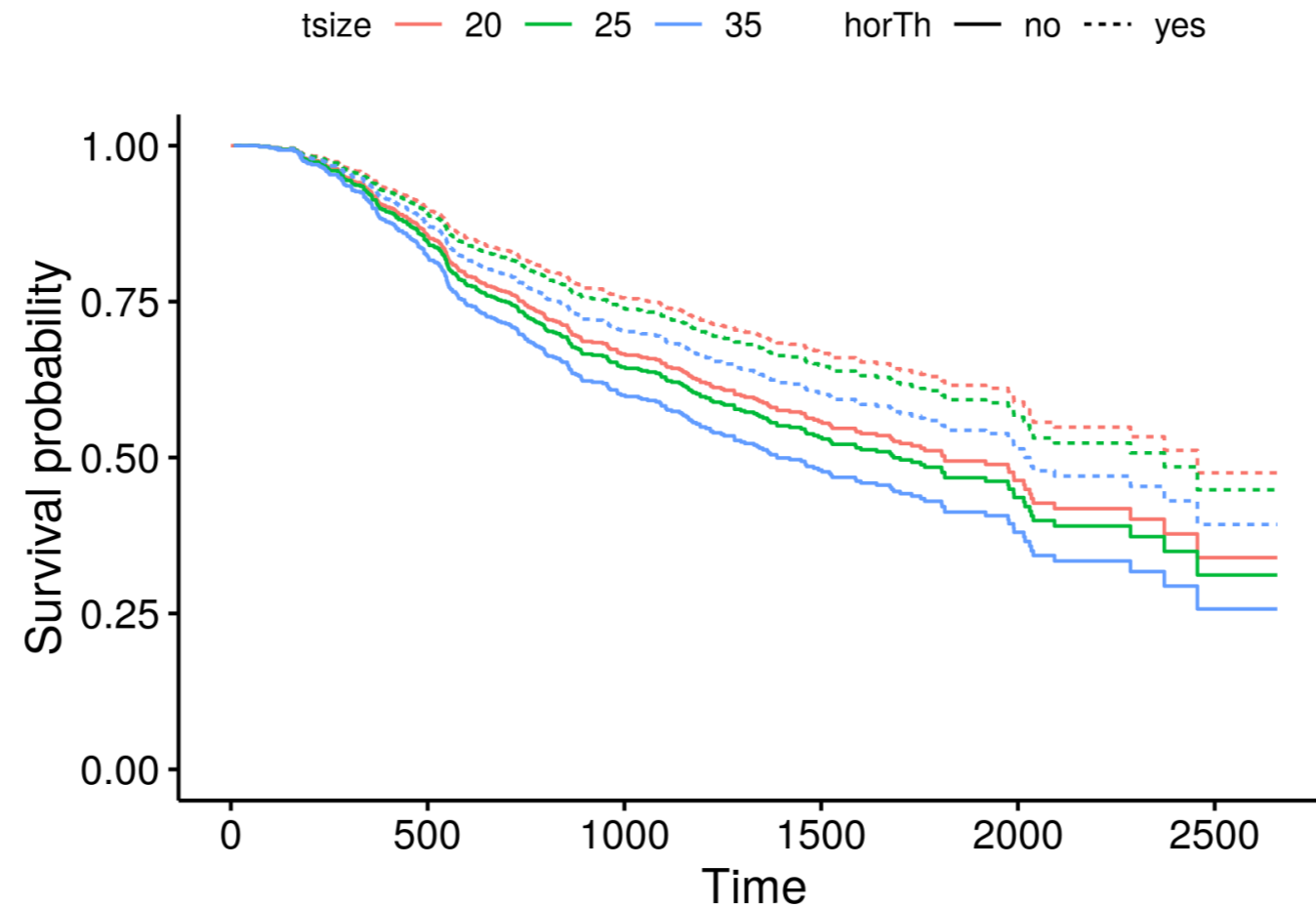
```
surv_cxmod0 <- surv_summary(cxsf)
head(surv_cxmod0)
```

```
  time n.risk n.event n.censor surv std.err upper lower strata
1    8   686     0         1     1     0     NA     NA     a
2   15   685     0         1     1     0     NA     NA     a
3   16   684     0         1     1     0     NA     NA     a
4   17   683     0         2     1     0     NA     NA     a
5   18   681     0         1     1     0     NA     NA     a
6   29   680     0         1     1     0     NA     NA     a
```

```
surv_cxmod <- cbind(surv_cxmod0,
                   newdat[as.character(surv_cxmod0$strata), ])
```

# Step 4: Plot

```
ggsurvplot_df(surv_cxmod, linetype = "horTh", color = "tsize",  
              legend.title = NULL, censor = FALSE)
```



**Now it's your turn to  
visualize!**

**SURVIVAL ANALYSIS IN R**

# What we've learned in this course

SURVIVAL ANALYSIS IN R



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# Concepts and methods

## Concepts

- Why survival methods
- Censoring
- Survival curve

## Methods

- Kaplan-Meier Estimate
- Weibull model
- Cox model

# Focus

## OUR FOCUS:

- Understand what survival analysis is
- Estimate survival curves
- Visualize survival curves
- Interpret survival curves

## WHAT WE DID NOT LOOK AT:

- Mathematical details
- Interpretation of effect estimates
- Inference

**Let's practice one  
more time!**

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# Thanks and Good Bye

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# Where you can go from here

Learn about...

- What do the model estimates mean?
- Tests, confidence intervals
- Mathematical background
- Competing risks models and other more advanced models
- Other R packages

# Have fun!

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