# APPLIED SURVIVAL ANALYSIS

REGRESSION MODELING

OF

TIME TO EVENT DATA

DAVID W. HOSMER, JR. STANLEY LEMESHOW



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# Applied Survival Analysis

## Regression Modeling of Time to Event Data

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## Applied Survival Analysis

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#### To Trina, Wylie, Tri, and the memory of my parents D. W. H.

To Elaine, Jenny, Adina, Steven, my mother, Jack, and the memory of my father & Marisha S. L.

## **Preface**

The study of events involving an element of time has a long and important history in statistical research and practice. Examples chronicling the mortality experience of human populations date from the 1700s [see Hald (1990)]. Recent advances in methods and statistical software have placed a seemingly bewildering array of techniques at the fingertips of the data analyst. It is difficult to find either a subject matter or a statistical journal that does not have at least one paper devoted to use or development of these methods.

In spite of the importance and widespread use of these methods there is a paucity of material providing an introduction to the analysis of time to event data. A course dealing with this subject tends to be more advanced and often is the third or fourth methods course taken by a student. As such, the student typically has a strong background in linear regression methods and usually some experience with logistic regression. Yet most texts fail to capitalize on this statistical and experiential background. The approach is either highly mathematical or does not emphasize regression model building. The goal of this book is to provide a focused text on regression modeling for the time to event data typically encountered in health related studies. For this text we assume the reader has had a course in linear regression at the level of Kleinbaum, Kupper, Muller and Nizam (1998) and one in logistic regression at the level of Hosmer and Lemeshow (1989). Emphasis is placed on the modeling of data and the interpretation of the results. Crucial to this is an understanding of the nature of the "incomplete" or "censored" data encountered. Understanding the censoring mechanism is important as it may influence model selection and interpretation. Yet, once understood and accounted for, censoring is often just another technical detail handled by the computer software allowing emphasis to return to model building, assessment of model fit and assumptions and interpretation of the results.

The increase in the use of statistical methods for time to event data is directly re-

**Xİİ** PREFACE

lated to their incorporation into major and minor (specialized) statistical software packages. To a large extent there are no major differences in the capabilities of the various software packages. When a particular approach is available in a limited number of packages it will be noted in this text. In general, analyses have been performed in STATA [Stata Corp. (1997)]. This easy to use package combines reasonably good graphics and excellent analysis routines, is fast, is compatible across Macintosh, Windows and UNIX platforms and interacts well with Microsoft Word 6.0. Other major statistical packages employed at various points during the preparation of this text include BMDP [BMDP Statistical Software (1992)], SAS [SAS Institute Inc. (1989)] and S-PLUS [S-Plus Statistical Sciences (1993)].

This text was prepared in camera ready format using Microsoft Word 6.0.1 on a Power Macintosh platform. Mathematical equations and symbols were built using Math Type 3.5 [Math Type: Mathematical Equation Editor (1997)]. When necessary, graphics were enhanced and modified using MacDraw.

Early on in the preparation of the text we made a decision that data sets used in the text would be made available to readers via the World Wide Web rather than on a diskette distributed with the text. The ftp site at John Wiley & Sons, Inc. for the data in this text is ftp://ftp.wiley.com/public/sci\_tech\_med/survival. In addition, the data may also be found, by permission of John Wiley & Sons Inc., in the archive of statistical data sets maintained at the University of Massachusetts at Internet address http://www-unix.oit.umass.edu/~statdata in the survival analysis section. Another advantage to having a text web site is that it provides a convenient medium for conveying to readers text changes after publication. In particular, as errata become known to us they will be added to an errata section of the text's web site at John Wiley & Sons, Inc. Another use that we envision for the web is the addition, over time, of new data sets to the statistical data set archive at the University of Massachusetts.

As in any project with the scope and magnitude of this text, there are many who have contributed directly or indirectly to its content and style and we feel quite fortunate to be able to acknowledge the contributions of others. One of us (DWH) would like to express special thanks to a friend and colleague, Petter Laake, Head of the Section of Medical Statistics at the University of Oslo, for arranging for a Senior Scientist Visiting Fellowship from the Research Council of Norway that supported a sabbatical leave visit to the Section in Oslo during the winter of 1997. We would like to thank Odd Aalen for reading and commenting on several sections of the text. His advice was most helpful in preparing the material on frailty and additive models in Chapter 9. While in Oslo, and afterwards, Ørnulf Borgan was especially helpful in clarifying some of the details of the counting process approach and graciously shared some, at that time, unpublished research of his and his student, J. K. Grønnesby. Thoughtful and careful commentary by outside reviewers, in particular Daniel Commenges, of the UFR de Santé Publique at the University of Bordeaux II, improved the content and quality of the text.

We are grateful to colleagues in our Department who have contributed to the development of this book. These include Drs. Jane McCusker, Anne Stoddard and Carol Bigelow for the use and insights into the data from the Project IMPACT Study

PREFACE XIII

and Janelle Klar and Elizabeth K. Donohoe for their extraordinarily careful reading of the manuscript and editorial suggestions.

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Amherst, Massachusetts August, 1998

# Contents

Pr	eface		ix
1	Intr	oduction to Regression Modeling of Survival Data	1
	1.1	Introduction, 1	
	1.2	Typical Censoring Mechanisms, 17	
	1.3	Example Data Sets, 22	
		Exercises, 25	
2	Desc	criptive Methods for Survival Data	27
	2.1	Introduction, 27	
	2.2	Estimation of the Survivorship Function, 28	
	2.3	Using the Estimated Survivorship Function, 40	
	2.4	Comparison of Survivorship Functions, 57	
	2.5	Other Functions of Survival Time and Their Estimators, 73	
		Exercises, 84	
3	Regi	ression Models for Survival Data	87
	3.1	Introduction, 87	
	3.2	Semiparametric Regression Models, 90	
	3.3	Fitting the Proportional Hazards Regression Model, 93	
	3.4	Fitting the Proportional Hazards Model with Tied Survival Times, 106	
	3.5	Estimating the Survivorship Function of the Proportional Hazards	
		Regression Model, 108	
		Exercises, 111	

**viii** CONTENTS

4	Inte	erpretation of a Fitted Proportional Hazards Regression Model	113
	4.1	Introduction, 113	
	4.2	Nominal Scale Covariate, 115	
	4.3	Continuous Scale Covariate, 127	
	4.4	Multiple-Covariate Models, 129	
	4.5	Interpretation and Use of the Covariate-Adjusted Survivorship Function, 137	
	4.6	Confidence Interval Estimation of the Covariate-Adjusted Survivorship Function, 152	
		Exercises, 156	
5	Mo	del Development	158
	5.1	Introduction, 158	
	5.2	Purposeful Selection of Covariates, 159	
	5.3	Stepwise Selection of Covariates, 180	
	5.4	Best Subsets Selection of Covariates, 187	
	5.5	Numerical Problems, 193	
		Exercises, 195	
6	Asse	essment of Model Adequacy	196
	6.1	Introduction, 196	
	6.2	Residuals, 197	
	6.3	Methods for Assessing the Proportional Hazards Assumption, 205	
	6.4	Identification of Influential and Poorly Fit Subjects, 216	
	6.5	Overall Goodness-of-Fit Tests and Measures, 225	
	6.6	Interpretation and Presentation of the Final Model, 230	
		Exercises, 239	
7	Exte	ensions of the Proportional Hazards Model	241
	7.1	Introduction, 241	
	7.2	The Stratified Proportional Hazards Model, 243	
	7.3	Time-Varying Covariates, 248	
	7.4	Truncated, Left Censored, and Interval Censored Data, 253	
		Exercises, 269	
8	Para	metric Regression Models	271
	8.1	Introduction, 271	
	8.2	The Exponential Regression Model, 273	

	м	ν

CONTENTS	

8.3	The Weibull Regression Model, 289					
8.4	The Log-Logistic Regression Model, 299					
8.5	Other Parametric Regression Models, 304					
	Exercises, 305					
Othe	er Models and Topics	307				
9.1	Introduction, 307					
9.2	Recurrent Event Models, 308					
9.3	Frailty Models, 317					
9.4	Nested Case-Control Studies, 326					
9.5	Additive Models, 333					
	Exercises, 350					
pendi	ix 1 The Delta Method	354				
pendi	ix 2 An Introduction to the Counting Process Approach to Survival Analysis	358				
pendi	ix 3 Percentiles for Computation of the Hall and Wellner Confidence Bands	365				
feren	ces	365				
lex		379				
	8.4 8.5 Otho 9.1 9.2 9.3 9.4 9.5	<ul> <li>8.4 The Log-Logistic Regression Model, 299</li> <li>8.5 Other Parametric Regression Models, 304 Exercises, 305</li> <li>Other Models and Topics</li> <li>9.1 Introduction, 307</li> <li>9.2 Recurrent Event Models, 308</li> <li>9.3 Frailty Models, 317</li> <li>9.4 Nested Case-Control Studies, 326</li> <li>9.5 Additive Models, 333 Exercises, 350</li> <li>pendix 1 The Delta Method</li> <li>pendix 2 An Introduction to the Counting Process Approach to Survival Analysis</li> <li>pendix 3 Percentiles for Computation of the Hall and Wellner Confidence Bands</li> <li>ferences</li> </ul>				

## **CHAPTER 1**

## Introduction to Regression Modeling of Survival Data

#### 1.1 INTRODUCTION

Regression modeling of the relationship between an outcome variable and independent predictor variable(s) is commonly employed in virtually all fields. The popularity of this approach is due to the fact that biologically plausible models may be easily fit, evaluated and interpreted. Statistically, the specification of a model requires choosing both systematic and error components. The choice of the systematic component involves an assessment of the relationship between an "average" of the outcome variable and the independent variable(s). This may be guided by an exploratory analysis of the current data and/or past experience. The choice of an error component involves specifying the statistical distribution of what remains to be explained after the model is fit (i.e., the residuals).

In an applied setting, the task of model selection is, to a large extent, based on the goals of the analysis and on the measurement scale of the outcome variable. For example, a clinician may wish to model the relationship between a measure of nutritional status (e.g., caloric intake) and various demographic and physical characteristics of the child such as gender, socio-economic status, height and weight, among children between the ages of two and six seen in the clinics of a large health maintenance organization (HMO). A good place to start would be to use a model with a linear systematic component and normally distributed errors, the usual linear regression model. Suppose instead that the clinician decides to convert the nutrition data into a dichotomous variable that indicated whether the child's diet met specified intake criteria (1 =

yes and 0 = no). If we assume the goal of this analysis is to estimate the "effect" of the various factors via an odds-ratio, then the logistic regression model would be a good choice. The logistic regression model has a systematic component that is linear in the log-odds and has binomial/Bernoulli distributed errors. There are many issues involved in the fitting, refinement, evaluation and interpretation of each of these models. However, the clinician would follow the same basic modeling paradigm in each scenario.

This basic modeling paradigm is commonly used in texts taking a data-based approach to either linear or logistic regression [e.g., Kleinbaum, Kupper, Muller and Nizam (1998) and Hosmer and Lemeshow (1989)]. We use it in this text to motivate our discussion of the similarities and differences between the linear (and the logistic) regression model and regression models appropriate for survival data. In this spirit we begin with an example.

#### Example

A large HMO wishes to evaluate the survival time of its HIV+ members using a follow-up study. Subjects were enrolled in the study from January 1. 1989 to December 31, 1991. The study ended on December 31, 1995. After a confirmed diagnosis of HIV, members were followed until death due to AIDS or AIDS-related complications, until the end of the study or until the subject was lost to follow-up. We assume that there were no deaths due to other causes (e.g., auto accident). The primary outcome variable of interest is survival time after a confirmed diagnosis of HIV. Since subjects entered the study at different times over a 3-year period, the maximum possible follow-up time is different for each study participant. Possible predictors of survival time were collected at enrollment into the study. Data listed in Table 1.1 for 100 subjects are: TIME: the follow-up time is the number of months between the entry date (ENT DATE) and the end date (END DATE). AGE: the age of the subject at the start of follow-up (in years), DRUG: history of prior IV drug use (1 = Yes, 0 = No), and CENSOR: vital status at the end of the study (1 = Death due to AIDS, 0 = Lost to follow-up or alive). 1 Of many possible covariates, age and prior drug use

<sup>&</sup>lt;sup>1</sup> Although it may seem odd that if the subject's time to failure is *not* censored the subject receives a "1" for this variable, this is the convention followed in the literature and will be followed throughout this text as well.

INTRODUCTION 3

were chosen for their potential clinical relevance as well as for statistical purposes to illustrate techniques for continuous and nominal scale predictor variables.

One of the most important differences between the outcome variables modeled via linear and logistic regression analyses and the time variable in the current example is the fact that we may only observe the survival time partially. The variable TIME listed in Table 1.1 actually records two different things. For those subjects who died, it is the outcome variable of interest, the actual survival time. However, for subjects who were alive at the end of the study, or for subjects who were lost, TIME indicates the length of follow-up (which is a partial or incomplete observation of survival time). These incomplete observations are referred to as being censored. For example, subject 1 died from AIDS 5 months after being seen in the HMO clinic (CENSOR = 1) while subject 2 was not known to have died from AIDS at the conclusion of the study and had been followed for 6 months (CENSOR = 0). It is possible for a subject to have entered the study 6 months before the end or he/she could have entered the study much earlier, eventually becoming lost to follow-up as a result of moving, failing to return to the clinic or some other reason. For the time being we do not differentiate between these possibilities and consider only the two states: dead (as a result of AIDS) and not known to be dead.

The main goal for a statistical analysis of these data is to fit a model that will yield biologically plausible and interpretable estimates of the effect of age and drug use on survival time, for HIV+ patients. Before beginning any statistical modeling, we should perform a thorough univariate analysis of the data to obtain a clear sense of the distributional characteristics of our outcome variable as well as all possible predictor variables. The fact that some of our observations of the outcome variable, survival time, are incomplete is a problem for conventional univariate statistics such as the mean, standard deviation, median, etc. If we ignore the censoring and treat the censored observations as if they were measurements of survival time, then the resulting sample statistics are not estimators of the respective parameters of the survival time distribution. They are estimators of parameters of a combination of the survival time distribution and a second distribution that depends on survival time as well as statistical assumptions about the censoring mechanism. example, the average of TIME for subjects 1 and 2 in Table 1.1 is 5.5 months. The number 5.5 months is not an estimate of the mean length of survival. We can say the mean survival is estimated to be at least 5.5 months. But how can we appropriately use the fact that the survival time Table 1.1 Study Entry and Ending Dates, Survival Time (Time), Age, History of IV Drug Use (Drug) and Vital Status (Censor) at Conclusion of Study

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for subject 1 is exactly 5 months while that of subject 2 is at least 6 months? We return to the univariate descriptive statistics problem shortly.

Suppose for the moment that we have performed the univariate analysis and wish to explore possibilities for an appropriate regression model. In linear regression modeling the first step is usually to examine a scatterplot of the outcome variable versus all continuous variables to see if the "cloud" of data points supports the use of a straight-line model. We also assess if there appears to be anything unusual in the scatter about a potential model. For example, is the linear model plausible except for one or two points? The fact that we have censored data presents a problem for the interpretation of a scatterplot with survival time data. If we were to ignore the censoring in survival time, then we would have an extension of the problem we noted with use of the arithmetic mean as an estimator of the "true" mean. The values obtained from any "line" fit to the cloud of points would not estimate the "mean" at that point. We would only know that the "mean" is at least as large as the point on the "line."

Regardless of this "at least" problem, a scatterplot is still a useful and informative descriptive tool with censored survival time data. However, to interpret the plot correctly we must keep track of the different types of observations by using different plotting symbols for the values assigned to the censoring variable. Figure 1.1 presents the scatterplot of TIME versus AGE for the data in Table 1.1, where different plotting symbols are used for the two levels of CENSOR. We formalize the statistical assumptions about the censoring later in Chapter 1, but for the moment we assume that it is independent of the values of survival time and all covariate variables.

Under the independence assumption the censored and non-censored points should be mixed in the plot with the mix dictated by the study design. Any trend in the plot is controlled by the nature and strength of the association between the covariate and survival time. For example, if age has a strong negative association with survival time, then observed survival times should be shorter for older subjects than for younger ones. If all subjects were followed for the same fixed length of time, then we would expect to find proportionally more censored observations among younger subjects than older ones. However, if subjects enter the study uniformly over the study period and independently of their age, then we would expect an equal proportion of censored observations at all ages. The example data are assumed to be from a study of