

Name Jenny

Student Number \_\_\_\_\_

### STA 312 f2023 Quiz 11

1. (3 points) Consider a proportional hazards regression with two explanatory variables: a quantitative variable  $x$ , and actual time  $t$ .

(a) Write the hazard function.

$$h(x) = h_0(t) e^{\beta_1 x + \beta_2 t}$$

(b) What happens to  $e^{\beta_2 t}$ ?

$$= \underbrace{h_0(t) e^{\beta_2 t}}_{\text{baseline hazard function}} \times e^{\beta_1 x}$$

It is swallowed into the baseline hazard function

2. (2 points) For the Area 51 data, you tested the effect of wearing a hat on the chances of being kidnapped by aliens. Fill in the table below. On your printout, circle the test statistic and  $p$ -value, and write "Question 2" beside them.

| Chi-squared or Z Statistic | $p$ -value    | Reject $H_0$ at $\alpha = 0.05$ ?<br>(Yes or No) |
|----------------------------|---------------|--|
| $Z = -2.761$               | $p = 0.00576$ | Yes  |

3. (2 points) In plain, non-statistical language, what do you conclude from the test above?

Wearing a hat reduces the chances of being kidnapped by aliens (at least in Area 51).

4. (3 points) For the channing data (survival in nursing homes), you plotted the estimated survival curves for male and female nursing home residents. Please attach the plot, and the code that produced it. Write "Question 4" beside the code.

Please attach both printouts. Make sure your name is on them.

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[R.app GUI 1.79 (8198) x86\_64-apple-darwin17.0]

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```
> # Q2: channing
> rm(list=ls()); # options(scipen=999)
> # install.packages("KMsurv",dependencies=TRUE) # Only need to do this once
> library(KMsurv); library(survival)
> data(channing) # For some reason this is necessary
>
> # We want age at entry. Age at censoring or death is the response variable
>
> retired = within(channing,
+ {
+ ageentry = ageentry/12 # Age in years
+ cageentry = (ageentry-mean(ageentry)) # Centered ageentry in years
+ gender = gender-1 # 1=F, 0=M
+ })
> summary(retired) # Q2a
```

| obs           | death         | ageentry      | age          | time           |
|---------------|---------------|---------------|--------------|----------------|
| Min. : 1.0    | Min. :0.000   | Min. :61.08   | Min. : 777   | Min. : 0.00    |
| 1st Qu.:116.2 | 1st Qu.:0.000 | 1st Qu.:71.17 | 1st Qu.: 939 | 1st Qu.: 35.00 |
| Median :231.5 | Median :0.000 | Median :75.00 | Median : 990 | Median : 81.50 |
| Mean :231.5   | Mean :0.381   | Mean :75.47   | Mean : 986   | Mean : 80.12   |
| 3rd Qu.:346.8 | 3rd Qu.:1.000 | 3rd Qu.:79.65 | 3rd Qu.:1031 | 3rd Qu.:137.00 |
| Max. :462.0   | Max. :1.000   | Max. :95.00   | Max. :1207   | Max. :137.00   |

```
gender      cageentry
Min. :0.00  Min. : -14.3885
1st Qu.:1.00 1st Qu.: -4.3052
Median :1.00 Median : -0.4719
Mean :0.79  Mean :  0.0000
3rd Qu.:1.00 3rd Qu.:  4.1740
Max. :1.00  Max. : 19.5281
>
> # 2b: False. It would be a male of average age.
>
```

```
> # 2b: (i) - (vi)
> mod = coxph( Surv(time,death) ~ cageentry + gender, data=retired); summary(mod)
```

```
Call:
```

```
coxph(formula = Surv(time, death) ~ cageentry + gender, data = retired)
```

```
n= 462, number of events= 176
```

|           | coef     | exp(coef) | se(coef) | z      | Pr(> z )     |
|-----------|----------|-----------|----------|--------|--------------|
| cageentry | 0.08549  | 1.08925   | 0.01259  | 6.790  | 1.12e-11 *** |
| gender    | -0.37591 | 0.68666   | 0.17191  | -2.187 | 0.0288 *     |

```
---
```

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

|           | exp(coef) | exp(-coef) | lower .95 | upper .95 |
|-----------|-----------|------------|-----------|-----------|
| cageentry | 1.0892    | 0.9181     | 1.0627    | 1.1165    |
| gender    | 0.6867    | 1.4563     | 0.4902    | 0.9618    |

```
Concordance= 0.647 (se = 0.023 )
```

```
Likelihood ratio test= 49.48 on 2 df, p=2e-11
```

```
Wald test = 51.51 on 2 df, p=7e-12
```

```
Score (logrank) test = 52.6 on 2 df, p=4e-12
```

```
> summary(mod)
```

```
Call:
```

```
coxph(formula = Surv(time, death) ~ cageentry + gender, data = retired)
```

```
n= 462, number of events= 176
```

|           | coef     | exp(coef) | se(coef) | z      | Pr(> z )     |
|-----------|----------|-----------|----------|--------|--------------|
| cageentry | 0.08549  | 1.08925   | 0.01259  | 6.790  | 1.12e-11 *** |
| gender    | -0.37591 | 0.68666   | 0.17191  | -2.187 | 0.0288 *     |

```
---
```

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

|           | exp(coef) | exp(-coef) | lower .95 | upper .95 |
|-----------|-----------|------------|-----------|-----------|
| cageentry | 1.0892    | 0.9181     | 1.0627    | 1.1165    |
| gender    | 0.6867    | 1.4563     | 0.4902    | 0.9618    |

```
Concordance= 0.647 (se = 0.023 )
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Likelihood ratio test= 49.48 on 2 df, p=2e-11
```

```
Wald test = 51.51 on 2 df, p=7e-12
```

```
Score (logrank) test = 52.6 on 2 df, p=4e-12
```

```
>
```

```
> # 2b(vii)
```

```
> summary(coxph( Surv(time,death) ~ ageentry + gender, data=channing) )
```

```
Call:
```

```
coxph(formula = Surv(time, death) ~ ageentry + gender, data = channing)
```

```
n= 462, number of events= 176
```

|          | coef      | exp(coef) | se(coef) | z      | Pr(> z )     |
|----------|-----------|-----------|----------|--------|--------------|
| ageentry | 0.007124  | 1.007149  | 0.001049 | 6.790  | 1.12e-11 *** |
| gender   | -0.375915 | 0.686661  | 0.171907 | -2.187 | 0.0288 *     |

```
---
```

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

|          | exp(coef) | exp(-coef) | lower .95 | upper .95 |
|----------|-----------|------------|-----------|-----------|
| ageentry | 1.0071    | 0.9929     | 1.0051    | 1.0092    |
| gender   | 0.6867    | 1.4563     | 0.4902    | 0.9618    |

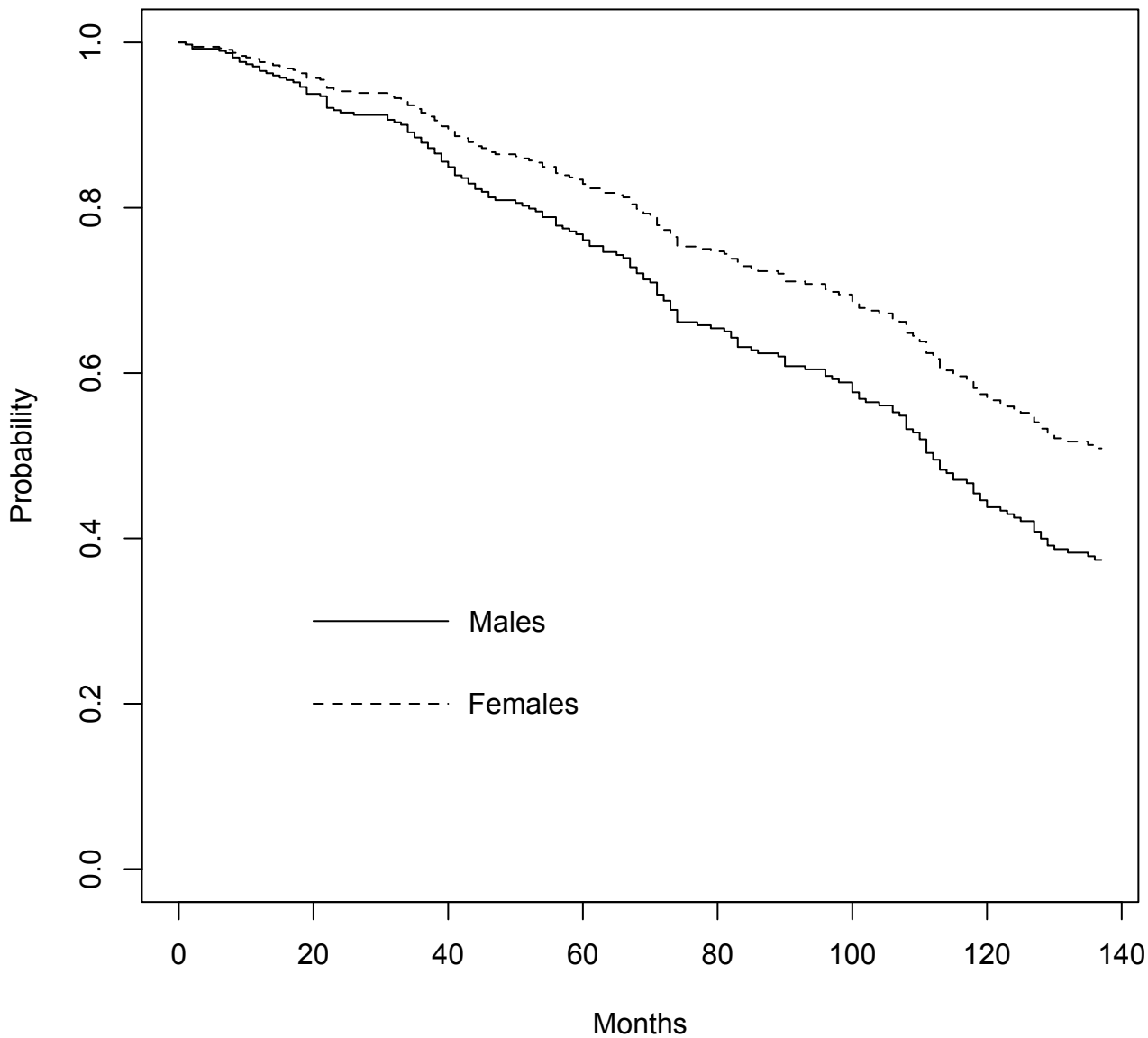
Concordance= 0.647 (se = 0.023 )  
 Likelihood ratio test= 49.48 on 2 df, p=2e-11  
 Wald test = 51.51 on 2 df, p=7e-12  
 Score (logrank) test = 52.6 on 2 df, p=4e-12

```
>
>
> # 2b(viii)
> # Just like in PH2 with R
> guy = data.frame(cageentry=0, gender=0); gal = data.frame(cageentry=0, gender=1)
> sexcomp = rbind(guy,gal); rownames(sexcomp) = c("M","F"); sexcomp
  cageentry gender
M          0      0
F          0      1
> s = survfit(mod,newdata=sexcomp); s
Call: survfit(formula = mod, newdata = sexcomp)

      n events median 0.95LCL 0.95UCL
M 462    176    112     98     NA
F 462    176     NA    124     NA
>
>
> # Make a nice plot
> plot(s,lty = c(1,2),xlab="Months", ylab="Probability")
> title('Probability of Surviving More Than x Months at the Home')
> xm = c(20,40); ym = c(0.3,0.3); lines(xm,ym,lty=1)
> text(50,0.3,"Males ")
> xf = c(20,40); yf = c(0.2,0.2); lines(xf,yf,lty=2)
> text(50,0.2," Females")
>
>
```

**Question 4**

# Probability of Surviving More Than x Months at the Home



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```
> #Q4: Area 51
>
> library(survival)
> area51 = read.table("https://www.utstat.toronto.edu/brunner/data/legal/area51.data.txt")
> alien = coxph(Surv(time1,time2,taken) ~ age + sex + hat, data=area51)
> summary(alien)
```

```
Call:
coxph(formula = Surv(time1, time2, taken) ~ age + sex + hat,
      data = area51)
```

n= 4244, number of events= 103

|      | coef     | exp(coef) | se(coef) | z      | Pr(> z )   |
|------|----------|-----------|----------|--------|------------|
| age  | -0.00068 | 0.99932   | 0.01020  | -0.067 | 0.94683    |
| sexM | 0.15126  | 1.16330   | 0.19811  | 0.764  | 0.44515    |
| hat  | -0.56542 | 0.56812   | 0.20478  | -2.761 | 0.00576 ** |

Question 2

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

|      | exp(coef) | exp(-coef) | lower .95 | upper .95 |
|------|-----------|------------|-----------|-----------|
| age  | 0.9993    | 1.0007     | 0.9795    | 1.0195    |
| sexM | 1.1633    | 0.8596     | 0.7890    | 1.7152    |
| hat  | 0.5681    | 1.7602     | 0.3803    | 0.8487    |

```
Concordance= 0.591 (se = 0.028 )
Likelihood ratio test= 8.48 on 3 df, p=0.04
Wald test = 8.2 on 3 df, p=0.04
Score (logrank) test = 8.4 on 3 df, p=0.04
```

```
>
>
```