

Practical Exercise 7, 2014

```
norw.death=read.table("http://folk.uio.no/borgan/abg-2008/data/
                        causes_death.txt", header=T)
norw.death=norw.death[norw.death$smkgr!=6, ]
library(survival)

# a)
fit0=coxph(Surv(agestart,agestop,dead)~factor(sex)+factor(smkgr),
            data=norw.death)
summary(fit0)

> summary(fit0)
n= 3929, number of events= 562

              coef  exp(coef)  se(coef)      z  Pr(>|z| )
factor(sex)2 -0.54144   0.58191   0.09408 -5.755 8.65e-09 *** 
factor(smkgr)2  0.31476   1.36992   0.13384  2.352  0.0187 *  
factor(smkgr)3  0.89090   2.43733   0.14617  6.095 1.09e-09 *** 
factor(smkgr)4  0.89495   2.44721   0.12716  7.038 1.95e-12 *** 
factor(smkgr)5  1.08630   2.96329   0.15360  7.072 1.52e-12 *** 
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```

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| | exp(coef) | exp(-coef) | lower .95 | upper .95 |
|----------------|-----------|------------|-----------|-----------|
| factor(sex)2 | 0.5819 | 1.7185 | 0.4839 | 0.6997 |
| factor(smkgr)2 | 1.3699 | 0.7300 | 1.0538 | 1.7808 |
| factor(smkgr)3 | 2.4373 | 0.4103 | 1.8302 | 3.2459 |
| factor(smkgr)4 | 2.4472 | 0.4086 | 1.9074 | 3.1398 |
| factor(smkgr)5 | 2.9633 | 0.3375 | 2.1930 | 4.0042 |

Concordance= 0.641 (se = 0.013)

Rsquare= 0.038 (max possible= 0.896)

Likelihood ratio test= 153.2 on 5 df, p=0

Wald test = 144.6 on 5 df, p=0

Score (logrank) test = 156.1 on 5 df, p=0

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```
# b) Including systolic blood pressure (sbp) and body mass index (bmi)  
names(norw.death)  
fit1=coxph(Surv(agestart,agestop,dead)~factor(sex)+factor(smkgr)+sbp  
+bmi,data=norw.death)  
  
> fit1
```

| | coef | exp(coef) | se(coef) | z | p |
|----------------|----------|-----------|----------|-------|---------|
| factor(sex)2 | -0.50341 | 0.60447 | 0.09570 | -5.26 | 1.4e-07 |
| factor(smkgr)2 | 0.34679 | 1.41452 | 0.13602 | 2.55 | 0.011 |
| factor(smkgr)3 | 0.92299 | 2.51680 | 0.14835 | 6.22 | 4.9e-10 |
| factor(smkgr)4 | 0.93969 | 2.55920 | 0.13006 | 7.23 | 5.0e-13 |
| factor(smkgr)5 | 1.16135 | 3.19424 | 0.15687 | 7.40 | 1.3e-13 |
| sbp | 0.01742 | 1.01757 | 0.00217 | 8.03 | 1.0e-15 |
| bmi | 0.01589 | 1.01602 | 0.01244 | 1.28 | 0.202 |

Likelihood ratio test=219 on 7 df, p=0
n= 3863, number of events= 548
(66 observations deleted due to missingness)

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```
# c) Interactions  
fit2=coxph(Surv(agestart,agestop,dead)~factor(sex)+factor(smkgr)+sbp*bmi  
#summary(fit2)  
fit2  
  
> fit2
```

| | coef | exp(coef) | se(coef) | z | p |
|----------------|-----------|-----------|----------|-------|---------|
| factor(sex)2 | -0.528115 | 0.589715 | 0.096827 | -5.45 | 4.9e-08 |
| factor(smkgr)2 | 0.343225 | 1.409486 | 0.135962 | 2.52 | 0.012 |
| factor(smkgr)3 | 0.913766 | 2.493697 | 0.148366 | 6.16 | 7.3e-10 |
| factor(smkgr)4 | 0.935509 | 2.548511 | 0.130002 | 7.20 | 6.2e-13 |
| factor(smkgr)5 | 1.149143 | 3.155489 | 0.156928 | 7.32 | 2.4e-13 |
| sbp | -0.011476 | 0.988590 | 0.014647 | -0.78 | 0.433 |
| bmi | -0.147490 | 0.862871 | 0.082924 | -1.78 | 0.075 |
| sbp:bmi | 0.001124 | 1.001125 | 0.000561 | 2.00 | 0.045 |

Likelihood ratio test=223 on 8 df, p=0
n= 3863, number of events= 548
(66 observations deleted due to missingness)

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```
# c) More interactions
```

```
> fit2b=coxph(Surv(agestart,agestop,dead)~factor(sex)*factor(smkgr)+sbp  
> #summary(fit2b)  
> fit2b
```

| | coef | exp(coef) | se(coef) | z | p |
|-----------------------------|----------|-----------|----------|-------|---------|
| factor(sex)2 | -0.36362 | 0.69516 | 0.20151 | -1.80 | 0.071 |
| factor(smkgr)2 | 0.40799 | 1.50379 | 0.18577 | 2.20 | 0.028 |
| factor(smkgr)3 | 1.06479 | 2.90023 | 0.21081 | 5.05 | 4.4e-07 |
| factor(smkgr)4 | 1.08532 | 2.96038 | 0.18201 | 5.96 | 2.5e-09 |
| factor(smkgr)5 | 1.17380 | 3.23427 | 0.20071 | 5.85 | 5.0e-09 |
| sbp | 0.01770 | 1.01786 | 0.00218 | 8.12 | 4.4e-16 |
| bmi | 0.01578 | 1.01590 | 0.01244 | 1.27 | 0.205 |
| factor(sex)2:factor(smkgr)2 | -0.05234 | 0.94901 | 0.28802 | -0.18 | 0.856 |
| factor(sex)2:factor(smkgr)3 | -0.28578 | 0.75143 | 0.30169 | -0.95 | 0.344 |
| factor(sex)2:factor(smkgr)4 | -0.36636 | 0.69325 | 0.27279 | -1.34 | 0.179 |
| factor(sex)2:factor(smkgr)5 | 0.32166 | 1.37941 | 0.35868 | 0.90 | 0.370 |

```
Likelihood ratio test=224 on 11 df, p=0  
n= 3863, number of events= 548
```

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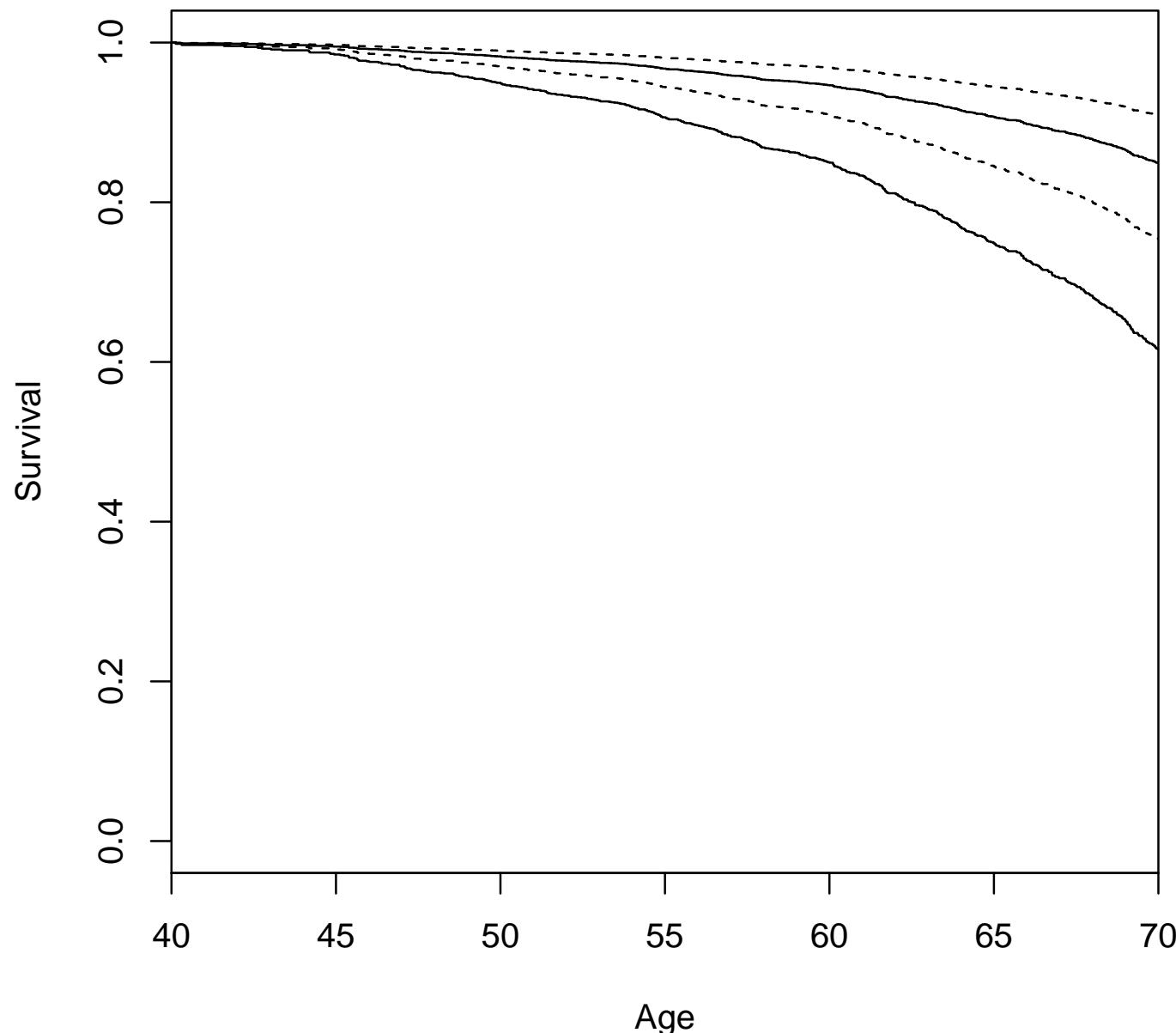
```
# c) Interactions with ANOVA-table

> anova(fit1,fit2b)
Analysis of Deviance Table

Cox model: response is Surv(agestart, agestop, dead)
Model 1: ~ factor(sex) + factor(smkgr) + sbp + bmi
Model 2: ~ factor(sex) * factor(smkgr) + sbp + bmi
loglik  Chisq Df P(>|Chi|)
1 -4221.5
2 -4219.1 4.8586 4      0.3021

# d) Estimated survival Men / Women , Smokers / Non-smokers
new.cov=data.frame(sex=c(1,1,2,2),smkgr=c(1,5,1,5))
surv0=survfit(fit0,newdata=new.cov)
plot(surv0,mark.time=F,xlim=c(40,70),xlab="Age",ylab="Survival",
      lty=c(1,1,2,2))
```

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```
# Estimated survival BMI and SBP  
new.cov=data.frame(sex=rep(1,4),smkgr=rep(1,4),sbp=c(110,110,200,200),  
bmi=c(20,30,20,30))  
surv1=survfit(fit1,newdata=new.cov)  
plot(surv1,mark.time=F,xlim=c(40,70),xlab="Age",ylab="Survival",  
lty=c(1,1,2,2))
```

