

Surviving Time to Event Analysis: Why Am I Censored and who is Kaplan-Meier?

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I have no idea where to start,
but I have heard survival analysis is cool!

Keywords: Risk, Prognosis

The aim is to predict the risk for future

$$\text{Risk Score} = c_1 \times f(\text{predictor}_1) + c_2 \times f(\text{predictor}_2) + \dots + c_N \times f(\text{predictor}_N)$$

$$f = \begin{cases} x \\ \ln(x) \\ \log(x) \end{cases}$$

2 *Note: We can also add interaction terms: $c_{N+1} \times f(\text{predictor}_1 \times \text{predictor}_2) + \dots$*

How should the risk models be evaluated?

Two key questions:

Is the patient dead?

binary

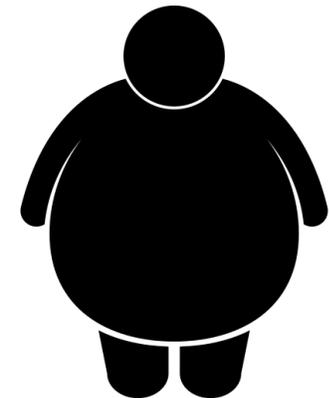
How much is the risk?

continues



Patient 1

Reliable Model: Risk 1 < Risk 2



Patient 2

C-Index

Consider pairs of patients

Permissible Pair	Patient I has a worse outcome & higher risk	>>>	The pair is concordant	+1
	Patient I has a worse outcome & lower risk	>>>	The pair is not concordant	0
	Patient I has a worse outcome & equal risk	>>>	Tie in Risk	+0.5
	Patient I has the same outcome	>>>	Tie in Outcome	

$$C - Index = \frac{N_{concordant} + 0.5 \times N_{risk\ ties}}{N_{permissible}}$$

Survival Models

$$S(t) = \prod_0^t \left(1 - \frac{N_{died\ at\ i}}{N_{known\ to\ survived\ to\ i}} \right)$$

Probability that patients survive until t

$$S(t) = \Pr(T > t)$$

Patient	Time of Death
1	30
2	60
3	90
4	120
5	120
6	180+
7	210
8	210+

$$S(0) = \frac{8}{8} = 1$$

$$S(30) = \frac{7}{8} = 0.88$$

$$S(60) = \frac{6}{8} = 0.75$$

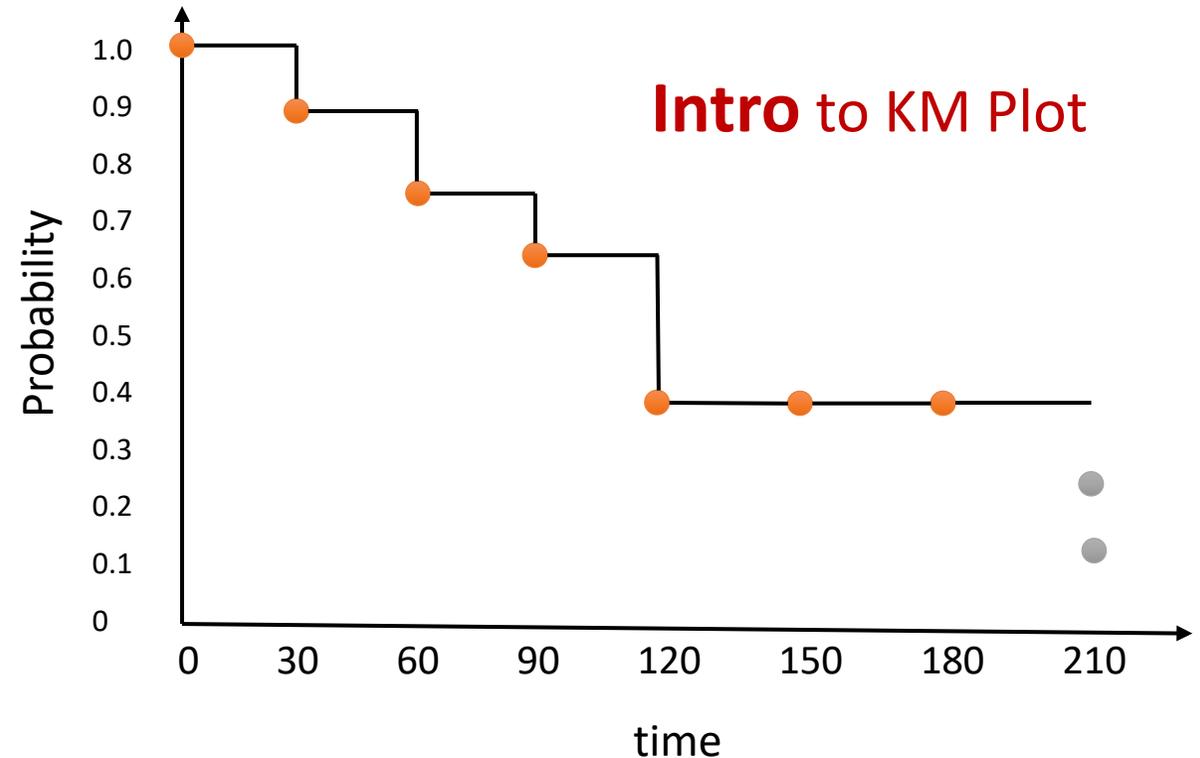
$$S(90) = \frac{5}{8} = 0.63$$

$$S(120) = \frac{3}{8} = 0.38$$

$$S(150) = \frac{3}{8} = 0.38$$

$$S(180) = \frac{3}{8} = 0.38$$

$$S(210) = ?$$



Plan for the Day



Dataset

“These are data from one of the first successful trials of adjuvant chemotherapy for colon cancer.”

id	study	rx	sex	age	obstruct	perfor	adhere	nodes	status	differ	extent	surg	node4	time	etype
1	1	Lev+5FU	1	43	0	0	0	5.0	1	2.0	3	0	1	1521	2
1	1	Lev+5FU	1	43	0	0	0	5.0	1	2.0	3	0	1	968	1
2	1	Lev+5FU	1	63	0	0	0	1.0	0	2.0	3	0	0	3087	2
2	1	Lev+5FU	1	63	0	0	0	1.0	0	2.0	3	0	0	3087	1
3	1	Obs	0	71	0	0	1	7.0	1	2.0	2	0	1	963	2

Source: R Package ‘survival’

status: censoring status

We will load the csv file to start from absolute scratch

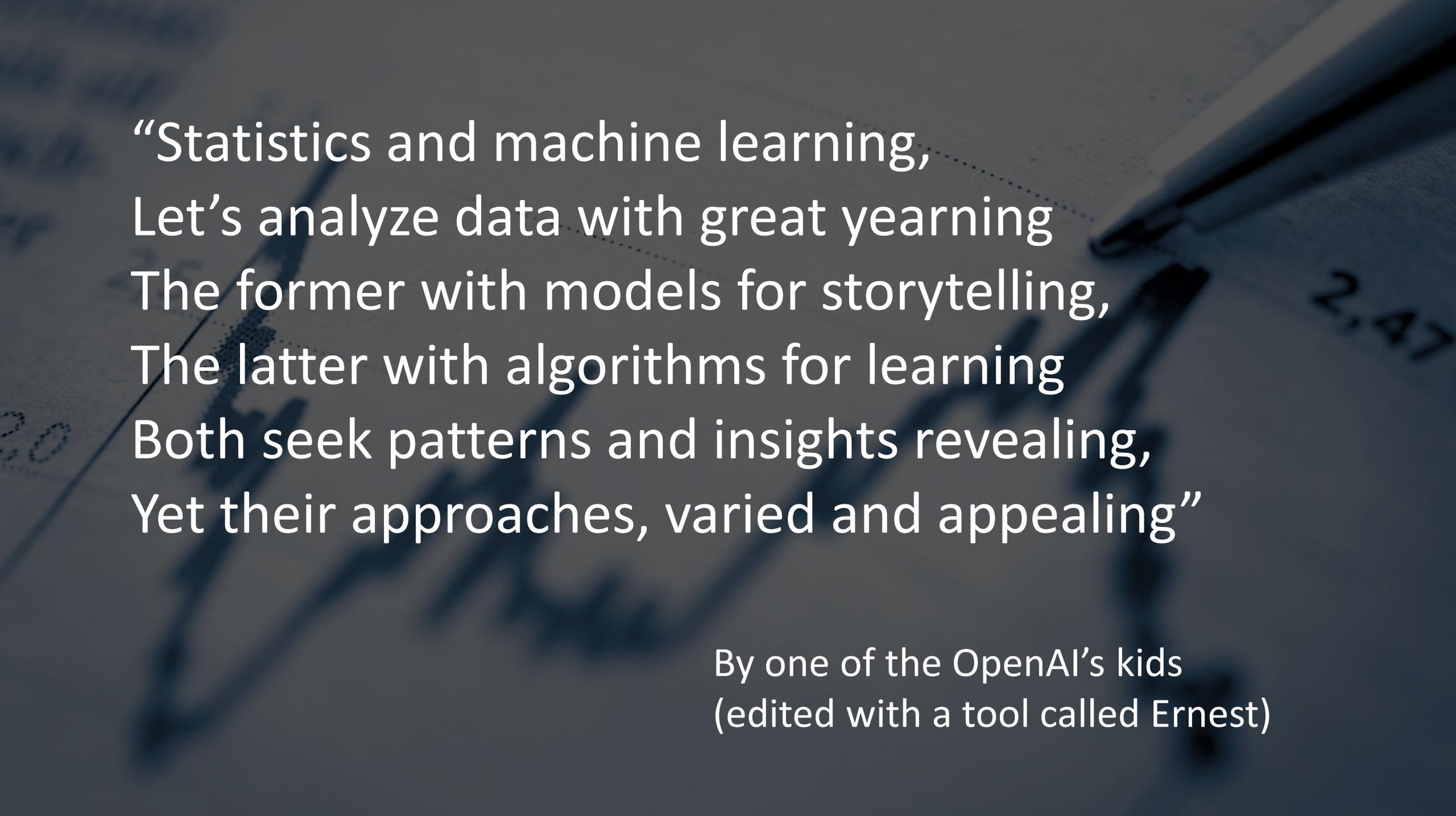
etype: event type

1=recurrence,2=death

https://github.com/knamdar/R_survial_datasets

rx: treatment

time: days until event or censoring



“Statistics and machine learning,
Let’s analyze data with great yearning
The former with models for storytelling,
The latter with algorithms for learning
Both seek patterns and insights revealing,
Yet their approaches, varied and appealing”

By one of the OpenAI’s kids
(edited with a tool called Ernest)