

Tutorial in biostatistics: Competing risks and multi-state models

Analyses using the *mstate* package

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1 Introduction

This is a companion file both for the *mstate* package and for the Tutorial in Biostatistics: Competing risks and multi-state models (Putter et al. 2007), simply referred to henceforth as the tutorial. Emphasis in this document will be on the use of *mstate*, not on the theory of competing risks and multi-state models. The only exception is that I have added some theory about the Aalen-Johansen estimator that did not appear in the tutorial. For other theory on multi-state models, and for interpretation of the results of the analyses, we will repeatedly refer to the tutorial. I will occasionally give more detail and show more analyses than in the tutorial. Also I sometimes give more details on the function in *mstate* than strictly necessary for the analyses in the tutorial, but not all features will be shown either. This file and the *mstate* package, which in turn contains all the data used in the tutorial, can be found at <http://www.msbi.nl/multistate>. This file is also a vignette of the *mstate* package. Type `(vignette("Tutorial"))` after having installed and loaded *mstate* to access this document within R.

I do not follow the order of the tutorial. Rather, I will start with multi-state models, Section 4 of the tutorial, and finally switch back to the special case of competing risks models. Sections 2, 3 and 4 will discuss data preparation, estimation and prediction, respectively in multi-state models. In Section 5 I illustrate some functions of *mstate* designed especially for competing risks.

After installation, the *mstate* package is loaded in the usual way.

```
> library(mstate)
```

The versions of R and *mstate* used in this document are as follows:

```
> R.version$version.string
```

```
[1] "R version 2.9.2 (2009-08-24)"
```

```
> packageDescription("mstate", fields = "Version")
```

```
[1] "0.2.2"
```

2 Data preparation

The data used in Section 4 of the tutorial are 2204 patients transplanted at the EBMT between 1995 and 1998. These data are included in the *mstate* package. For (a tiny bit) more background on the data, refer to the tutorial, or type `help(ebmt3)`.

```
> data(ebmt3)
```

```
> head(ebmt3)
```

| | id | prtime | prstat | rfstime | rfsstat | dissub | age | | drmatch | tcd |
|---|----|--------|--------|---------|---------|--------|-------|--------------------|---------|-----|
| 1 | 1 | 23 | 1 | 744 | 0 | CML | >40 | Gender mismatch | No | TCD |
| 2 | 2 | 35 | 1 | 360 | 1 | CML | >40 | No gender mismatch | No | TCD |
| 3 | 3 | 26 | 1 | 135 | 1 | CML | >40 | No gender mismatch | No | TCD |
| 4 | 4 | 22 | 1 | 995 | 0 | AML | 20-40 | No gender mismatch | No | TCD |
| 5 | 5 | 29 | 1 | 422 | 1 | AML | 20-40 | No gender mismatch | No | TCD |
| 6 | 6 | 38 | 1 | 119 | 1 | ALL | >40 | No gender mismatch | No | TCD |

Let us first have a look at the covariates. For instance disease subclassification:

```
> n <- nrow(ebmt3)
> table(ebmt3$dissub)
```

```
AML ALL CML
853 447 904
```

```
> round(100 * table(ebmt3$dissub)/n)
```

```
AML ALL CML
39 20 41
```

The output of the other covariates is omitted.

```
> table(ebmt3$age)
> round(100 * table(ebmt3$age)/n)
> table(ebmt3$drmatch)
> round(100 * table(ebmt3$drmatch)/n)
> table(ebmt3$tcd)
> round(100 * table(ebmt3$tcd)/n)
```

The first step in a multi-state model analysis is to set up the transition matrix. The transition matrix specifies which direct transitions are possible (those with NA are impossible) and assigns numbers to the transitions for future reference. This can be done explicitly.

```
> tmat <- matrix(NA, 3, 3)
> tmat[1, 2:3] <- 1:2
> tmat[2, 3] <- 3
> dimnames(tmat) <- list(from = c("Tx", "PR", "RelDeath"), to = c("Tx",
+ "PR", "RelDeath"))
> tmat
```

| | to | | |
|----------|----|----|----------|
| from | Tx | PR | RelDeath |
| Tx | NA | 1 | 2 |
| PR | NA | NA | 3 |
| RelDeath | NA | NA | NA |

For common multi-state models, such as the illness-death model (and competing risks models, Section 5) there is a built-in function to obtain these transition matrices more easily.

```
> tmat <- trans.illdeath(names = c("Tx", "PR", "RelDeath"))
> tmat
```

| | to | | |
|----------|----|----|----------|
| from | Tx | PR | RelDeath |
| Tx | NA | 1 | 2 |
| PR | NA | NA | 3 |
| RelDeath | NA | NA | NA |

The function `paths` can be used to give a list of all possible paths through the multi-state model. This function should not be used for transition matrices specifying a multi-state model with loops, since there will be infinitely many paths. At the moment there is no check for the presence of loops, but this will be included shortly.

```
> paths(tmat)
```

```
      [,1] [,2] [,3]
[1,]    1   NA   NA
[2,]    1    2   NA
[3,]    1    2    3
[4,]    1    3   NA
```

Time is reported in days; before doing any analysis, we first convert this to years.

```
> ebmt3$prtime <- ebmt3$prtime/365.25
> ebmt3$rfstime <- ebmt3$rfstime/365.25
```

In order to prepare data in long format, we specify the names of the covariates that we are interested in modeling. Note that I am adding `prtime`, which is not really a covariate, but specifying the time of platelet recovery. The purpose of this will become clear later. The specified covariates are to be retained in the dataset in long format (this is the argument `keep`), which we are going to call `msbmt`. For the original dataset `ebmt3`, each row corresponds to a single patient. For the long format data `msbmt`, each row will correspond to a transition for which a patient is at risk. See the tutorial for more detailed information.

```
> covs <- c("disub", "age", "drmatch", "tcd", "prtime")
> msbmt <- msprep(time = c(NA, "prtime", "rfstime"), status = c(NA,
+   "prstat", "rfsstat"), data = ebmt3, trans = tmat, keep = covs)
> head(msbmt)
```

| | id | from | to | trans | Tstart | Tstop | time | status | disub | age |
|---|----|------|----|-------|------------|------------|------------|--------|-------|-----|
| 1 | 1 | 1 | 2 | 1 | 0.00000000 | 0.06297057 | 0.06297057 | 1 | CML | >40 |
| 2 | 1 | 1 | 3 | 2 | 0.00000000 | 0.06297057 | 0.06297057 | 0 | CML | >40 |
| 3 | 1 | 2 | 3 | 3 | 0.06297057 | 2.03696099 | 1.97399042 | 0 | CML | >40 |
| 4 | 2 | 1 | 2 | 1 | 0.00000000 | 0.09582478 | 0.09582478 | 1 | CML | >40 |
| 5 | 2 | 1 | 3 | 2 | 0.00000000 | 0.09582478 | 0.09582478 | 0 | CML | >40 |
| 6 | 2 | 2 | 3 | 3 | 0.09582478 | 0.98562628 | 0.88980151 | 1 | CML | >40 |

| | | drmatch | tcd | prtime |
|---|--------------------|---------|-----|------------|
| 1 | Gender mismatch | No | TCD | 0.06297057 |
| 2 | Gender mismatch | No | TCD | 0.06297057 |
| 3 | Gender mismatch | No | TCD | 0.06297057 |
| 4 | No gender mismatch | No | TCD | 0.09582478 |
| 5 | No gender mismatch | No | TCD | 0.09582478 |
| 6 | No gender mismatch | No | TCD | 0.09582478 |

In the above call of `msprep`, the `time` and `status` arguments specify the column names in the data `ebmt3` corresponding to the three states in the multi-state model. Since all the patients start in state 1 at time 0, the `time` and `status` arguments corresponding to the first state do not really have a value. In such cases, the corresponding elements of `time` and `status` may be given the value NA. An alternative way of specifying `time` and `status` (and `keep` as well) is as matrices of dimension $n \times S$ with S the number of states (and $n \times p$ with p the number of covariates for `keep`). The `data` argument doesn't need to be specified then.

The number of events in the data can be summarized with the function `events`.

```
> events(msbmt, tmat)
```

```
$Frequencies
      to
from    Tx    PR RelDeath no event total entering
Tx      0 1169      458      577      2204
PR      0   0      383      786      1169
RelDeath 0   0       0       0       0
```

```
$Proportions
      to
from    Tx    PR RelDeath no event
Tx      0.0000000 0.5303993 0.2078040 0.2617967
PR      0.0000000 0.0000000 0.3276305 0.6723695
RelDeath
```

For regression purposes, we now add transition-specific covariates to the dataset. For more details on transition-specific covariates, refer to the tutorial. For a numerical covariate `cov`, the names of the expanded (transition-specific) covariates are `cov.1`, `cov.2` etc. The extension `.i` refers to transition number *i*. First, we define these transition-specific covariates as a separate dataset, by setting `append` to `FALSE`.

```
> expcovs <- expand.covs(msbmt, tmat, covs[2:3], append = FALSE)
> head(expcovs)
```

```
age20.40.1 age20.40.2 age20.40.3 age.40.1 age.40.2 age.40.3
1          0          0          0          1          0          0
2          0          0          0          0          1          0
3          0          0          0          0          0          1
4          0          0          0          1          0          0
5          0          0          0          0          1          0
6          0          0          0          0          0          1
drmatchGender.mismatch.1 drmatchGender.mismatch.2 drmatchGender.mismatch.3
1                          1                          0                          0
2                          0                          1                          0
3                          0                          0                          1
4                          0                          0                          0
5                          0                          0                          0
6                          0                          0                          0
```

We see that this expanded covariates dataset is quite large, and that the covariate names are quite long. For categorical covariates, the default names of the expanded covariates are a combination of the covariate name, the level (similar to the names of the regression coefficients that you see in regression output), followed by the transition number, in such a way that the combination is allowed as column name. If these names are too long, the user may set the value of `longnames` (default=`TRUE`) to `FALSE`. In this case, the covariate name is followed by 1, 2 etc, before the transition number. In case of a covariate with only two levels, the covariate name is just followed by the transition number. Confident that this will work out, we also set `append` to `TRUE` (default), which will append the expanded covariates to the dataset.

```
> msbmt <- expand.covs(msbmt, tmat, covs, append = TRUE, longnames = FALSE)
> head(msbmt)
```

| | id | from | to | trans | Tstart | Tstop | time | status | dissub | age |
|---|--------------------|-----------|-----------|------------|------------|------------|------------|------------|------------|-----------|
| 1 | 1 | 1 | 2 | 1 | 0.00000000 | 0.06297057 | 0.06297057 | 1 | CML | >40 |
| 2 | 1 | 1 | 3 | 2 | 0.00000000 | 0.06297057 | 0.06297057 | 0 | CML | >40 |
| 3 | 1 | 2 | 3 | 3 | 0.06297057 | 2.03696099 | 1.97399042 | 0 | CML | >40 |
| 4 | 2 | 1 | 2 | 1 | 0.00000000 | 0.09582478 | 0.09582478 | 1 | CML | >40 |
| 5 | 2 | 1 | 3 | 2 | 0.00000000 | 0.09582478 | 0.09582478 | 0 | CML | >40 |
| 6 | 2 | 2 | 3 | 3 | 0.09582478 | 0.98562628 | 0.88980151 | 1 | CML | >40 |
| | | drmatch | tcd | prtime | dissub1.1 | dissub1.2 | dissub1.3 | dissub2.1 | | |
| 1 | Gender mismatch | No | TCD | 0.06297057 | 0 | 0 | 0 | 1 | | |
| 2 | Gender mismatch | No | TCD | 0.06297057 | 0 | 0 | 0 | 0 | | |
| 3 | Gender mismatch | No | TCD | 0.06297057 | 0 | 0 | 0 | 0 | | |
| 4 | No gender mismatch | No | TCD | 0.09582478 | 0 | 0 | 0 | 1 | | |
| 5 | No gender mismatch | No | TCD | 0.09582478 | 0 | 0 | 0 | 0 | | |
| 6 | No gender mismatch | No | TCD | 0.09582478 | 0 | 0 | 0 | 0 | | |
| | | dissub2.2 | dissub2.3 | age1.1 | age1.2 | age1.3 | age2.1 | age2.2 | age2.3 | drmatch.1 |
| 1 | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 |
| 2 | | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 3 | | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| 4 | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| 5 | | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 6 | | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| | | drmatch.2 | drmatch.3 | tcd.1 | tcd.2 | tcd.3 | prtime.1 | prtime.2 | prtime.3 | |
| 1 | | 0 | 0 | 0 | 0 | 0 | 0.06297057 | 0.00000000 | 0.00000000 | |
| 2 | | 1 | 0 | 0 | 0 | 0 | 0.00000000 | 0.06297057 | 0.00000000 | |
| 3 | | 0 | 1 | 0 | 0 | 0 | 0.00000000 | 0.00000000 | 0.06297057 | |
| 4 | | 0 | 0 | 0 | 0 | 0 | 0.09582478 | 0.00000000 | 0.00000000 | |
| 5 | | 0 | 0 | 0 | 0 | 0 | 0.00000000 | 0.09582478 | 0.00000000 | |
| 6 | | 0 | 0 | 0 | 0 | 0 | 0.00000000 | 0.00000000 | 0.09582478 | |

The names indeed are quite a bit shorter. The downside however is that we need to remember for ourselves to which category for instance the number 1 in `age1.2` corresponds (age 20-40 with ≤ 20 as reference category).

3 Estimation

After having prepared the data in long format, estimation of covariate effects using Cox regression is straightforward using the `coxph` function of the *survival* package. This is not at all a feature of the *mstate* package, other than that *msprep* has facilitated preparation of the data. Let us consider the Markov model, where we assume different effects of the covariates for different transitions; hence we use the transition-specific covariates obtained by `expand.covs`. The delayed entry aspect of this model for transition 3 (see discussion in the tutorial) is achieved by specifying `Surv(Tstart, Tstop, status)`, where (this is reflected in the long format data) `Tstart` is the time of entry in the state, and `Tstop` the event or censoring time, depending on the value of `status`. We consider first the model without any proportionality assumption on the baseline hazards; this is achieved by adding `strata(trans)` to the formula, which estimates separate baseline hazards for different values of `trans` (the transitions). The results appear in the left column of Table III of the tutorial.

```
> c1 <- coxph(Surv(Tstart, Tstop, status) ~ dissub1.1 + dissub2.1 +
+           age1.1 + age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 +
```

```
+ age1.2 + age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 +
+ age1.3 + age2.3 + drmatch.3 + tcd.3 + strata(trans), data = msbmt,
+ method = "breslow")
> c1
```

Call:

```
coxph(formula = Surv(Tstart, Tstop, status) ~ dissub1.1 + dissub2.1 +
  age1.1 + age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 +
  age1.2 + age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 +
  age1.3 + age2.3 + drmatch.3 + tcd.3 + strata(trans), data = msbmt,
  method = "breslow")
```

| | coef | exp(coef) | se(coef) | z | p |
|-----------|---------|-----------|----------|--------|---------|
| dissub1.1 | -0.0436 | 0.957 | 0.0779 | -0.560 | 5.8e-01 |
| dissub2.1 | -0.2972 | 0.743 | 0.0680 | -4.371 | 1.2e-05 |
| age1.1 | -0.1646 | 0.848 | 0.0791 | -2.082 | 3.7e-02 |
| age2.1 | -0.0898 | 0.914 | 0.0865 | -1.038 | 3.0e-01 |
| drmatch.1 | 0.0458 | 1.047 | 0.0666 | 0.687 | 4.9e-01 |
| tcd.1 | 0.4291 | 1.536 | 0.0804 | 5.335 | 9.6e-08 |
| dissub1.2 | 0.2559 | 1.292 | 0.1352 | 1.893 | 5.8e-02 |
| dissub2.2 | 0.0167 | 1.017 | 0.1084 | 0.155 | 8.8e-01 |
| age1.2 | 0.2552 | 1.291 | 0.1510 | 1.689 | 9.1e-02 |
| age2.2 | 0.5265 | 1.693 | 0.1579 | 3.334 | 8.6e-04 |
| drmatch.2 | -0.0753 | 0.928 | 0.1103 | -0.682 | 5.0e-01 |
| tcd.2 | 0.2967 | 1.345 | 0.1501 | 1.977 | 4.8e-02 |
| dissub1.3 | 0.1365 | 1.146 | 0.1480 | 0.922 | 3.6e-01 |
| dissub2.3 | 0.2469 | 1.280 | 0.1169 | 2.113 | 3.5e-02 |
| age1.3 | 0.0616 | 1.063 | 0.1534 | 0.401 | 6.9e-01 |
| age2.3 | 0.5807 | 1.787 | 0.1601 | 3.627 | 2.9e-04 |
| drmatch.3 | 0.1728 | 1.189 | 0.1145 | 1.509 | 1.3e-01 |
| tcd.3 | 0.2009 | 1.222 | 0.1264 | 1.590 | 1.1e-01 |

Likelihood ratio test=118 on 18 df, p=1.11e-16 n= 5577

The interpretation is discussed in the tutorial.

The next model considered is the Markov model where the transition hazards into relapse or death (these correspond to transitions 2 and 3) are assumed to be proportional. For this purpose transition 1 (transplantation \rightarrow platelet recovery) belongs to one stratum and transitions 2 (transplantation \rightarrow relapse/death) and 3 (platelet recovery \rightarrow relapse/death) belong to a second stratum. Transitions 2 and 3 have the same receiving state, hence the same value of `to`, so the two strata can be distinguished by the variable `to` in our dataset. In order to distinguish between transitions 2 and 3, we introduce a time-dependent covariate `pr` that indicates whether or not platelet recovery has already occurred. For transition 2 (Tx \rightarrow RelDeath) the value of `pr` equals 0, while for transition 3 (PR \rightarrow RelDeath) the value of `pr` equals 1. Results are found in the middle of Table III of the tutorial.

```
> msbmt$pr <- 0
> msbmt$pr[msbmt$trans == 3] <- 1
> c2 <- coxph(Surv(Tstart, Tstop, status) ~ dissub1.1 + dissub2.1 +
```

```
+ age1.1 + age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 +
+ age1.2 + age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 +
+ age1.3 + age2.3 + drmatch.3 + tcd.3 + pr + strata(to), data = msbmt,
+ method = "breslow")
> c2
```

Call:

```
coxph(formula = Surv(Tstart, Tstop, status) ~ dissub1.1 + dissub2.1 +
      age1.1 + age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 +
      age1.2 + age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 +
      age1.3 + age2.3 + drmatch.3 + tcd.3 + pr + strata(to), data = msbmt,
      method = "breslow")
```

| | coef | exp(coef) | se(coef) | z | p |
|-----------|----------|-----------|----------|---------|---------|
| dissub1.1 | -0.04359 | 0.957 | 0.0779 | -0.5597 | 5.8e-01 |
| dissub2.1 | -0.29724 | 0.743 | 0.0680 | -4.3714 | 1.2e-05 |
| age1.1 | -0.16461 | 0.848 | 0.0791 | -2.0823 | 3.7e-02 |
| age2.1 | -0.08979 | 0.914 | 0.0865 | -1.0384 | 3.0e-01 |
| drmatch.1 | 0.04575 | 1.047 | 0.0666 | 0.6869 | 4.9e-01 |
| tcd.1 | 0.42907 | 1.536 | 0.0804 | 5.3346 | 9.6e-08 |
| dissub1.2 | 0.26097 | 1.298 | 0.1352 | 1.9305 | 5.4e-02 |
| dissub2.2 | 0.00364 | 1.004 | 0.1084 | 0.0336 | 9.7e-01 |
| age1.2 | 0.25089 | 1.285 | 0.1511 | 1.6609 | 9.7e-02 |
| age2.2 | 0.52579 | 1.692 | 0.1579 | 3.3300 | 8.7e-04 |
| drmatch.2 | -0.07207 | 0.930 | 0.1103 | -0.6536 | 5.1e-01 |
| tcd.2 | 0.31854 | 1.375 | 0.1500 | 2.1240 | 3.4e-02 |
| dissub1.3 | 0.13981 | 1.150 | 0.1480 | 0.9448 | 3.4e-01 |
| dissub2.3 | 0.25033 | 1.284 | 0.1168 | 2.1434 | 3.2e-02 |
| age1.3 | 0.05556 | 1.057 | 0.1534 | 0.3622 | 7.2e-01 |
| age2.3 | 0.56248 | 1.755 | 0.1600 | 3.5162 | 4.4e-04 |
| drmatch.3 | 0.16915 | 1.184 | 0.1144 | 1.4780 | 1.4e-01 |
| tcd.3 | 0.21103 | 1.235 | 0.1262 | 1.6722 | 9.4e-02 |
| pr | -0.37863 | 0.685 | 0.2115 | -1.7900 | 7.3e-02 |

Likelihood ratio test=135 on 19 df, p=0 n= 5577

For a discussion of the results we again refer to the tutorial. The hazard ratio of `pr` (0.685) and its *p*-value (0.073) indicate a trend-significant beneficial effect of platelet recovery on relapse-free survival. Later on we will look at the corresponding baseline transition intensities for these two models and see as a graphical check that the assumption of proportionality of the baseline hazards for transitions 2 and 3 is reasonable. This can also be tested formally using the function `cox.zph` (part of the *survival* package, not of *mstate*).

```
> cox.zph(c2)
```

| | rho | chisq | p |
|-----------|----------|---------|----------|
| dissub1.1 | 0.05050 | 5.11474 | 2.37e-02 |
| dissub2.1 | -0.00982 | 0.19522 | 6.59e-01 |
| age1.1 | -0.03058 | 1.93805 | 1.64e-01 |

| | | | |
|-----------|----------|----------|----------|
| age2.1 | -0.03957 | 3.10494 | 7.81e-02 |
| drmatch.1 | 0.03315 | 2.20235 | 1.38e-01 |
| tcd.1 | 0.05742 | 6.74519 | 9.40e-03 |
| dissub1.2 | 0.00150 | 0.00437 | 9.47e-01 |
| dissub2.2 | 0.07669 | 11.86991 | 5.70e-04 |
| age1.2 | -0.03684 | 2.65186 | 1.03e-01 |
| age2.2 | -0.03593 | 2.52297 | 1.12e-01 |
| drmatch.2 | 0.02100 | 0.88576 | 3.47e-01 |
| tcd.2 | 0.03896 | 3.10115 | 7.82e-02 |
| dissub1.3 | -0.00338 | 0.02306 | 8.79e-01 |
| dissub2.3 | 0.03787 | 2.95284 | 8.57e-02 |
| age1.3 | -0.01551 | 0.49723 | 4.81e-01 |
| age2.3 | -0.01741 | 0.64403 | 4.22e-01 |
| drmatch.3 | 0.00338 | 0.02321 | 8.79e-01 |
| tcd.3 | 0.03959 | 3.24944 | 7.14e-02 |
| pr | 0.01543 | 0.46320 | 4.96e-01 |
| GLOBAL | NA | 53.06349 | 4.58e-05 |

There is no evidence of non-proportionality of the baseline transition intensities of transitions 2 ($p=0.496$ for `pr`). There is also strong evidence that the proportional hazards assumption for `dissub2` (CML vs AML) is violated, at least for the transitions into relapse and death. This makes sense, clinically, since CML and AML are two diseases with completely different biological pathways. It would have been much better to study separate multi-state models for the three disease subclassifications. However, since the purpose of this manuscript is to illustrate the use of *mstate*, we will blatantly ignore the clear evidence of non-proportionality for the disease subclassifications.

Building on the Markov PH model, we can investigate whether the time at which a patient arrived in state 2 (PR) influences the subsequent RFS rate, that is, the transition hazard of $PR \rightarrow \text{RelDeath}$. Here the purpose of expanding `prtime` becomes apparent. Since `prtime` only makes sense for transition 3 ($PR \rightarrow \text{RelDeath}$), we need the transition-specific covariate of `prtime` for transition 3, which is `prtime.3`. The corresponding model is termed the "state arrival extended Markov PH" model in the tutorial, and appears on the right of Table III.

```
> c3 <- coxph(Surv(Tstart, Tstop, status) ~ dissub1.1 + dissub2.1 +
+   age1.1 + age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 +
+   age1.2 + age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 +
+   age1.3 + age2.3 + drmatch.3 + tcd.3 + pr + prtime.3 + strata(to),
+   data = msbmt, method = "breslow")
> c3
```

Call:

```
coxph(formula = Surv(Tstart, Tstop, status) ~ dissub1.1 + dissub2.1 +
  age1.1 + age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 +
  age1.2 + age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 +
  age1.3 + age2.3 + drmatch.3 + tcd.3 + pr + prtime.3 + strata(to),
  data = msbmt, method = "breslow")
```

| | coef | exp(coef) | se(coef) | z | p |
|-----------|----------|-----------|----------|---------|---------|
| dissub1.1 | -0.04359 | 0.957 | 0.0779 | -0.5597 | 5.8e-01 |

| | | | | | |
|-----------|----------|-------|--------|---------|---------|
| dissub2.1 | -0.29724 | 0.743 | 0.0680 | -4.3714 | 1.2e-05 |
| age1.1 | -0.16461 | 0.848 | 0.0791 | -2.0823 | 3.7e-02 |
| age2.1 | -0.08979 | 0.914 | 0.0865 | -1.0384 | 3.0e-01 |
| drmatch.1 | 0.04575 | 1.047 | 0.0666 | 0.6869 | 4.9e-01 |
| tcd.1 | 0.42907 | 1.536 | 0.0804 | 5.3346 | 9.6e-08 |
| dissub1.2 | 0.26090 | 1.298 | 0.1352 | 1.9300 | 5.4e-02 |
| dissub2.2 | 0.00376 | 1.004 | 0.1084 | 0.0347 | 9.7e-01 |
| age1.2 | 0.25095 | 1.285 | 0.1511 | 1.6613 | 9.7e-02 |
| age2.2 | 0.52577 | 1.692 | 0.1579 | 3.3299 | 8.7e-04 |
| drmatch.2 | -0.07209 | 0.930 | 0.1103 | -0.6538 | 5.1e-01 |
| tcd.2 | 0.31824 | 1.375 | 0.1500 | 2.1220 | 3.4e-02 |
| dissub1.3 | 0.13202 | 1.141 | 0.1488 | 0.8869 | 3.8e-01 |
| dissub2.3 | 0.25181 | 1.286 | 0.1168 | 2.1555 | 3.1e-02 |
| age1.3 | 0.05823 | 1.060 | 0.1534 | 0.3795 | 7.0e-01 |
| age2.3 | 0.56575 | 1.761 | 0.1600 | 3.5357 | 4.1e-04 |
| drmatch.3 | 0.16682 | 1.182 | 0.1146 | 1.4562 | 1.5e-01 |
| tcd.3 | 0.20740 | 1.230 | 0.1264 | 1.6405 | 1.0e-01 |
| pr | -0.40687 | 0.666 | 0.2191 | -1.8572 | 6.3e-02 |
| prtime.3 | 0.29523 | 1.343 | 0.5950 | 0.4962 | 6.2e-01 |

Likelihood ratio test=136 on 20 df, p=0 n= 5577

The influence of the time at which platelet recovery occurred seems small and is not significant ($p=0.62$, last row).

The clock-reset models may be obtained very similarly to those of the clock-forward models. The only difference is that $Surv(Tstart, Tstop, status)$ is replaced by $Surv(time, status)$. This reflects the fact (recall that in our long format data each row corresponds to a transition) that for each transition the time starts at 0, rather than $Tstart$, the time since start of study at which the state has been entered. We will only show the code, not the output; the reader may try this for him-or herself.

```
> c4 <- coxph(Surv(time, status) ~ dissub1.1 + dissub2.1 + age1.1 +
+   age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 + age1.2 +
+   age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 + age1.3 +
+   age2.3 + drmatch.3 + tcd.3 + strata(trans), data = msbmt,
+   method = "breslow")
> c5 <- coxph(Surv(time, status) ~ dissub1.1 + dissub2.1 + age1.1 +
+   age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 + age1.2 +
+   age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 + age1.3 +
+   age2.3 + drmatch.3 + tcd.3 + pr + strata(to), data = msbmt,
+   method = "breslow")
> c6 <- coxph(Surv(time, status) ~ dissub1.1 + dissub2.1 + age1.1 +
+   age2.1 + drmatch.1 + tcd.1 + dissub1.2 + dissub2.2 + age1.2 +
+   age2.2 + drmatch.2 + tcd.2 + dissub1.3 + dissub2.3 + age1.3 +
+   age2.3 + drmatch.3 + tcd.3 + pr + prtime.3 + strata(to),
+   data = msbmt, method = "breslow")
```

4 Prediction

In order to obtain prediction probabilities in the context of the Markov multi-state models discussed in the previous section, basically two steps are involved. The first is to use the estimated parameters and baseline transition hazards and the covariate values of a patient of interest, to obtain patient-specific transition hazards for that patient, for each of the transitions in the multi-state model. This is what the function *msfit* is designed to do. The second step is to use the resulting patient-specific transition hazards (and variances and covariances) as input for *probtrans* to obtain (patient-specific) transition probabilities.

I will first show how *msfit* can be used to obtain the baseline hazards associated with the Markov stratified and PH models. The hazards of the Markov stratified models (and their variances and covariates) are obtained by first creating a new dataset containing the (expanded) covariates along with their values (in this case 0). This is very similar to the use of *survfit* from the *survival* package. The important difference is that for one patient, this *newdata* data frame needs to have exactly one line for each transition. When transition-specific covariates have been used in the model, the easiest way to obtain such a data frame is to first create a data frame with the basic covariates and then using *expand.covs* to obtain the transition-specific covariates. We also copy the levels of the categorical covariates before expanding, although this is not really necessary here.

```
> newd <- data.frame(dissub = rep(0, 3), age = rep(0, 3), drmatch = rep(0,
+ 3), tcd = rep(0, 3), trans = 1:3)
> newd$dissub <- factor(newd$dissub, levels = 0:2, labels = levels(ebmt3$dissub))
> newd$age <- factor(newd$age, levels = 0:2, labels = levels(ebmt3$age))
> newd$drmatch <- factor(newd$drmatch, levels = 0:1, labels = levels(ebmt3$drmatch))
> newd$tcd <- factor(newd$tcd, levels = 0:1, labels = levels(ebmt3$tcd))
> newd <- expand.covs(newd, tmat, covs[1:4], longnames = FALSE)
> newd$strata = 1:3
> newd
```

| | dissub | age | drmatch | tcd | trans | dissub1.1 | dissub1.2 | dissub1.3 | |
|---|-----------|-----------|--------------------|--------|--------|-----------|-----------|-----------|--------|
| 1 | AML | <=20 | No gender mismatch | No TCD | 1 | 0 | 0 | 0 | |
| 2 | AML | <=20 | No gender mismatch | No TCD | 2 | 0 | 0 | 0 | |
| 3 | AML | <=20 | No gender mismatch | No TCD | 3 | 0 | 0 | 0 | |
| | dissub2.1 | dissub2.2 | dissub2.3 | age1.1 | age1.2 | age1.3 | age2.1 | age2.2 | age2.3 |
| 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | drmatch.1 | drmatch.2 | drmatch.3 | tcd.1 | tcd.2 | tcd.3 | strata | | |
| 1 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | | |
| 2 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | | |
| 3 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | | |

The last command where the column *strata* is added is important and points to a second major difference between *survfit* and *msfit*. The *newdata* data frame needs to have a column *strata* specifying to which stratum in the *coxph* object each transition belongs. Here each transition corresponds to a separate stratum, so we specify 1, 2, and 3.

To obtain an estimate of the baseline cumulative hazard for the "stratified hazards" model, *msfit* can be called with the first Cox model, *c1*, as input model, and *newd* as *newdata* argument.

```
> msf1 <- msfit(c1, newdata = newd)
```

The result is a list with two items, `Haz` and `varHaz`. `Haz` contains the estimated cumulative hazard for each of the transitions for the particular patient specified in `newd`, while `varHaz` contains the estimated variances of these cumulative hazards, as well as the covariances for each combination of two transitions. All are evaluated at the time points for which any event in any transition occurs, possibly augmented with the largest (non-event) time point in the data.

```
> head(msf1$Haz)
```

| | time | Haz | trans |
|---|-------------|--------------|-------|
| 1 | 0.002737851 | 0.0005277714 | 1 |
| 2 | 0.008213552 | 0.0010560892 | 1 |
| 3 | 0.010951403 | 0.0010560892 | 1 |
| 4 | 0.016427105 | 0.0010560892 | 1 |
| 5 | 0.019164956 | 0.0015857558 | 1 |
| 6 | 0.021902806 | 0.0015857558 | 1 |

```
> tail(msf1$Haz)
```

| | time | Haz | trans |
|------|----------|-----------|-------|
| 1510 | 6.253251 | 0.3291154 | 3 |
| 1511 | 6.357290 | 0.3427115 | 3 |
| 1512 | 6.362765 | 0.3427115 | 3 |
| 1513 | 6.798084 | 0.3693677 | 3 |
| 1514 | 7.110198 | 0.4647197 | 3 |
| 1515 | 7.731691 | 0.4647197 | 3 |

```
> head(msf1$varHaz)
```

| | time | varHaz | trans1 | trans2 |
|---|-------------|--------------|--------|--------|
| 1 | 0.002737851 | 2.798518e-07 | 1 | 1 |
| 2 | 0.008213552 | 5.629062e-07 | 1 | 1 |
| 3 | 0.010951403 | 5.629062e-07 | 1 | 1 |
| 4 | 0.016427105 | 5.629062e-07 | 1 | 1 |
| 5 | 0.019164956 | 8.500376e-07 | 1 | 1 |
| 6 | 0.021902806 | 8.500376e-07 | 1 | 1 |

```
> tail(msf1$varHaz)
```

| | time | varHaz | trans1 | trans2 |
|------|----------|-------------|--------|--------|
| 3025 | 6.253251 | 0.002558844 | 3 | 3 |
| 3026 | 6.357290 | 0.002930406 | 3 | 3 |
| 3027 | 6.362765 | 0.002930406 | 3 | 3 |
| 3028 | 6.798084 | 0.004020442 | 3 | 3 |
| 3029 | 7.110198 | 0.014785619 | 3 | 3 |
| 3030 | 7.731691 | 0.014785619 | 3 | 3 |

Let us have a closer look at the covariances as well.

```
> vH1 <- msf1$varHaz
```

```
> tail(vH1[vH1$trans1 == 1 & vH1$trans2 == 2, ])
```

| | time | varHaz | trans1 | trans2 |
|------|----------|---------------|--------|--------|
| 1005 | 6.253251 | -6.872431e-17 | 1 | 2 |
| 1006 | 6.357290 | -6.872431e-17 | 1 | 2 |
| 1007 | 6.362765 | -7.199375e-17 | 1 | 2 |
| 1008 | 6.798084 | -7.199375e-17 | 1 | 2 |
| 1009 | 7.110198 | -7.199375e-17 | 1 | 2 |
| 1010 | 7.731691 | -7.199375e-17 | 1 | 2 |

```
> tail(vH1[vH1$trans1 == 1 & vH1$trans2 == 3, ])
```

| | time | varHaz | trans1 | trans2 |
|------|----------|---------------|--------|--------|
| 1510 | 6.253251 | -1.021989e-17 | 1 | 3 |
| 1511 | 6.357290 | -1.071929e-17 | 1 | 3 |
| 1512 | 6.362765 | -1.071929e-17 | 1 | 3 |
| 1513 | 6.798084 | -1.161979e-17 | 1 | 3 |
| 1514 | 7.110198 | -1.436747e-17 | 1 | 3 |
| 1515 | 7.731691 | -1.436747e-17 | 1 | 3 |

```
> tail(vH1[vH1$trans1 == 2 & vH1$trans2 == 3, ])
```

| | time | varHaz | trans1 | trans2 |
|------|----------|---------------|--------|--------|
| 2520 | 6.253251 | -1.581164e-17 | 2 | 3 |
| 2521 | 6.357290 | -1.638088e-17 | 2 | 3 |
| 2522 | 6.362765 | -1.712518e-17 | 2 | 3 |
| 2523 | 6.798084 | -1.837780e-17 | 2 | 3 |
| 2524 | 7.110198 | -2.211676e-17 | 2 | 3 |
| 2525 | 7.731691 | -2.211676e-17 | 2 | 3 |

Note that the covariances of the estimated cumulative hazards are practically (apart from rounding errors) 0. Theoretically, they should be 0, because with separate strata and separate covariate effects for the different transitions, the estimates of the three transitions could in fact have been estimated as three separate Cox models (this would give exactly the same results).

The estimated baseline cumulative hazards for the Markov PH model are obtained in mostly the same way. The only exception is the specification of the *strata* argument in **newd**. Instead of taking the values 1, 2, and 3, for the three transitions, they take values 1, 2, 2, to indicate that transition 1 corresponds to stratum 1, and both transitions 2 and 3 correspond to stratum 2 (the order of the strata as defined in the **coxph** object). Also the time-dependent covariate **pr** needs to be included, taking the value 0 for transitions 1 and 2, and 1 for transition 3.

```
> newd$strata = c(1, 2, 2)
> newd$pr <- c(0, 0, 1)
> msf2 <- msfit(c2, newdata = newd)
> head(msf2$Haz)
```

| | time | Haz | trans |
|---|-------------|--------------|-------|
| 1 | 0.002737851 | 0.0005277714 | 1 |
| 2 | 0.008213552 | 0.0010560892 | 1 |
| 3 | 0.010951403 | 0.0010560892 | 1 |
| 4 | 0.016427105 | 0.0010560892 | 1 |
| 5 | 0.019164956 | 0.0015857558 | 1 |
| 6 | 0.021902806 | 0.0015857558 | 1 |

```
> tail(msf2$Haz)
```

| | time | Haz | trans |
|------|----------|-----------|-------|
| 1510 | 6.253251 | 0.3451655 | 3 |
| 1511 | 6.357290 | 0.3524644 | 3 |
| 1512 | 6.362765 | 0.3598855 | 3 |
| 1513 | 6.798084 | 0.3750415 | 3 |
| 1514 | 7.110198 | 0.4353712 | 3 |
| 1515 | 7.731691 | 0.4353712 | 3 |

```
> head(msf2$varHaz)
```

| | time | varHaz | trans1 | trans2 |
|---|-------------|--------------|--------|--------|
| 1 | 0.002737851 | 2.798518e-07 | 1 | 1 |
| 2 | 0.008213552 | 5.629062e-07 | 1 | 1 |
| 3 | 0.010951403 | 5.629062e-07 | 1 | 1 |
| 4 | 0.016427105 | 5.629062e-07 | 1 | 1 |
| 5 | 0.019164956 | 8.500376e-07 | 1 | 1 |
| 6 | 0.021902806 | 8.500376e-07 | 1 | 1 |

```
> tail(msf2$varHaz)
```

| | time | varHaz | trans1 | trans2 |
|------|----------|-------------|--------|--------|
| 3025 | 6.253251 | 0.002767617 | 3 | 3 |
| 3026 | 6.357290 | 0.002928593 | 3 | 3 |
| 3027 | 6.362765 | 0.003095463 | 3 | 3 |
| 3028 | 6.798084 | 0.003557123 | 3 | 3 |
| 3029 | 7.110198 | 0.008230257 | 3 | 3 |
| 3030 | 7.731691 | 0.008230257 | 3 | 3 |

Note that the estimated cumulative hazards and variances for transition 1 are identical to those from `msf1`. We saw earlier that the estimated regression coefficients were also identical for the Markov stratified and the Markon PH models. Note also that the variance of the cumulative hazard of transition 3 (and 2, not shown) is smaller than with `msf1`.

A closer look at the covariances:

```
> vH2 <- msf2$varHaz
```

```
> tail(vH2[vH2$trans1 == 1 & vH2$trans2 == 2, ])
```

| | time | varHaz | trans1 | trans2 |
|------|----------|---------------|--------|--------|
| 1005 | 6.253251 | -8.249012e-17 | 1 | 2 |
| 1006 | 6.357290 | -8.424262e-17 | 1 | 2 |
| 1007 | 6.362765 | -8.602802e-17 | 1 | 2 |
| 1008 | 6.798084 | -8.976176e-17 | 1 | 2 |
| 1009 | 7.110198 | -1.050475e-16 | 1 | 2 |
| 1010 | 7.731691 | -1.050475e-16 | 1 | 2 |

```
> tail(vH2[vH2$trans1 == 1 & vH2$trans2 == 3, ])
```

| | time | varHaz | trans1 | trans2 |
|------|----------|--------------|--------|--------|
| 1510 | 6.253251 | 5.559220e-17 | 1 | 3 |

```

1511 6.357290 5.676218e-17      1      3
1512 6.362765 5.794927e-17      1      3
1513 6.798084 6.031385e-17      1      3
1514 7.110198 6.943630e-17      1      3
1515 7.731691 6.943630e-17      1      3

```

```
> tail(vH2[vH2$trans1 == 2 & vH2$trans2 == 3, ])
```

```

      time      varHaz trans1 trans2
2520 6.253251 0.0004142378      2      3
2521 6.357290 0.0005227029      2      3
2522 6.362765 0.0006348311      2      3
2523 6.798084 0.0011112104      2      3
2524 7.110198 0.0088628795      2      3
2525 7.731691 0.0088628795      2      3

```

The cumulative hazard estimates of transitions 1 and 2 are still uncorrelated (and 1 and 3), but those of transitions 2 and 3 are positively correlated now, because they share a common baseline.

Let us compare the baseline hazards of the Markov stratified and PH models graphically. Figure 1 corresponds to Figure 14 in the tutorial.

```

> H1 <- msf1$Haz
> tv <- c(0, H1$time[H1$trans == 1])
> plot(tv, c(0, H1$Haz[H1$trans == 1]), xlim = c(0, 7.12), ylim = c(0,
+      1), type = "s", lwd = 2, xlab = "Years since transplant",
+      ylab = "Cumulative baseline hazard")
> lines(tv, c(0, H1$Haz[H1$trans == 2]), type = "s", lwd = 2, lty = 2)
> lines(tv, c(0, H1$Haz[H1$trans == 3]), type = "s", lwd = 2, lty = 3)
> legend(7.2, 0.9, legend = c("1 -> 2 ", "1 -> 3 ", "2 -> 3 "),
+      lty = 1:3, lwd = 2, xjust = 1)
> title(main = "Stratified baseline hazards")
> H2 <- msf2$Haz
> tv <- c(0, H2$time[H2$trans == 1])
> plot(tv, c(0, H2$Haz[H2$trans == 1]), xlim = c(0, 7.12), ylim = c(0,
+      1), type = "s", lwd = 2, xlab = "Years since transplant",
+      ylab = "Cumulative baseline hazard")
> lines(tv, c(0, H2$Haz[H2$trans == 2]), type = "s", lwd = 2, lty = 2)
> lines(tv, c(0, H2$Haz[H2$trans == 3]), type = "s", lwd = 2, lty = 3)
> legend(7.2, 0.9, legend = c("1 -> 2 ", "1 -> 3 ", "2 -> 3 "),
+      lty = 1:3, lwd = 2, xjust = 1)
> title(main = "Proportional baseline hazards")

```

Define the multi-state model as $X(t)$, a random process taking values in $1, \dots, S$ (S being the number of states). We are interested in estimating so called transition probabilities $P_{gh}(s, t) = P(X(t) = h | X(s) = g)$, possibly depending on covariates. For instance, $P_{13}(0, t)$ indicates the probability of having relapsed/died (state 3) by time t , given that the individual was alive without relapse or platelet recovery (state 1) at time $s = 0$. By fixing s and varying t , we can predict the future behavior of the multi-state model given the present at time s . For Markov models, these probabilities will depend only on the state at time s , not on what happened before.

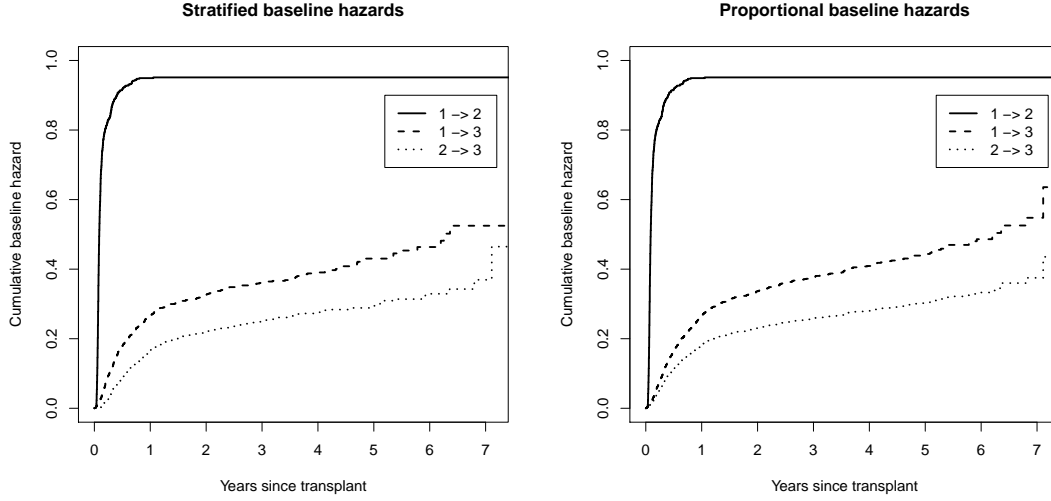


Figure 1: Baseline cumulative hazard curves for the EBMT illness-death model. On the left the Markov stratified hazards model, on the right the Markov PH model.

For these Markov models there is a powerful relation between these transition probabilities and the transition intensities, given by

$$(1) \quad \mathbf{P}(s, t) = \prod_{(s, t]} (\mathbf{I} + d\mathbf{\Lambda}(u))$$

Here $\mathbf{P}(s, t)$ is an $S \times S$ matrix with as (g, h) element the $P_{gh}(s, t)$ in which we are interested, and $\mathbf{\Lambda}(t)$ is an $S \times S$ matrix with as off-diagonal (g, h) elements the transition intensities $\Lambda_{gh}(t)$ of transition $g \rightarrow h$. If such a direct transition is not possible, then $\Lambda_{gh}(t) = 0$. The diagonal elements of $\mathbf{\Lambda}(t)$ are defined as $\Lambda_{gg}(t) = -\sum_{h \neq g} \Lambda_{gh}(t)$, i.e. as minus the sum of the transition intensities of the transitions out from state g . Finally, \mathbf{I} is the $S \times S$ identity matrix. Equation (1) describes a theoretical relation between the true underlying transition intensities and transition probabilities. The product is a so called product integral (Andersen et al. 1993) when the transition intensities are continuous.

We already have estimates of all the transition intensities. If we gather these in a matrix and plug them in equation (1), we get

$$(2) \quad \hat{\mathbf{P}}(s, t) = \prod_{s < u \leq t} (\mathbf{I} + d\hat{\mathbf{\Lambda}}(u))$$

as an estimate of the transition probabilities. This estimator is called the Aalen-Johansen estimator, and it is implemented in **probtrans**. By working with matrices, we immediately get all the transition probabilities from all the starting states g to all the receiving states h in one go. When we fix s , we can calculate all these transition probabilities by forward matrix multiplications using the simple recursive relation

$$\hat{\mathbf{P}}(s, t+) = \hat{\mathbf{P}}(s, t) \cdot (\mathbf{I} + d\hat{\mathbf{\Lambda}}(t+)) .$$

Andersen et al. (1993) and de Wreede et al. (2009) also describe recursive formulas for the covariance matrix of $\hat{\mathbf{P}}(s, t)$, with and without covariates, which are also implemented.

Let us see all this theory in action and let us recreate Figure 15 of the tutorial. For this we need to calculate transition probabilities for a baseline patient, based on the Markov PH model.

We thus use `msf2` as input for `probtrans`. By default, `probtrans` uses forward prediction, which means that s is kept fixed and $t > s$. The argument `predt` specifies either s or t . In this case (forward prediction) it specifies s .

```
> pt <- probtrans(msf2, tmat, predt = 0)
```

The result of `probtrans` is a list, where item `[[i]]` contains predictions from state i . Each item of the list is a data frame with `time` containing all event time points, and `pstate1`, `pstate2`, etc the probabilities of being in state 1, 2, etc, and finally `se1`, `se2` etc the standard errors of these estimated probabilities. The item `[[3]]` contains predictions $\hat{P}_{3h}(0, t)$ (we chose $s = 0$) starting from the RelDeath state, which is absorbing.

```
> head(pt[[3]])
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|---|-------------|---------|---------|---------|-----|-----|-----|
| 1 | 0.000000000 | 0 | 0 | 1 | 0 | 0 | 0 |
| 2 | 0.002737851 | 0 | 0 | 1 | 0 | 0 | 0 |
| 3 | 0.008213552 | 0 | 0 | 1 | 0 | 0 | 0 |
| 4 | 0.010951403 | 0 | 0 | 1 | 0 | 0 | 0 |
| 5 | 0.016427105 | 0 | 0 | 1 | 0 | 0 | 0 |
| 6 | 0.019164956 | 0 | 0 | 1 | 0 | 0 | 0 |

```
> tail(pt[[3]])
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|-----|----------|---------|---------|---------|-----|-----|-----|
| 501 | 6.253251 | 0 | 0 | 1 | 0 | 0 | 0 |
| 502 | 6.357290 | 0 | 0 | 1 | 0 | 0 | 0 |
| 503 | 6.362765 | 0 | 0 | 1 | 0 | 0 | 0 |
| 504 | 6.798084 | 0 | 0 | 1 | 0 | 0 | 0 |
| 505 | 7.110198 | 0 | 0 | 1 | 0 | 0 | 0 |
| 506 | 7.731691 | 0 | 0 | 1 | 0 | 0 | 0 |

We see that these prediction probabilities are not so interesting; the probabilities are all 0 or 1, and, since there is no randomness, all the SE's are 0. Item `[[2]]` contains predictions $\hat{P}_{2h}(0, t)$ from state 2.

```
> head(pt[[2]])
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|---|-------------|---------|-----------|--------------|-----|--------------|--------------|
| 1 | 0.000000000 | 0 | 1.0000000 | 0.0000000000 | 0 | 0.0000000000 | 0.0000000000 |
| 2 | 0.002737851 | 0 | 0.9997909 | 0.0002090742 | 0 | 0.0002115858 | 0.0002115858 |
| 3 | 0.008213552 | 0 | 0.9997909 | 0.0002090742 | 0 | 0.0002115858 | 0.0002115858 |
| 4 | 0.010951403 | 0 | 0.9995818 | 0.0004182281 | 0 | 0.0003028232 | 0.0003028232 |
| 5 | 0.016427105 | 0 | 0.9991632 | 0.0008368292 | 0 | 0.0004382601 | 0.0004382601 |
| 6 | 0.019164956 | 0 | 0.9987444 | 0.0012556499 | 0 | 0.0005486946 | 0.0005486946 |

```
> tail(pt[[2]])
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|-----|----------|---------|-----------|-----------|-----|------------|------------|
| 501 | 6.253251 | 0 | 0.7079572 | 0.2920428 | 0 | 0.03724432 | 0.03724432 |
| 502 | 6.357290 | 0 | 0.7027899 | 0.2972101 | 0 | 0.03803252 | 0.03803252 |
| 503 | 6.362765 | 0 | 0.6975745 | 0.3024255 | 0 | 0.03881087 | 0.03881087 |
| 504 | 6.798084 | 0 | 0.6870020 | 0.3129980 | 0 | 0.04097391 | 0.04097391 |
| 505 | 7.110198 | 0 | 0.6455554 | 0.3544446 | 0 | 0.05856528 | 0.05856528 |
| 506 | 7.731691 | 0 | 0.6455554 | 0.3544446 | 0 | 0.05856528 | 0.05856528 |

From state 2 it is only possible to visit state 3 or to remain in state 2. The probability of going to state 1 is 0. The predictions $\hat{P}_{1h}(0, t)$ from state 1 in [[1]] are perhaps of most interest here.

```
> head(pt[[1]])
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 |
|---|-------------|-----------|--------------|--------------|--------------|--------------|
| 1 | 0.000000000 | 1.0000000 | 0.0000000000 | 0.0000000000 | 0.0000000000 | 0.0000000000 |
| 2 | 0.002737851 | 0.9991669 | 0.0005277714 | 0.0003053084 | 0.0006117979 | 0.0005285695 |
| 3 | 0.008213552 | 0.9986390 | 0.0010556490 | 0.0003053084 | 0.0008100529 | 0.0007492497 |
| 4 | 0.010951403 | 0.9983340 | 0.0010554282 | 0.0006106022 | 0.0008685356 | 0.0007490930 |
| 5 | 0.016427105 | 0.9977235 | 0.0010549862 | 0.0012215589 | 0.0009807157 | 0.0007487794 |
| 6 | 0.019164956 | 0.9965843 | 0.0015830048 | 0.0018327183 | 0.0012115670 | 0.0009191199 |

```

      se3
1 0.0000000000
2 0.0003082357
3 0.0003082357
4 0.0004401329
5 0.0006342283
6 0.0007908588

```

```
> tail(pt[[1]])
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|-----|----------|-----------|-----------|-----------|------------|------------|------------|
| 501 | 6.253251 | 0.2308531 | 0.4336481 | 0.3354989 | 0.02448884 | 0.02974526 | 0.03063866 |
| 502 | 6.357290 | 0.2283925 | 0.4304829 | 0.3411246 | 0.02460675 | 0.03002904 | 0.03150500 |
| 503 | 6.362765 | 0.2259175 | 0.4272883 | 0.3467942 | 0.02472281 | 0.03031296 | 0.03234850 |
| 504 | 6.798084 | 0.2209174 | 0.4208123 | 0.3582703 | 0.02518284 | 0.03119272 | 0.03507050 |
| 505 | 7.110198 | 0.2014549 | 0.3954248 | 0.4031203 | 0.03067690 | 0.03987257 | 0.05867417 |
| 506 | 7.731691 | 0.2014549 | 0.3954248 | 0.4031203 | 0.03067690 | 0.03987257 | 0.05867417 |

But we see that we do not have enough information to create Figure 15 of the tutorial, since the probability of the relapse/death state (**pstate3**) does not distinguish between relapse/death before or after platelet recovery. The remedy is actually easy in this case. Consider a different multi-state model with two RelDeath states, the first one (state 3) after platelet recovery, the second one (state 4) without platelet recovery. The transition matrix of this multi-state model is defined as

```
> tmat2 <- matrix(NA, 4, 4)
> tmat2[1, 2] <- 1
> tmat2[1, 4] <- 2
> tmat2[2, 3] <- 3
> tmat2
```

```

      [,1] [,2] [,3] [,4]
[1,]   NA    1   NA    2
[2,]   NA   NA    3   NA
[3,]   NA   NA   NA   NA
[4,]   NA   NA   NA   NA

```

The multi-state model has four states and the same three transitions as before. If we apply *probtrans* to this new multi-state model with the same estimated cumulative hazards and

standard errors as before, we get exactly what we want. Thus, we just have to call `probtrans` with the old `msf2` and the new `tmat2`. In the elements of the resulting lists, `pstate3` will indicate the probability of relapse/death after platelet recovery and `pstate4` the probability of relapse/death without platelet recovery.

```
> pt <- probtrans(msf2, tmat2, predt = 0)
> pt1 <- pt[[1]]
> head(pt1)
```

| | time | pstate1 | pstate2 | pstate3 | pstate4 | se1 |
|---|-------------|-----------|--------------|--------------|--------------|--------------|
| 1 | 0.000000000 | 1.0000000 | 0.0000000000 | 0.000000e+00 | 0.0000000000 | 0.0000000000 |
| 2 | 0.002737851 | 0.9991669 | 0.0005277714 | 0.000000e+00 | 0.0003053084 | 0.0006117979 |
| 3 | 0.008213552 | 0.9986390 | 0.0010556490 | 0.000000e+00 | 0.0003053084 | 0.0008100529 |
| 4 | 0.010951403 | 0.9983340 | 0.0010554282 | 2.208393e-07 | 0.0006103813 | 0.0008685356 |
| 5 | 0.016427105 | 0.9977235 | 0.0010549862 | 6.628276e-07 | 0.0012208961 | 0.0009807157 |
| 6 | 0.019164956 | 0.9965843 | 0.0015830048 | 1.105048e-06 | 0.0018316132 | 0.0012115670 |

| | se2 | se3 | se4 |
|---|--------------|--------------|--------------|
| 1 | 0.0000000000 | 0.000000e+00 | 0.0000000000 |
| 2 | 0.0005285695 | 1.116923e-07 | 0.0003080762 |
| 3 | 0.0007492497 | 1.116923e-07 | 0.0003080762 |
| 4 | 0.0007490930 | 2.989514e-07 | 0.0004397978 |
| 5 | 0.0007487794 | 6.308958e-07 | 0.0006336859 |
| 6 | 0.0009191199 | 1.032427e-06 | 0.0007900509 |

```
> tail(pt1)
```

| | time | pstate1 | pstate2 | pstate3 | pstate4 | se1 | se2 |
|-----|----------|-----------|-----------|-----------|-----------|------------|------------|
| 501 | 6.253251 | 0.2308531 | 0.4336481 | 0.1681264 | 0.1673724 | 0.02448884 | 0.02974526 |
| 502 | 6.357290 | 0.2283925 | 0.4304829 | 0.1712916 | 0.1698330 | 0.02460675 | 0.03002904 |
| 503 | 6.362765 | 0.2259175 | 0.4272883 | 0.1744862 | 0.1723080 | 0.02472281 | 0.03031296 |
| 504 | 6.798084 | 0.2209174 | 0.4208123 | 0.1809622 | 0.1773081 | 0.02518284 | 0.03119272 |
| 505 | 7.110198 | 0.2014549 | 0.3954248 | 0.2063497 | 0.1967706 | 0.03067690 | 0.03987257 |
| 506 | 7.731691 | 0.2014549 | 0.3954248 | 0.2063497 | 0.1967706 | 0.03067690 | 0.03987257 |

| | se3 | se4 |
|-----|------------|------------|
| 501 | 0.02379684 | 0.02100629 |
| 502 | 0.02430502 | 0.02136056 |
| 503 | 0.02480762 | 0.02170882 |
| 504 | 0.02616939 | 0.02264879 |
| 505 | 0.03690104 | 0.02987965 |
| 506 | 0.03690104 | 0.02987965 |

The reader may check that the `pstate3` and `pstate4` probabilities of this new Aalen-Johansen estimator sum up to the `pstate3` probability of the result of the previous call to `probtrans`, and that the `pstate1` and `pstate2` probabilities are unchanged.

Figure 2 contains a plot of `pt1`.

```
> tv <- pt1$time
> nmax <- length(tv)
> tmax <- tv[nmax]
> plot(tv, pt1$pstate2, type = "s", ylim = c(0, 1), xlab = "Years since transplant",
+       ylab = "Prediction probabilities", lwd = 2)
```

```

> lines(tv, pt1$pstate2 + pt1$pstate3, type = "s", lwd = 2)
> lines(tv, pt1$pstate2 + pt1$pstate3 + pt1$pstate4, type = "s",
+       lwd = 2)
> text(tmax, pt1$pstate2[nmax]/2, "Alive in remission, PR", adj = 1,
+       cex = 0.75)
> text(tmax, pt1$pstate2[nmax] + pt1$pstate3[nmax] * 0.65, "Relapse or death after PR",
+       adj = 1, cex = 0.75)
> text(tmax, pt1$pstate2[nmax] + pt1$pstate3[nmax] + pt1$pstate4[nmax]/2,
+       "Relapse or death without PR", adj = 1, cex = 0.75)
> text(tmax, 1 - pt1$pstate1[nmax]/2, "Alive in remission, no PR",
+       adj = 1, cex = 0.75)

```

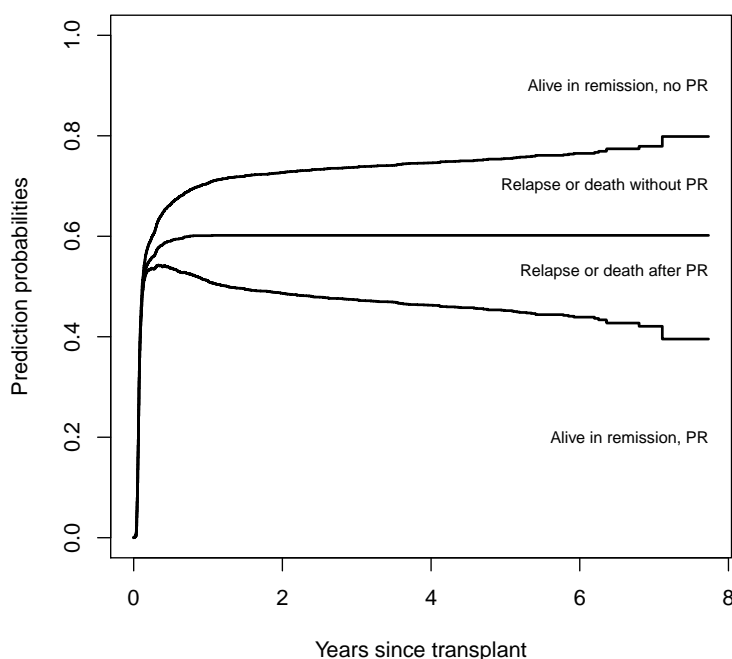


Figure 2: Stacked prediction probabilities at $s = 0$ for a reference patient. PR stands for platelet recovery

To obtain the predictions $\hat{P}_{1h}(s, t)$ for $s = 0.5$, which are plotted in Figure 16 of the tutorial, we simply change the value of *predt* in the call to *probtrans*.

```

> pt <- probtrans(msf1, tmat2, predt = 0.5)
> pt1 <- pt[[1]]
> head(pt1)

```

| | time | pstate1 | pstate2 | pstate3 | pstate4 | se1 |
|---|-----------|-----------|--------------|--------------|--------------|--------------|
| 1 | 0.5000000 | 1.0000000 | 0.0000000000 | 0.000000e+00 | 0.0000000000 | 0.0000000000 |
| 2 | 0.5010267 | 0.9990822 | 0.0000000000 | 0.000000e+00 | 0.000917829 | 0.002742856 |
| 3 | 0.5037645 | 0.9990822 | 0.0000000000 | 0.000000e+00 | 0.000917829 | 0.002742856 |
| 4 | 0.5065024 | 0.9965219 | 0.001641861 | 0.000000e+00 | 0.001836267 | 0.005670749 |

```

5 0.5092402 0.9948773 0.003286473 0.000000e+00 0.001836267 0.007017428
6 0.5119781 0.9939577 0.003277868 8.605219e-06 0.002755782 0.007531563
      se2      se3      se4
1 0.000000000 0.00000e+00 0.000000000
2 0.000000000 0.00000e+00 0.002742856
3 0.000000000 0.00000e+00 0.002742856
4 0.004140219 0.00000e+00 0.003878231
5 0.005854735 0.00000e+00 0.003878231
6 0.005839415 1.87624e-05 0.004752275

```

The result now contains only time points $t \geq 0.5$. Figure 3 contains a plot of `pt1`.

```

> tv <- pt1$time
> nmax <- length(tv)
> tmax <- tv[nmax]
> plot(tv, pt1$pstate2, type = "s", ylim = c(0, 1), xlim = c(0,
+   tmax), xlab = "Years since transplant", ylab = "Prediction probabilities",
+   lwd = 2)
> lines(tv, pt1$pstate2 + pt1$pstate3, type = "s", lwd = 2)
> lines(tv, pt1$pstate2 + pt1$pstate3 + pt1$pstate4, type = "s",
+   lwd = 2)
> text(tmax, pt1$pstate2[nmax]/2, "Alive in remission, PR", adj = 1,
+   cex = 0.75)
> text(tmax, pt1$pstate2[nmax] + pt1$pstate3[nmax] * 0.65, "Relapse or death after PR",
+   adj = 1, cex = 0.75)
> text(tmax, pt1$pstate2[nmax] + pt1$pstate3[nmax] + pt1$pstate4[nmax]/2,
+   "Relapse or death without PR", adj = 1, cex = 0.75)
> text(tmax, 1 - pt1$pstate1[nmax]/2, "Alive in remission, no PR",
+   adj = 1, cex = 0.75)

```

Figure 17 of the tutorial distinguishes between three patients, one being the good old (or rather young) reference patient, for which we have already calculated the probabilities, one for a patient in the age category 20-40, and one for a patient older than 40. To obtain prediction probabilities for the latter two patients as well, we have to repeat part of the calculations, changing only the value of age in the `newdata` data frame.

```

> msf.20 <- msf2 # copy msfit result for reference (young) patient
> newd <- newd[,1:5] # use the basic covariates of the reference patient
> newd2 <- newd
> newd2$age <- 1
> newd2$age <- factor(newd2$age, levels=0:2, labels=levels(ebmt3$age))
> newd2 <- expand.covs(newd2, tmat, covs[1:4], longnames=FALSE)
> newd2$strata=c(1,2,2)
> newd2$pr <- c(0,0,1)
> msf.2040 <- msfit(c2, newdata=newd2)
> newd3 <- newd
> newd3$age <- 2
> newd3$age <- factor(newd3$age, levels=0:2, labels=levels(ebmt3$age))
> newd3 <- expand.covs(newd3, tmat, covs[1:4], longnames=FALSE)
> newd3$strata=c(1,2,2)
> newd3$pr <- c(0,0,1)

```

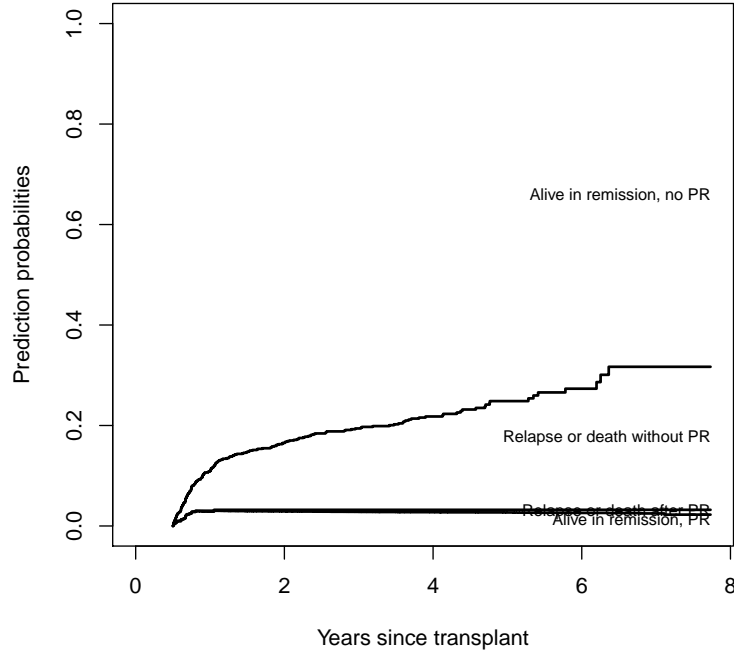


Figure 3: Stacked prediction probabilities at $s = 0.5$ for a reference patient

```
> msf.40 <- msfit(c2, newdata=newd3)
> pt.20 <- probtrans(msf.20,tmat,predt=0) # original young (<= 20) patient
> pt.201 <- pt.20[[1]]; pt.202 <- pt.20[[2]]
> pt.2040 <- probtrans(msf.2040,tmat,predt=0) # patient 20-40
> pt.20401 <- pt.2040[[1]]; pt.20402 <- pt.2040[[2]]
> pt.40 <- probtrans(msf.40,tmat,predt=0) # patient > 40
> pt.401 <- pt.40[[1]]; pt.402 <- pt.40[[2]]
```

The 5-years transition probabilities $P_{13}(0,5)$ and $P_{23}(0,5)$ are estimated as 0.30275 and 0.26210 respectively.

```
> pt.201[488:489,] # 5 years falls between 488th and 489th time point
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|-----|----------|-----------|-----------|-----------|------------|------------|------------|
| 488 | 4.985626 | 0.2452605 | 0.4519872 | 0.3027523 | 0.02411439 | 0.02853645 | 0.02693539 |
| 489 | 5.084189 | 0.2445602 | 0.4511034 | 0.3043365 | 0.02412385 | 0.02858110 | 0.02707436 |

```
> pt.202[488:489,] # 5-years probabilities
```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|-----|----------|---------|-----------|-----------|-----|------------|------------|
| 488 | 4.985626 | 0 | 0.7378970 | 0.2621030 | 0 | 0.03339911 | 0.03339911 |
| 489 | 5.084189 | 0 | 0.7364541 | 0.2635459 | 0 | 0.03356217 | 0.03356217 |

Figure 4 shows relapse-free survival probabilities without distinction between before or after platelet recovery, so we can use the first transition matrix `tmat`. The probabilities we want are $1 - \hat{P}_{13}(0, t)$ and $1 - \hat{P}_{23}(0, t)$, the first one conditioning on being in state 1 (transplantation, i.e. no PR), the second in being in state 2 (PR).

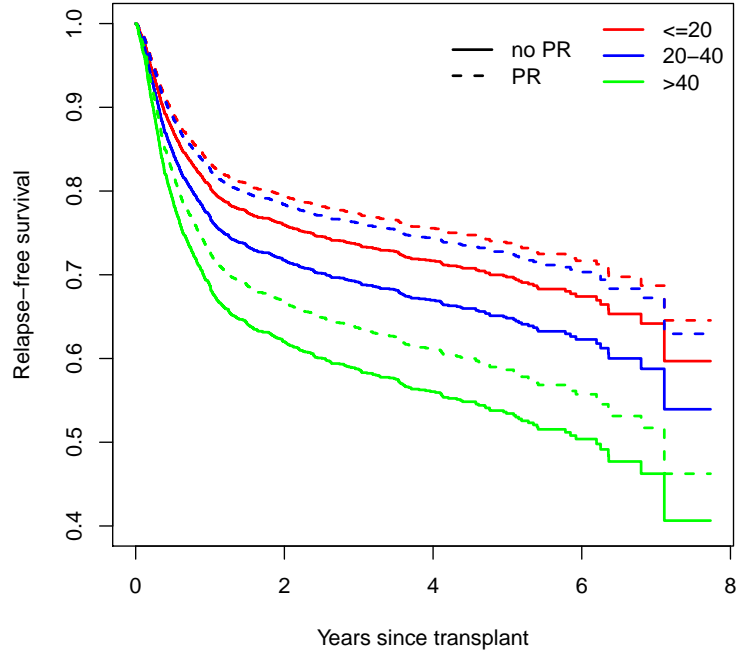


Figure 4: Predicted relapse-free survival probabilities for three patients in different age categories, given platelet recovery (dashed) and given no platelet recovery (solid). The time of prediction was at transplant (note: in the tutorial this was at 1 month after transplant).

```
> plot(pt.201$time, 1 - pt.201$pstate3, ylim = c(0.425, 1), type = "s",
+      lwd = 2, col = "red", xlab = "Years since transplant", ylab = "Relapse-free survival",
> lines(pt.20401$time, 1 - pt.20401$pstate3, type = "s", lwd = 2,
+      col = "blue")
> lines(pt.401$time, 1 - pt.401$pstate3, type = "s", lwd = 2, col = "green")
> lines(pt.202$time, 1 - pt.202$pstate3, type = "s", lwd = 2, col = "red",
+      lty = 2)
> lines(pt.20402$time, 1 - pt.20402$pstate3, type = "s", lwd = 2,
+      col = "blue", lty = 2)
> lines(pt.402$time, 1 - pt.402$pstate3, type = "s", lwd = 2, col = "green",
+      lty = 2)
> legend(6, 1, c("no PR", "PR"), lwd = 2, lty = 1:2, xjust = 1,
+      bty = "n")
> legend("topright", c("<=20", "20-40", ">40"), lwd = 2, col = c("red",
+      "blue", "green"), bty = "n")
```

It is also possible to do backward prediction. This should not be understood as attempting to predict the past. It means that in our prediction probabilities $P_{gh}(s, t)$, we fix t , a time horizon, and we want to study how $P_{gh}(s, t)$ changes as more and more information on a patient becomes available. From a computational point of view this just means that the order of the matrix multiplication in (2) is reversed. We will plot $1 - \hat{P}_{13}(s, 5)$ and $1 - \hat{P}_{23}(s, 5)$, the 5-years relapse-free survival probabilities given that the patient is in state 1 (no PR) and in state 2 (PR), respectively, for the same three patients as before.

```

> pt.20 <- probtrans(msf.20, tmat, direction = "backward", predt = 5)
> pt.201 <- pt.20[[1]]
> pt.202 <- pt.20[[2]]
> head(pt.201)

```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|---|-------------|-----------|-----------|-----------|------------|------------|------------|
| 1 | 0.000000000 | 0.2452605 | 0.4519872 | 0.3027523 | 0.02411439 | 0.02853645 | 0.02693539 |
| 2 | 0.002737851 | 0.2454650 | 0.4519742 | 0.3025608 | 0.02413403 | 0.02854695 | 0.02694328 |
| 3 | 0.008213552 | 0.2455948 | 0.4518230 | 0.3025823 | 0.02414644 | 0.02854909 | 0.02694380 |
| 4 | 0.010951403 | 0.2456698 | 0.4519611 | 0.3023691 | 0.02415369 | 0.02855746 | 0.02695114 |
| 5 | 0.016427105 | 0.2458201 | 0.4522376 | 0.3019422 | 0.02416821 | 0.02857418 | 0.02696574 |
| 6 | 0.019164956 | 0.2461011 | 0.4523628 | 0.3015361 | 0.02419520 | 0.02859303 | 0.02698076 |

```

> head(pt.202)

```

| | time | pstate1 | pstate2 | pstate3 | se1 | se2 | se3 |
|---|-------------|---------|-----------|-----------|-----|------------|------------|
| 1 | 0.000000000 | 0 | 0.7378970 | 0.2621030 | 0 | 0.03339911 | 0.03339911 |
| 2 | 0.002737851 | 0 | 0.7380513 | 0.2619487 | 0 | 0.03340572 | 0.03340572 |
| 3 | 0.008213552 | 0 | 0.7380513 | 0.2619487 | 0 | 0.03340572 | 0.03340572 |
| 4 | 0.010951403 | 0 | 0.7382057 | 0.2617943 | 0 | 0.03341233 | 0.03341233 |
| 5 | 0.016427105 | 0 | 0.7385150 | 0.2614850 | 0 | 0.03342551 | 0.03342551 |
| 6 | 0.019164956 | 0 | 0.7388247 | 0.2611753 | 0 | 0.03343863 | 0.03343863 |

Here item [[1]] gives estimates $\hat{P}_{1h}(s, 5)$ and [[2]] gives estimates $\hat{P}_{2h}(s, 5)$. For item [[g]], the column time gives the different values of s and pstate1 etc give the estimated probabilities of being in state 1 etc at 5 years, conditional on being in state g at time s . In pt.201 we recognize at time (s)=0 0.30275 as $\hat{P}_{1h}(0, 5)$ and in pt.202 we see 0.26210 as $\hat{P}_{2h}(0, 5)$. The backward transition probabilities for the other two patients are calculated similarly.

```

> pt.2040 <- probtrans(msf.2040, tmat, direction = "backward",
+   predt = 5)
> pt.20401 <- pt.2040[[1]]
> pt.20402 <- pt.2040[[2]]
> pt.40 <- probtrans(msf.40, tmat, direction = "backward", predt = 5)
> pt.401 <- pt.40[[1]]
> pt.402 <- pt.40[[2]]

```

As mentioned before, in $s = 0$, these probabilities are the same as the five-years probabilities of Figure 4, and as s approaches 5, the probabilities approach 1, since both $\hat{P}_{13}(s, 5)$ and $\hat{P}_{23}(s, 5)$ approach 0. Figure 5 shows 5-years relapse-free survival probabilities, both with and without platelet recovery, with the prediction time s varying.

```

> plot(pt.201$time, 1 - pt.201$pstate3, ylim = c(0.425, 1), type = "s",
+   lwd = 2, col = "red", xlab = "Years since transplant", ylab = "Relapse-free survival")
> lines(pt.20401$time, 1 - pt.20401$pstate3, type = "s", lwd = 2,
+   col = "blue")
> lines(pt.401$time, 1 - pt.401$pstate3, type = "s", lwd = 2, col = "green")
> lines(pt.202$time, 1 - pt.202$pstate3, type = "s", lwd = 2, col = "red",
+   lty = 2)
> lines(pt.20402$time, 1 - pt.20402$pstate3, type = "s", lwd = 2,
+   col = "blue", lty = 2)

```

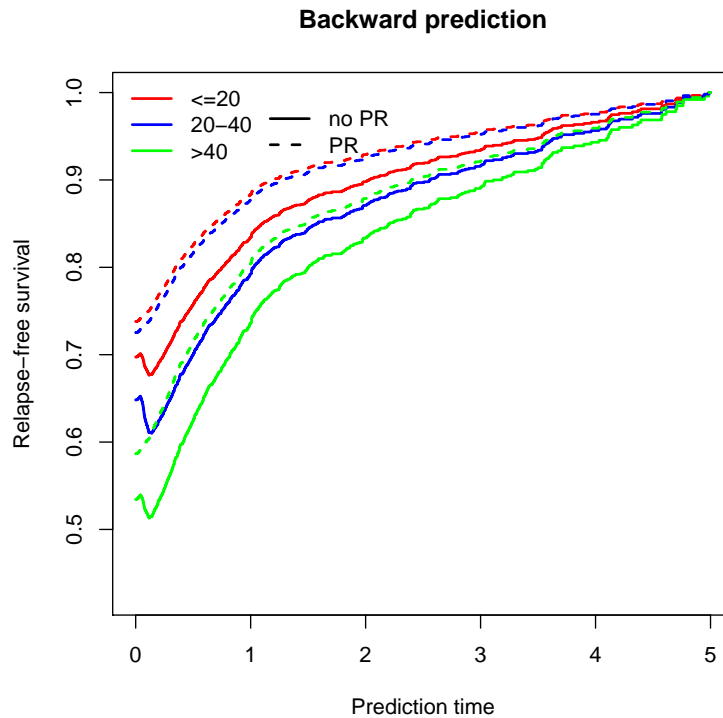



Figure 5: Predicted probabilities of 5-years relapse-free survival, conditional on being alive without relapse with (PR) and without platelet recovery (no PR). Patients in three age categories.

```
> lines(pt.402$time, 1 - pt.402$pstate3, type = "s", lwd = 2, col = "green",
+       lty = 2)
> legend("topleft", c("<=20", "20-40", ">40"), lwd = 2, col = c("red",
+       "blue", "green"), bty = "n")
> legend(1, 1, c("no PR", "PR"), lwd = 2, lty = 1:2, bty = "n")
> title(main = "Backward prediction")
```

5 Competing risks

The data used in Section 3 of the tutorial is available in *mstate* under the name `aidssi`. See the help file for more information.

```
> data(aidssi)
> si <- aidssi # Just a shorter name
> head(si)
```

| | patnr | time | status | cause | ccr5 |
|---|-------|--------|--------|------------|------|
| 1 | 1 | 9.106 | 1 | AIDS | WW |
| 2 | 2 | 11.039 | 0 | event-free | WM |
| 3 | 3 | 2.234 | 1 | AIDS | WW |
| 4 | 4 | 9.878 | 2 | SI | WM |
| 5 | 5 | 3.819 | 1 | AIDS | WW |
| 6 | 6 | 6.801 | 1 | AIDS | WW |

```
> table(si$status)
```

```
 0    1    2
107 114 108
```

To prepare data in long format, it is possible to use *msprep*. In this case there is not a huge advantage in using *msprep*; the long data may just as easily be prepared directly. Nevertheless we will illustrate the use of *msprep* to obtain data in long format. The function *trans.comprisk* prepares a transition matrix for competing risks models. The first argument is the number of causes of failure; in the *names* argument a character vector of length three (the total number of states in the multi-state model including the failure-free state) may be given. The transition matrix has three states with stte 1 being the failure-free state and the subsequent sttes representing the different causes of failure.

```
> tmat <- trans.comprisk(2, names = c("event-free", "AIDS", "SI"))
> tmat
```

| from | to | event-free | AIDS | SI |
|------------|----|------------|------|----|
| event-free | | NA | 1 | 2 |
| AIDS | | NA | NA | NA |
| SI | | NA | NA | NA |

Now follows the actual call to *msprep*.

```
> si$stat1 <- as.numeric(si$status == 1)
> si$stat2 <- as.numeric(si$status == 2)
> silong <- msprep(time = c(NA, "time", "time"), status = c(NA,
+ "stat1", "stat2"), data = si, keep = "ccr5", trans = tmat)
```

We can use *events* to check whether the number of events from original data (*si*) corresponds with long data.

```
> events(silong, tmat)
```

\$Frequencies

| from | to | event-free | AIDS | SI | no event | total | entering |
|------------|----|------------|------|-----|----------|-------|----------|
| event-free | | 0 | 114 | 108 | | 107 | 329 |
| AIDS | | 0 | 0 | 0 | | 0 | 0 |
| SI | | 0 | 0 | 0 | | 0 | 0 |

\$Proportions

| from | to | event-free | AIDS | SI | no event |
|------------|----|------------|-----------|-----------|-----------|
| event-free | | 0.0000000 | 0.3465046 | 0.3282675 | 0.3252280 |
| AIDS | | | | | |
| SI | | | | | |

For the regression analyses ot be performed later we add transition-specific covariates. In the context of competing risks one could call them cause-specific covariates. Since the factor levels of CCR5 are quite short we keep the default setting (TRUE) of *longnames*.

```
> silong <- expand.covs(silong, tmat, "ccr5")
> silong[1:8, ]
```

| | id | from | to | trans | Tstart | Tstop | time | status | ccr5 | ccr5WM.1 | ccr5WM.2 |
|---|----|------|----|-------|--------|--------|--------|--------|------|----------|----------|
| 1 | 1 | 1 | 2 | 1 | 0 | 9.106 | 9.106 | 1 | WW | 0 | 0 |
| 2 | 1 | 1 | 3 | 2 | 0 | 9.106 | 9.106 | 0 | WW | 0 | 0 |
| 3 | 2 | 1 | 2 | 1 | 0 | 11.039 | 11.039 | 0 | WM | 1 | 0 |
| 4 | 2 | 1 | 3 | 2 | 0 | 11.039 | 11.039 | 0 | WM | 0 | 1 |
| 5 | 3 | 1 | 2 | 1 | 0 | 2.234 | 2.234 | 1 | WW | 0 | 0 |
| 6 | 3 | 1 | 3 | 2 | 0 | 2.234 | 2.234 | 0 | WW | 0 | 0 |
| 7 | 4 | 1 | 2 | 1 | 0 | 9.878 | 9.878 | 0 | WM | 1 | 0 |
| 8 | 4 | 1 | 3 | 2 | 0 | 9.878 | 9.878 | 1 | WM | 0 | 1 |

To illustrate the fact that naive Kaplan-Meiers are biased estimators of the probabilities of failing from the different causes of failure, we just make use of the functions in the *survival* package. I am using *coxph* below, probably this could be done quicker.

```
> c1 <- coxph(Surv(time, status) ~ 1, data = silong, subset = (trans ==
+ 1), method = "breslow")
> c2 <- coxph(Surv(time, status) ~ 1, data = silong, subset = (trans ==
+ 2), method = "breslow")
> h1 <- survfit(c1)
> h1 <- data.frame(time = h1$time, surv = h1$surv)
> h2 <- survfit(c2)
> h2 <- data.frame(time = h2$time, surv = h2$surv)
```

These naive Kaplan-Meier curves are shown in Figure 6 (Figure 2 in the tutorial). The Kaplan-Meier estimate of AIDS is plotted as a survival curve, while that of SI appearance is shown as a distribution function. There is some extra code to chop the time at 13 years. This was just done to make the picture prettier.

```
> idx1 <- (h1$time<13) # this restricts the plot to the first 13 years
> plot(c(0,h1$time[idx1],13),c(1,h1$surv[idx1],min(h1$surv[idx1])),type="s",
+      ylim=c(0,1),xlab="Years from HIV infection",ylab="Probability",lwd=2)
> idx2 <- (h2$time<13)
> lines(c(0,h2$time[idx2],13),c(0,1-h2$surv[idx2],max(1-h2$surv[idx2])),type="s",lwd=2)
> text(8,0.71,adj=0,"AIDS")
> text(8,0.32,adj=0,"SI")
```

Cumulative incidence functions can be computed using the function *Cuminc*. It takes as main arguments *time* and *status*, which can be provided as vectors

```
> ci <- Cuminc(time = si$time, status = si$status)
```

or, alternatively, as column names representing time and status, along with a *data* argument containing these column names.

```
> ci <- Cuminc(time = "time", status = "status", data = aidssi)
```

The result is a data frame containing the failure-free probabilities (*Surv*) and the cumulative incidence functions with their standard errors. Other arguments allow to specify the codes for the causes of failure and a group identifier.

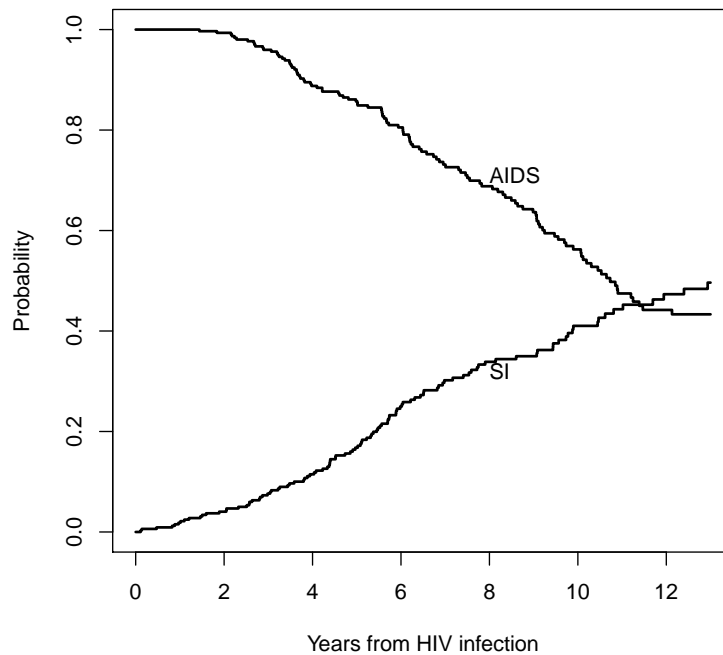


Figure 6: Estimated survival curve for AIDS and probability of SI appearance, based on the naive Kaplan-Meier estimator.

```
> head(ci)
```

| | time | Surv | CI.1 | CI.2 | seSurv | seCI.1 | seCI.2 |
|---|-------|-----------|------|-------------|-------------|--------|-------------|
| 1 | 0.000 | 1.0000000 | 0 | 0.000000000 | 0.000000000 | 0 | 0.000000000 |
| 2 | 0.112 | 0.9969605 | 0 | 0.003039514 | 0.003034891 | 0 | 0.003034891 |
| 3 | 0.137 | 0.9939210 | 0 | 0.006079027 | 0.004285436 | 0 | 0.004285436 |
| 4 | 0.474 | 0.9908628 | 0 | 0.009137246 | 0.005251290 | 0 | 0.005251290 |
| 5 | 0.824 | 0.9877760 | 0 | 0.012224046 | 0.006074796 | 0 | 0.006074796 |
| 6 | 0.884 | 0.9846795 | 0 | 0.015320522 | 0.006799283 | 0 | 0.006799283 |

```
> tail(ci)
```

| | time | Surv | CI.1 | CI.2 | seSurv | seCI.1 | seCI.2 |
|-----|--------|-----------|-----------|-----------|------------|------------|------------|
| 212 | 11.943 | 0.2312339 | 0.4035707 | 0.3651954 | 0.02638091 | 0.02978948 | 0.02881464 |
| 213 | 12.129 | 0.2266092 | 0.4081954 | 0.3651954 | 0.02625552 | 0.02989297 | 0.02881464 |
| 214 | 12.400 | 0.2219845 | 0.4081954 | 0.3698201 | 0.02612382 | 0.02989297 | 0.02896110 |
| 215 | 12.936 | 0.2165702 | 0.4081954 | 0.3752344 | 0.02604167 | 0.02989297 | 0.02919663 |
| 216 | 13.361 | 0.2067261 | 0.4180395 | 0.3752344 | 0.02665370 | 0.03089977 | 0.02919663 |
| 217 | 13.936 | 0.0000000 | 0.4180395 | 0.5819605 | 0.00000000 | 0.03089977 | 0.03089977 |

The cumulative incidence functions just obtained can be used to reproduce Figure 3 of the tutorial. The plots are shown in Figure 7.

```
> idx0 <- (ci$time < 13)
> plot(c(0, ci$time[idx0], 13), c(1, 1 - ci$CI.1[idx0], min(1 -
```

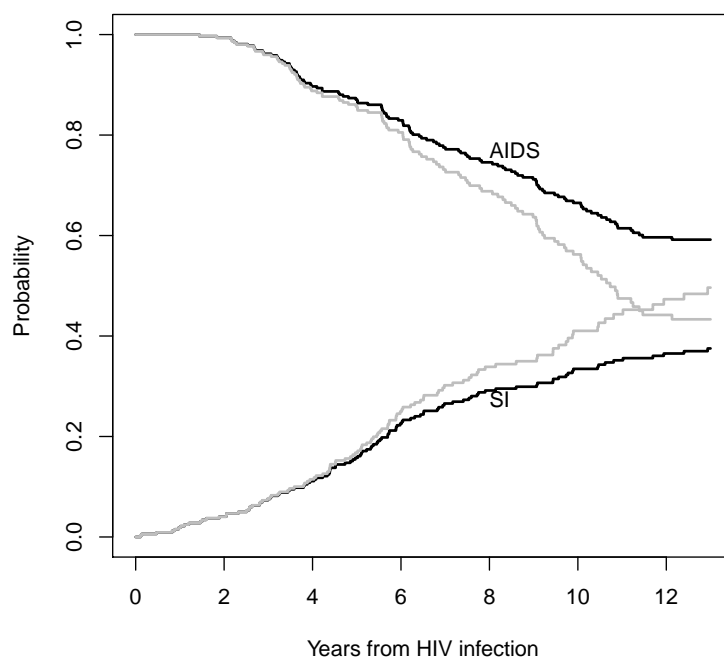


Figure 7: Estimates of probabilities of AIDS and SI appearance, based on the naive Kaplan-Meier (grey) and on cumulative incidence functions (black).

```
+      ci$CI.1[idx0])), type = "s", ylim = c(0, 1), xlab = "Years from HIV infection",
+      ylab = "Probability", lwd = 2)
> idx1 <- (h1$time < 13)
> lines(c(0, h1$time[idx1], 13), c(1, h1$surv[idx1], min(h1$surv[idx1])),
+      type = "s", lwd = 2, col = 8)
> lines(c(0, ci$time[idx0], 13), c(0, ci$CI.2[idx0], max(ci$CI.2[idx0])),
+      type = "s", lwd = 2)
> idx2 <- (h2$time < 13)
> lines(c(0, h2$time[idx2], 13), c(0, 1 - h2$surv[idx2], max(1 -
+      h2$surv[idx2])), type = "s", lwd = 2, col = 8)
> text(8, 0.77, adj = 0, "AIDS")
> text(8, 0.275, adj = 0, "SI")
```

The stacked plots of Figure 4 of the tutorial are shown in Figure 8.

```
> idx0 <- (ci$time < 13)
> plot(c(0, ci$time[idx0]), c(0, ci$CI.1[idx0]), type = "s", ylim = c(0,
+      1), xlab = "Years from HIV infection", ylab = "Probability",
+      lwd = 2)
> lines(c(0, ci$time[idx0]), c(0, ci$CI.1[idx0] + ci$CI.2[idx0]),
+      type = "s", lwd = 2)
> text(13, 0.5 * max(ci$CI.1[idx0]), adj = 1, "AIDS")
> text(13, max(ci$CI.1[idx0]) + 0.5 * max(ci$CI.2[idx0]), adj = 1,
+      "SI")
```

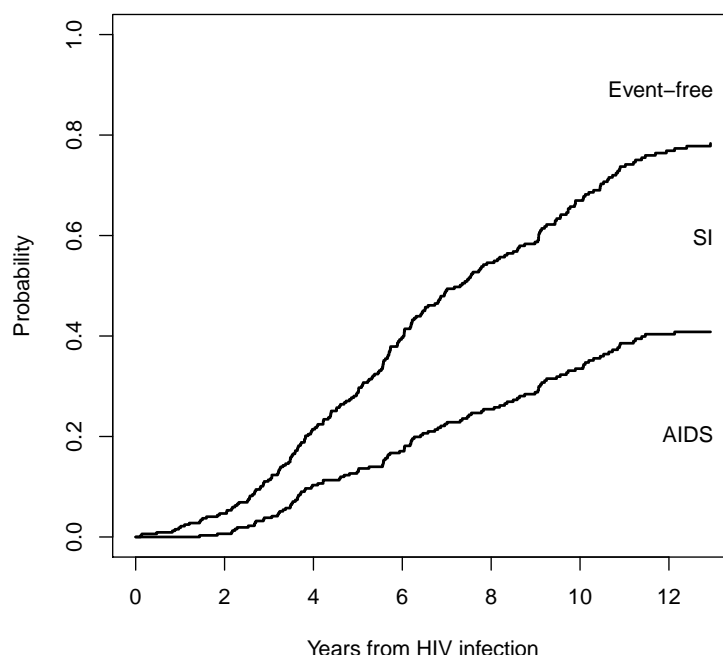


Figure 8: Cumulative incidence curves of AIDS and SI appearance. The cumulative incidence functions are stacked; the distances between two curves represent the probabilities of the different events.

```
> text(13, 0.5 + 0.5 * max(ci$CI.1[idx0]) + 0.5 * max(ci$CI.2[idx0]),
+      adj = 1, "Event-free")
```

Regression

The section on regression in the tutorial already shows some R code and occasional output. Because of the fact that I used *msprep* to prepare the long data, occasionally there will be very small differences with the code in the tutorial. We start with regression on cause-specific hazards. Using the original dataset, we can apply ordinary Cox regression for cause 1 (AIDS), taking only the AIDS cases as events. This is done by specifying `status==1` below (observations with `status=0` (true censorings) and `status=2` (SI) are treated as censorings). Similarly for cause 2 (SI appearance), where `status==2` indicates that only failures due to SI appearance are to be treated as events.

```
> coxph(Surv(time, status == 1) ~ ccr5, data = si) # AIDS
```

Call:

```
coxph(formula = Surv(time, status == 1) ~ ccr5, data = si)
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|-------|-----------|----------|-------|---------|
| ccr5WM | -1.24 | 0.291 | 0.307 | -4.02 | 5.7e-05 |

Likelihood ratio test=22 on 1 df, p=2.76e-06 n=324 (5 observations deleted due to missingness)

```
> coxph(Surv(time, status == 2) ~ ccr5, data = si) # SI appearance
```

Call:

```
coxph(formula = Surv(time, status == 2) ~ ccr5, data = si)
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|--------|-----------|----------|-------|------|
| ccr5WM | -0.254 | 0.776 | 0.238 | -1.07 | 0.29 |

Likelihood ratio test=1.19 on 1 df, p=0.275 n=324 (5 observations deleted due to missingness)

The same analysis can be performed using the long format dataset `silong` in several ways. For instance, as separate Cox regressions.

```
> coxph(Surv(time, status) ~ ccr5, data = silong, subset = (trans ==  
+ 1), method = "breslow")
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5, data = silong, subset = (trans ==  
1), method = "breslow")
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|-------|-----------|----------|-------|---------|
| ccr5WM | -1.24 | 0.291 | 0.307 | -4.02 | 5.7e-05 |

Likelihood ratio test=22 on 1 df, p=2.76e-06 n=324 (5 observations deleted due to missingness)

```
> coxph(Surv(time, status) ~ ccr5, data = silong, subset = (trans ==  
+ 2), method = "breslow")
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5, data = silong, subset = (trans ==  
2), method = "breslow")
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|--------|-----------|----------|-------|------|
| ccr5WM | -0.254 | 0.776 | 0.238 | -1.07 | 0.29 |

Likelihood ratio test=1.19 on 1 df, p=0.275 n=324 (5 observations deleted due to missingness)

And in a single analysis, using the expanded covariates.

```
> coxph(Surv(time, status) ~ ccr5WM.1 + ccr5WM.2 + strata(trans),  
+ data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5WM.1 + ccr5WM.2 + strata(trans),  
data = silong)
```

| | coef | exp(coef) | se(coef) | z | p |
|----------|--------|-----------|----------|-------|---------|
| ccr5WM.1 | -1.236 | 0.291 | 0.307 | -4.02 | 5.7e-05 |
| ccr5WM.2 | -0.254 | 0.776 | 0.238 | -1.07 | 2.9e-01 |

Likelihood ratio test=23.2 on 2 df, p=9.3e-06 n=648 (10 observations deleted due to missing)

The same model, but now using a covariate by cause interaction.

```
> coxph(Surv(time, status) ~ ccr5 * factor(trans) + strata(trans),
+       data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5 * factor(trans) + strata(trans),
      data = silong)
```

| | coef | exp(coef) | se(coef) | z | p |
|-----------------------|--------|-----------|----------|-------|---------|
| ccr5WM | -1.236 | 0.291 | 0.307 | -4.02 | 5.7e-05 |
| factor(trans)2 | NA | NA | 0.000 | NA | NA |
| ccr5WM:factor(trans)2 | 0.982 | 2.669 | 0.389 | 2.53 | 1.2e-02 |

Likelihood ratio test=23.2 on 2 df, p=9.3e-06 n=648 (10 observations deleted due to missing)

In the model below we assume that the effect of CCR5 on the two cause-specific hazards is equal. The significant effect of the interaction in the model we just saw indicates that this is not a good idea. But, again, this is just for educational purposes.

```
> coxph(Surv(time, status) ~ ccr5 + strata(trans), data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5 + strata(trans), data = silong)
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|--------|-----------|----------|-------|---------|
| ccr5WM | -0.701 | 0.496 | 0.186 | -3.77 | 0.00016 |

Likelihood ratio test=16.5 on 1 df, p=4.97e-05 n=648 (10 observations deleted due to missing)

There are two alternative ways yielding the same result. First, we can actually leave out the *strata* term.

```
> coxph(Surv(time, status) ~ ccr5, data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5, data = silong)
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|--------|-----------|----------|-------|---------|
| ccr5WM | -0.701 | 0.496 | 0.186 | -3.77 | 0.00016 |

Likelihood ratio test=16.5 on 1 df, p=4.96e-05 n=648 (10 observations deleted due to missing)

Second, since the *strata* term is not needed we can use *si*.

```
> coxph(Surv(time, status != 0) ~ ccr5, data = si)
```

Call:

```
coxph(formula = Surv(time, status != 0) ~ ccr5, data = si)
```

| | coef | exp(coef) | se(coef) | z | p |
|--------|--------|-----------|----------|-------|---------|
| ccr5WM | -0.701 | 0.496 | 0.186 | -3.77 | 0.00016 |

Likelihood ratio test=16.5 on 1 df, p=4.95e-05 n=324 (5 observations deleted due to missing)

Note: the actual estimated baseline hazards may be different, whether or not the strata term is used.

Assuming that baseline hazards for AIDS and SI are proportional (this is generally not a realistic assumption by the way, but just for illustration purposes).

```
> coxph(Surv(time, status) ~ ccr5WM.1 + ccr5WM.2 + factor(trans),
+       data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5WM.1 + ccr5WM.2 + factor(trans),
      data = silong)
```

| | coef | exp(coef) | se(coef) | z | p |
|----------------|--------|-----------|----------|-------|---------|
| ccr5WM.1 | -1.166 | 0.311 | 0.306 | -3.81 | 0.00014 |
| ccr5WM.2 | -0.332 | 0.718 | 0.237 | -1.40 | 0.16000 |
| factor(trans)2 | -0.184 | 0.832 | 0.148 | -1.25 | 0.21000 |

Likelihood ratio test=21.5 on 3 df, p=8.12e-05 n=648 (10 observations deleted due to missing)

Or, again using covariate by cause (transition) interaction.

```
> coxph(Surv(time, status) ~ ccr5 * factor(trans), data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5 * factor(trans), data = silong)
```

| | coef | exp(coef) | se(coef) | z | p |
|-----------------------|--------|-----------|----------|-------|---------|
| ccr5WM | -1.166 | 0.311 | 0.306 | -3.81 | 0.00014 |
| factor(trans)2 | -0.184 | 0.832 | 0.148 | -1.25 | 0.21000 |
| ccr5WM:factor(trans)2 | 0.835 | 2.304 | 0.386 | 2.17 | 0.03000 |

Likelihood ratio test=21.5 on 3 df, p=8.12e-05 n=648 (10 observations deleted due to missing)

Note that, even though patients are replicated in the long format, it is not necessary to use robust standard errors. Any of the previous analyses with the *silong* dataset gives identical results when a `cluster(id)` term is added. For instance,

```
> coxph(Surv(time, status) ~ ccr5 * factor(trans) + cluster(id),
+       data = silong)
```

Call:

```
coxph(formula = Surv(time, status) ~ ccr5 * factor(trans) + cluster(id),
      data = silong)
```

| | coef | exp(coef) | se(coef) | robust se | z | p |
|-----------------------|--------|-----------|----------|-----------|-------|---------|
| ccr5WM | -1.166 | 0.311 | 0.306 | 0.293 | -3.98 | 6.8e-05 |
| factor(trans)2 | -0.184 | 0.832 | 0.148 | 0.148 | -1.25 | 2.1e-01 |
| ccr5WM:factor(trans)2 | 0.835 | 2.304 | 0.386 | 0.386 | 2.17 | 3.0e-02 |

Likelihood ratio test=21.5 on 3 df, p=8.12e-05 n=648 (10 observations deleted due to missing values)

gives the same result as before.

So far in the regression context we have just used the `coxph` function of the *survival* package. In order to obtain predicted cumulative incidences, *msprep* is useful. First let us store our analysis with separate covariate effects for the two causes.

```
> c1 <- coxph(Surv(time, status) ~ ccr5WM.1 + ccr5WM.2 + strata(trans),
+       data = silong, method = "breslow")
```

If we want the predicted cumulative incidences for an individual with CCR5 wild-type (WW), we make a *newdata* data frame containing the (transition-specific) covariate values for each of the transitions for the individual of interest. Then we apply *msfit* as illustrated earlier in the context of multi-state models.

```
> WW <- data.frame(ccr5WM.1 = c(0, 0), ccr5WM.2 = c(0, 0), trans = c(1,
+       2), strata = c(1, 2))
> msf.WW <- msfit(c1, WW, trans = tmat)
```

And finally, to obtain the cumulative incidences we apply *probtrans*. Item `[[1]]` is selected because the prediction starts from state 1 (event-free) at time $s = 0$.

```
> pt.WW <- probtrans(msf.WW, tmat, 0)[[1]]
```

Similarly for an individual with the CCR5 mutant (WM) genotype.

```
> WM <- data.frame(ccr5WM.1 = c(1, 0), ccr5WM.2 = c(0, 1), trans = c(1,
+       2), strata = c(1, 2))
> msf.WM <- msfit(c1, WM, trans = tmat)
> pt.WM <- probtrans(msf.WM, tmat, 0)[[1]]
```

We now plot these cumulative incidence curves for AIDS (*pstate2*) and SI appearance (*pstate3*), for wild-type (WW) and mutant (WM) in Figure 9 (Figure 5 in the tutorial).

```
> idx1 <- (pt.WW$time < 13)
> idx2 <- (pt.WM$time < 13)
> plot(c(0, pt.WW$time[idx1]), c(0, pt.WW$pstate2[idx1]), type = "s",
+       ylim = c(0, 0.5), xlab = "Years from HIV infection", ylab = "Probability",
+       lwd = 2)
> lines(c(0, pt.WM$time[idx2]), c(0, pt.WM$pstate2[idx2]), type = "s",
```

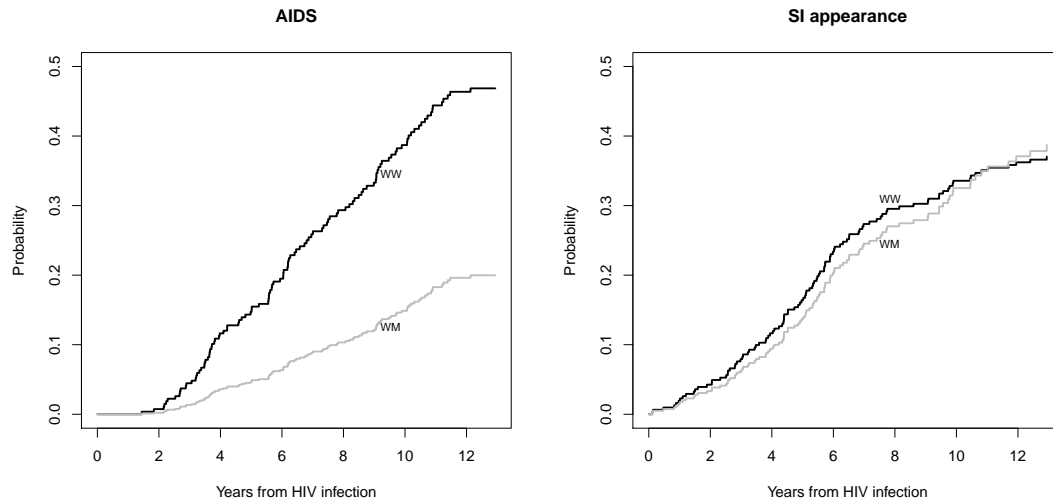


Figure 9: Cumulative incidence functions for AIDS (left) and SI appearance (right), for wild-type (WW) and mutant (WM) CCR5 genotype, based on a proportional hazards model on the cause-specific hazards.

```
+      lwd = 2, col = 8)
> title(main = "AIDS")
> text(9.2, 0.345, "WW", adj = 0, cex = 0.75)
> text(9.2, 0.125, "WM", adj = 0, cex = 0.75)
> plot(c(0, pt.WW$time[idx1]), c(0, pt.WW$pstate3[idx1]), type = "s",
+      ylim = c(0, 0.5), xlab = "Years from HIV infection", ylab = "Probability",
+      lwd = 2)
> lines(c(0, pt.WM$time[idx2]), c(0, pt.WM$pstate3[idx2]), type = "s",
+      lwd = 2, col = 8)
> title(main = "SI appearance")
> text(7.5, 0.31, "WW", adj = 0, cex = 0.75)
> text(7.5, 0.245, "WM", adj = 0, cex = 0.75)
```

The illustration of the phenomenon that the same cause-specific hazard ratio may have different effects on the cumulative incidences (Figure 7 in the tutorial) may be performed as well, by replacing the appropriate parts of the cumulative hazard of AIDS (`trans=1`), and calling `probtrans`. We are interested in SI appearance and adjust the hazards of the competing risk (AIDS) while keeping the remainder the same (Figure 7 in the tutorial). The result is shown in Figure 10. We multiply the baseline hazard of AIDS with factors (`ff = 0, 0.5, 1, 1.5, 2, 4`).

```
> ffs <- c(0, 0.5, 1, 1.5, 2, 4)
> par(mfrow = c(2, 3))
> for (ff in ffs) {
+   Haz.WW <- msf.WW$Haz
+   Haz.WW$Haz[Haz.WW$trans == 1] <- ff * Haz.WW$Haz[Haz.WW$trans ==
+     1]
+   pt.WW <- probtrans(list(Haz = Haz.WW), tmat, 0, variance = FALSE)[[1]]
+   Haz.WM <- msf.WM$Haz
+   Haz.WM$Haz[Haz.WM$trans == 1] <- ff * Haz.WM$Haz[Haz.WM$trans ==
+     1]
+ }
```

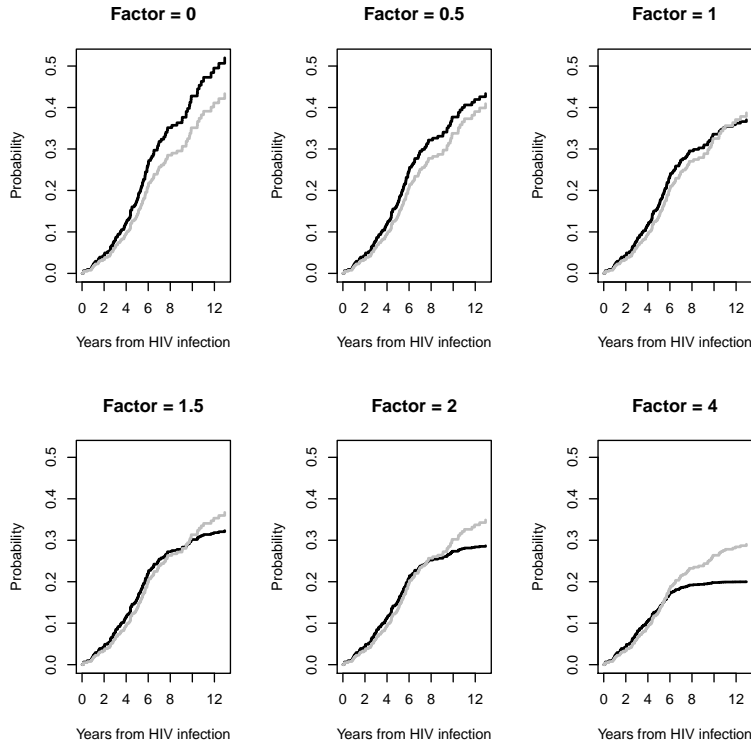


Figure 10: Cumulative incidence functions for Si appearance, for CCR5 wild-type WW (black) and mutant WM (grey). The baseline hazard of AIDS was multiplied with different factors, while keeping everything else the same.

```
+ pt.WM <- probtrans(list(Haz = Haz.WM), tmat, 0, variance = FALSE)[[1]]
+ idx1 <- (pt.WW$time < 13)
+ idx2 <- (pt.WM$time < 13)
+ plot(c(0, pt.WW$time[idx1]), c(0, pt.WW$pstate3[idx1]), type = "s",
+      ylim = c(0, 0.52), xlab = "Years from HIV infection",
+      ylab = "Probability", lwd = 2)
+ lines(c(0, pt.WM$time[idx2]), c(0, pt.WM$pstate3[idx2]),
+       type = "s", lwd = 2, col = 8)
+ title(main = paste("Factor =", ff))
+ }
> par(mfrow = c(1, 1))
```

Fine and Gray regression on cumulative incidence functions is not implemented in *mstate*, but in the R package *cmprsk*. Since our main purpose here is illustration of *mstate*, we just give the code and the output.

```
> library(cmprsk)
> sic <- si[!is.na(si$ccr5),]
> ftime <- sic$time
> fstatus <- sic$status
> cov <- as.numeric(sic$ccr5)-1
> # for failures of type 1 (AIDS)
> z1 <- crr(ftime,fstatus,cov)
```

```

> z1

convergence: TRUE
coefficients:
  cov1
-1.004
standard errors:
[1] 0.295
two-sided p-values:
  cov1
0.00066

> # for failures of type 2 (SI)
> z2 <- crr(ftime,fstatus,cov,failcode=2)
> z2

```

```

convergence: TRUE
coefficients:
  cov1
0.02359
standard errors:
[1] 0.2266
two-sided p-values:
cov1
0.92

```

The result (Figure 8 in the tutorial) is shown in Figure 11.

```

> z1.pr <- predict(z1,matrix(c(0,1),2,1))
> # this will contain predicted cum inc curves, both for WW (2nd column) and WM (3rd)
> z2.pr <- predict(z2,matrix(c(0,1),2,1))
> # Standard plots, not shown
> par(mfrow=c(1,2))
> plot(z1.pr,lty=1,lwd=2,color=c(8,1))
> plot(z2.pr,lty=1,lwd=2,color=c(8,1))
> par(mfrow=c(1,1))
> ## AIDS
> n1 <- nrow(z1.pr) # remove last jump
> plot(c(0,z1.pr[-n1,1]),c(0,z1.pr[-n1,2]),type="s",ylim=c(0,0.5),
+       xlab="Years from HIV infection",ylab="Probability",lwd=2)
> lines(c(0,z1.pr[-n1,1]),c(0,z1.pr[-n1,3]),type="s",lwd=2,col=8)
> title(main="AIDS")
> text(9.3,0.35,"WW",adj=0,cex=0.75)
> text(9.3,0.14,"WM",adj=0,cex=0.75)
> ## SI appearance
> n2 <- nrow(z2.pr) # again remove last jump
> plot(c(0,z2.pr[-n2,1]),c(0,z2.pr[-n2,2]),type="s",ylim=c(0,0.5),
+       xlab="Years from HIV infection",ylab="Probability",lwd=2)
> lines(c(0,z2.pr[-n2,1]),c(0,z2.pr[-n2,3]),type="s",lwd=2,col=8)
> title(main="SI appearance")
> text(7.9,0.28,"WW",adj=0,cex=0.75)
> text(7.9,0.31,"WM",adj=0,cex=0.75)

```

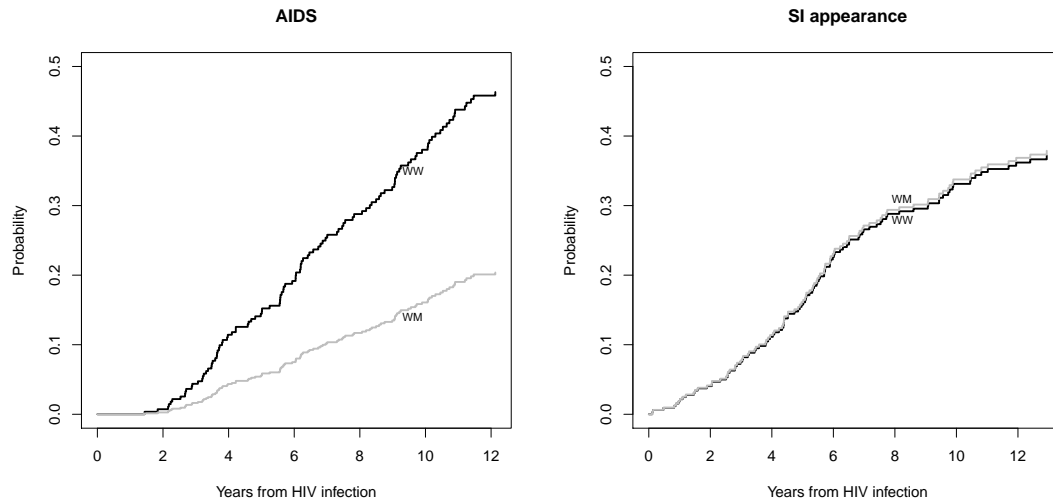


Figure 11: Cumulative incidence functions for AIDS (left) and SI appearance (right), for CCR5 wild-type WW and mutant WM, based on the Fine and Gray model.

To judge the "fit" of the cause-specific and Fine & Gray regression models we estimate cumulative incidence curves nonparametrically, i.e., for two subgroups of WW and WM CCR5-genotypes. Here we can use the *group* argument of *Cuminc*.

```
> ci <- Cuminc(si$time, si$status, group = si$ccr5)
> ci.WW <- ci[ci$group == "WW", ]
> ci.WM <- ci[ci$group == "WM", ]
```

We show these nonparametric estimates in Figure 12 (Figure 9 in the tutorial).

```
> idx1 <- (ci.WW$time < 13)
> idx2 <- (ci.WM$time < 13)
> plot(c(0, ci.WW$time[idx1]), c(0, ci.WW$CI.1[idx1]), type = "s",
+      ylim = c(0, 0.5), xlab = "Years from HIV infection", ylab = "Probability",
+      lwd = 2)
> lines(c(0, ci.WM$time[idx2]), c(0, ci.WM$CI.1[idx2]), type = "s",
+      lwd = 2, col = 8)
> title(main = "AIDS")
> text(9.3, 0.35, "WW", adj = 0, cex = 0.75)
> text(9.3, 0.11, "WM", adj = 0, cex = 0.75)
> plot(c(0, ci.WW$time[idx1]), c(0, ci.WW$CI.2[idx1]), type = "s",
+      ylim = c(0, 0.5), xlab = "Years from HIV infection", ylab = "Probability",
+      lwd = 2)
> lines(c(0, ci.WM$time[idx2]), c(0, ci.WM$CI.2[idx2]), type = "s",
+      lwd = 2, col = 8)
> title(main = "SI appearance")
> text(7.9, 0.32, "WW", adj = 0, cex = 0.75)
> text(7.9, 0.245, "WM", adj = 0, cex = 0.75)
```

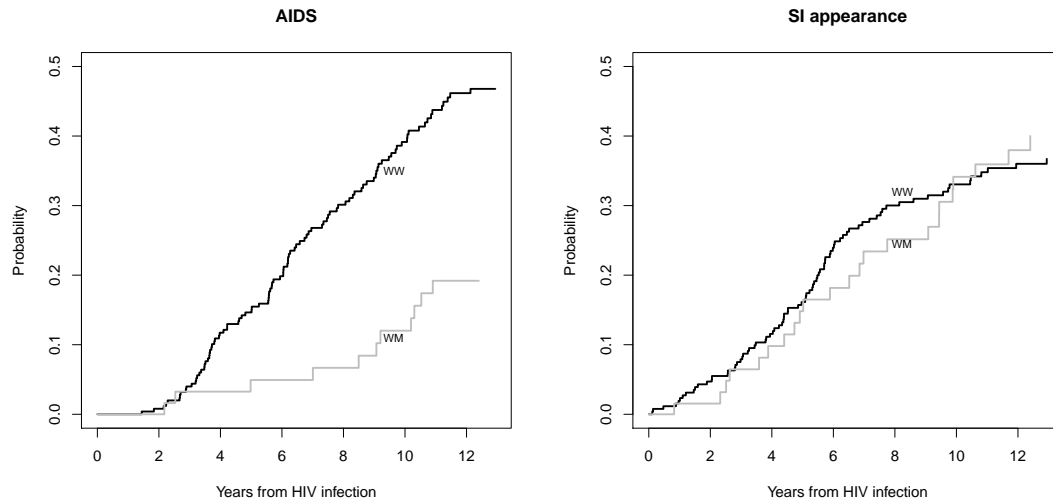


Figure 12: Non-parametric cumulative incidence functions for AIDS (left) and SI appearance (right), for CCR5 wild-type WW and mutant WM.

References

- Andersen, P. K., Borgan, Ø., Gill, R. D. & Keiding, N. (1993), *Statistical Models Based on Counting Processes*, Springer-Verlag.
- de Wreede, L., Fiocco, M. & Putter, H. (2009), ‘The mstate package for estimation and prediction in non- and semi-parametric multi-state models’. Submitted.
- Putter, H., Fiocco, M. & Geskus, R. B. (2007), ‘Tutorial in biostatistics: Competing risks and multi-state models’, *Statist Med* **26**, 2389–2430.