Li	st of '	Tables		xii	
Li	st of I	Figures		xiv	
Li	st of I	Boxes		xvii	
Pr	eface			xviii	
1	The	funda	nantale of survival and avant history analysis	1	
1	The fundamentals of survival and event history analysis				
	1.1	Introd	fuction: what is survival and event history analysis?	1	
	1.2	Concepts and terminology			
	1.3	Censo	Dial truncation	4	
		1.3.1	Right-censoring	5	
		1.3.2	Interval censoring	0	
		1.3.3	Truncation	6	
	1.4	Mathe	ematical expression and relation of basic	-	
		statist	ical functions	/	
	1.5	Why	use survival and event history analysis?	9	
		1.5.1	Potential problems that might arise if censored data	0	
		2	is ignored	9	
		1.5.2	What does survival analysis offer that ordinary		
		122.13	regression models do not?	11	
	1.6 Overview of survival and event history models				
		and th	nis book	xiv xviii xviii 1 1 2 4 5 6 6 6 7 9 9 9 11 11 11 11 11 11 11 11 11 11 11	
		1.6.1	Non-, semi- and parametric models	11	
		1.6.2	Outline of this book	14	
		Exerci	ises -	17	
2	An	introdu	ction to R and data exploration via descriptive		
	stati	istics an	ad graphics	18	
	2.1	An int	troduction to R and data exploration	18	
	2.2	Downloading R on your personal computer			
	2.3	The R	base system and add-on packages	21	
		2.3.1	Add-on packages and how to install them	21	
		2.3.2	Loading an add-on package	22	
	2.4	Runni	ng R	22	
		2.4.1	Running R interactively by typing at the > prompt	22	
		2.4.2	Running R non-interactively using a script file	23	

		2.4.3	Running R using the R Commander graphical			
			user interface	24		
	2.5	Deter	mining and setting your working directory	25		
		2.5.1	Determining your working directory	25		
		2.5.2	Setting a new working directory	26		
	2.6	Help	and documentation	27		
	2.7	Impor	rting data into R	27		
		2.7.1	Importing Stata or SPSS data into R	28		
		2.7.2	Importing ASCII text or Excel data into R	30		
	2.8	Work	ing with data: opening and accessing variables from			
		a data	frame	31		
		2.8.1	Placing the name of the data within a function	32		
		2.8.2	Using the \$ sign	32		
		2.8.3	Using (and abusing) the attach function	33		
		2.8.4	Using data that is part of an existing			
			library package	34		
		2.8.5	Saving data	34		
	2.9	Saving	g your work and quitting R	35		
		2.9.1	Save to file and capture output options	35		
		2.9.2	Quitting R and saving your workspace	35		
		2.9.3	Saving your history	37		
	2.10	Basic	descriptive statistics	37		
		2.10.1	The example data	37		
		2.10.2	2 Descriptive summary statistics	38		
	2.11	Descr	iptive data exploration with graphics	43		
		2.11 Descriptive data exploration with graphics Exercises				
3	Surv	ival an	d event history data structures	47		
	3.1	Introd	luction: why discuss data structures?	47		
	3.2	Sourc	es of event history data	48		
	3.3	Single	e-episode data	49		
	3.4	Multi	-episode data	50		
		3.4.1	Understanding multi-episode data	50		
		3.4.2	Converting single-episode to multi-episode data	51		
	3.5	Subject-period (discrete-time) data, episode-splitting and				
		count	ing process format	53		
		3.5.1	Subject-period or discrete-time data	53		
		3.5.2	Creating a subject-period file: survSplit in			
			survival library	54		
		3.5.3	Creation of a subject-period file: to Binary in			
			eha package	55		
		3.5.4	Episode-splitting	56		
		3.5.5	Counting process style of data	58		

	3.6	A not	e on dates	58	
		3.6.1	Using as.Date	59	
		3.6.2	Converting date variables to a numeric format	59	
		3.6.3	Using chron	60	
		Exerci	ises	61	
4	Non	1-param	etric methods: the Kaplan-Meier estimator	62	
	4.1	Introd	uction	62	
	4.2	The K	aplan–Meier (KM) estimator	63	
	4.3	Under	taking KM estimations in R	64	
		4.3.1	The survival package in R	64	
		4.3.2	Loading RcmdrPlugin.survival to use in the		
			R Commander	66	
	4.4	Kapla	n–Meier estimation	67	
		4.4.1	Producing KM estimates using the R Commander	67	
		4.4.2	Producing KM estimates with a script file	69	
		4.4.3	Interpretation of KM estimates	71	
	4.5	Plottir	ng the Kaplan–Meier survival curve	73	
		4.5.1	Plotting a univariate KM survival curve	73	
		4.5.2	Comparing two KM survival curves	75	
	4.6	Testin	g differences between two groups using survdiff	79	
		4.6.1	The Fleming-Harrington test	80	
		4.6.2	The log-rank (Mantel–Haenszel) test	80	
		4.6.3	The Peto and Peto test	81	
		4.6.4	Comparing tests: which test to choose?	82	
	4.7	Stratif	ying the analysis by a covariate	83	
	4.7 Stratifying the analysis by a covariate Exercises		Exerci	ises	85
5	The	Cox p	roportional-hazards regression model	86	
	5.1	Introd	uction: The Cox regression model	86	
		5.1.1	The Cox proportional hazard model with fixed		
			covariates	87	
		5.1.2	The Cox proportional hazards model with		
			time-varying covariates	89	
		5.1.3	Why is the Cox model so popular?	90	
	5.2	Estima	ating and interpreting the Cox model with		
		fixed covariates			
		5.2.1	The coxph object	91	
		5.2.2	Estimating the Cox regression model	91	
		5.2.3	Interpreting covariate estimates in the		
			Cox regression model	93	
		5.2.4	Significance of the model	97	
		5.2.5	Plotting the estimated survival function	98	

vii

		5.2.6	Plotting the estimated survival function			
			by a covariate	99		
	5.3	The C	ox regression model with time-varying covariates	100		
		5.3.1	Creating a subject-period file to accommodate			
			time-varying covariates	100		
		5.3.2	Modelling time-varying covariates using			
			person-period data	103		
		5.3.3	Creating a subject-period file with lagged			
			variables to reduce problems of causal ordering	106		
		5.3.4	Lagged time-varying covariates to reduce			
			problems of causal ordering	107		
		5.3.5	Interactions with time as time-dependent covariates:			
			episode-splitting at time intervals	108		
		Exerci	ises	113		
	1.0					
6	Para	metric	models	114		
	6.1	Introd	uction	114		
	6.2	Relation	onship of the probability density, hazard and			
		surviv	al function	115		
	6.3	5.3 Proportional hazards (PH) versus accelerated failure time				
		(AFT) models				
	6.4	Specif	ication of parametric models	117		
		6.4.1	Summary of selected parametric survival distributions	117		
		6.4.2	The exponential model	118		
		6.4.3	Piecewise constant exponential model	121		
		6.4.4	The Weibull model	121		
		6.4.5	Log-logistic and log-normal models	124		
	~ -	6.4.6	Other parametric models	125		
	6.5	6.5 Estimating parametric survival models using the survival and eha packages				
		surv	ival and eha packages	125		
		6.5.1	Estimating parametric models using the survreg	105		
			function in the survival library	125		
		6.5.2	Estimating parametric models using the phreg and	120		
	0.0		aftreg functions in the ena library	126		
	6.6	Estima	ation and interpretation of parametric models	126		
		6.6.1	Exponential model: PH parameterization	120		
		6.6.2	Exponential model: AFI parameterization	128		
		6.6.3	Piecewise exponential model: PH and AFT	122		
		CCA	parameterization	133		
		0.0.4	weibull model: PH parameterization	130		
		0.0.5	weibuli model: AFT parameterization	130		
		0.6.6	Log-logistic and log-normal models: AFT	107		
			parameterization	13/		

	6.7	What happer	ns if a parametric model is specified	
		incorrectly?		139
		Exercises		140
7	Mod	el-building an	d diagnostics	141
	7.1	Introduction		141
	7.2	Model-buildi	ng and selection of covariates and a model	142
		7.2.1 Purpo	seful selection of covariates	142
		7.2.2 The d	ecision path to choosing an appropriate model	144
	7.3	Assessing the	overall goodness of fit of your model	146
		7.3.1 The le	og-likelihood and likelihood ratio tests	146
		7.3.2 Akaik of star	e information criterion (AIC) and evaluation ndard errors	148
	7.4	Testing overa	Ill model adequacy: Cox-Snell residuals	149
	7.5	Testing the p	roportional hazards assumption:	
		Schoenfeld re	esiduals	151
		7.5.1 Under	rstanding and estimating Schoenfeld residuals	151
		7.5.2 Dealin	ng with non-proportional hazards: introducing	
		an int	eraction effect	154
		7.5.3 Dealin	ng with non-proportional hazards:	
		stratif	ying the data	155
	7.6	Checking for	influential observations: score residuals	157
		7.6.1 What	should be done if influential observations	
		are id	entified?	160
	7.7	Assessing nor	nlinearity: martingale residual and	
		component-p	olus-residual plots	160
		Exercises		163
8	Frai	ty and recurre	ent event models	164
	8.1	Introduction		164
	8.2	Shared frailty	: modelling recurrent events and	
		clustering in	groups	166
		8.2.1 Recur	rrent events	166
		8.2.2 Share	d clustering in groups	167
	8.3	Additional fr	ailty models: unshared, nested, joint and	
		additive mod	els	169
		8.3.1 Indivi	dual (unshared) frailty models	169
		8.3.2 Neste	d frailty models	170
		8.3.3 Joint	and additive frailty models	170
	8.4	Estimating fr	ailty models in R	171
		8.4.1 Using	the frailty function	171
		8.4.2 The f	frailtypack and survrec library in R	171
	8.5	Frailty model	l estimation and interpretation	172
		8.5.1 Descr	iption of the data	172

		8.5.2	Frailty model with a gamma distribution	173	
		8.5.3	Frailty model with a Gaussian distribution	177	
		Exercis	es	178	
9	Disc	rete-tin	ne models	179	
	9.1	Introd	uction	179	
	9.2	Discre	ete-time models	181	
		9.2.1	Specification of the hazard, survival and cumulative probability density functions	181	
		9.2.2	Models to estimate discrete-time data: logit, probit	107	
	0.2	Destau	and complementary log-log functions	104	
	9.5	Restructuring data for discrete-time modelling			
	9.4	9.4.1	Estimation of logit, probit and cloglog	104	
		0.4.2	discrete-time models	184	
	0.5	9.4.2	Interpretation and comparison of estimates	18/	
	9.5	Advan	itages and disadvantages of discrete-time models	189	
		Exerci	.ses	189	
10	Con	peting	risk and multi-state models	190	
	10.1	Intro	duction	190	
	10.2	Com	peting risk models	191	
		10.2.	1 Three central techniques to model		
			competing risks	192	
		10.2.	2 The latent or cause-specific approach	192	
		10.2.	3 The cumulative incidence curve (CIC)	193	
	10.3	nating competing risks using the latent versus			
		CIC	approach	195	
		10.3.	1 Data preparation and restructuring	195	
		10.3.	2 Estimating CIC estimates and their standard errors	197	
	10.4	10.4 Regression analysis with competing risks			
	10.5 Multi-state models				
		10.5.	1 A brief introduction to multi-state models		
			and their applications	202	
		10.5.	2 Markov, semi-Markov and extended Markov		
			model properties	203	
	10.6	Estin	nation of multi-state models	204	
		10.6.	1 Preparation of data for multi-state models using		
			the mstate package	204	
		10.6.	2 Estimation of Markov model with stratified		
			hazards	207	
		10.6.	3 Estimation of Markov model with proportional		
			hazards	210	

		10.6.4	Estimation of state arrival extended Markov	211		
		10.6.5	Further predictions and estimation of multi-state	211		
			models with the cumulative incidence function	212		
		Exercis	ses	212		
11	Sequ	ence ana	alysis	213		
	11.1	Introdu	action: sequence analysis	213		
		11.1.1	A brief introduction to sequence analysis	213		
		11.1.2	Optimal-matching techniques	215		
	11.2 Sequence analysis data and estimation using the					
		TraMi	neR package	215		
		11.2.1	Sequence data	216		
		11.2.2	The transition from school to work using the			
			mvad data	216		
	11.3	Descril	bing and visualizing sequence datasets	217		
		11.3.1	Exploring the data, sequence frequency and state			
			distribution plots	217		
		11.3.2	Calculating entropy and turbulence	219		
	11.4	Measur	ring similarities and distances between sequences	221		
	11.5	Producing typologies of trajectories: cluster analysis				
	11.6	Event sequence analysis				
	11.7	sms of the OM approach and the dynamic future				
		of sequence analysis				
		Exercis	ses	225		
Ap	pendix	1: Desc	ription of the data used in this book	227		
Ap	pendix	2: Survi	ival and event history analysis using stata	232		
Glo	ossary			255		
Ref	erence	S		261		
Ind	ex			273		