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Title Cause-Specific Framework for Competing-Risk Analysis

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Description Numerical integration of cause-specific survival curves to arrive at cause-specific cumulative incidence functions, with three usage modes: 1) Convenient API for parametric survival regression followed by competing-risk analysis, 2) API for CFC, accepting user-specified survival functions in R, and 3) Same as 2, but accepting survival functions in C++. For mathematical details and software tutorial, see Mahani and Sharabiani (2019) <DOI:10.18637/jss.v089.i09>.

License GPL (>= 2)

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`bmt` *The Bone Marrow Transplant Data*

Description

Bone marrow transplant data with 408 rows and 5 columns.

Format

The data has 408 rows and 5 columns.

cause a numeric vector code. Survival status. 1: dead from treatment related causes, 2: relapse , 0: censored.

time a numeric vector. Survival time.

platelet a numeric vector code. Plalelet 1: more than 100 x 10^9 per L, 0: less.

tcell a numeric vector. T-cell depleted BMT 1:yes, 0:no.

age a numeric vector code. Age of patient, scaled and centered ((age-35)/15).

Source

Simulated data (taken from R package 'timereg')

`cfc` *Cause-specific competing-risk survival analysis*

Description

Using adaptive generalized Newton-Cotes for calculating cumulative incidence functions.

Usage

```
cfc(f.list, args.list, n, tout, Nmax = 100L, rel.tol = 1e-05, ncores = 1)
```

Arguments

f.list	In R mode, this is a list of survival functions, one per cause. Each survival function must have the prototype f(t, args, n), where t is a vector of time-from-index values, args is a list of all arguments needed by the function, and n is the iterator that allows the function to produce a different output for each observation and/or Bayesian sample. The output is a vector of survival probabilities at times t for that particular observation/sample combination with iterator value n. In C++ mode, this is a list of lists, one per cause. Each list must contain pointers to three C++ functions, in order: 1) survival function of type func with prototype defined as typedef arma::vec (*func)(arma::vec x, void* arg, int n) (using RcppArmadillo's vec class) and a similar interpetation as its R counterpart, 2) initializer function of type initfunc, with prototype defined as typedef void* (*initfunc)(List arg), where List is the Rcpp wrapper class for R lists, and 3) resource de-allocator function of type freefunc with this prototype: typedef void (*freefunc)(void *arg). See vignette for C++ example.
args.list	List of arguments (each one a list), one per cause, to be supplied to the survival functions in f.list.
n	Range of iterator (starting at 1) for survival functions. This can be the product of number of observations, and number of MCMC samplers in a Bayesian survival function.
tout	Vector of time points for which cumulative incidence functions are requested.
Nmax	Maximum number of subdivisions in the interval [0, max(tout)] to be created in the adaptive quadrature algorithm.
rel.tol	Threshold for relative integration error, used as stoppage criterion. It is calculated as the maximum relative error at time point max(tout) across all causes. Each relative error number is the difference between the Simpson-based and trapezoidal-based numbers, divided by the Simpson-based number.
ncores	Number of parallel threads to use. This is currrently only implemented in C++ mode.

Value

An object of class cfc, which is a list with the following elements:

ci	Array of dimensions (length(tout), length(f.list), n), cumulative incidence functions for all causes and all values of the iterator, evaluated at all time points indicated by tout.
s	Array of same dimensions as ci, containing the (unadjusted) survival functions for all causes and all values of the iterator, evaluated at all time points indicated by tout.
is.maxiter	Binary Array of length n, where 1 indicates that subdivision process for quadrature problem applied to survival functions at iteration n reached maximum set by Nmax before converging, and 0 otherwise.
n.maxiter	Number of iterations that did not converge, i.e., sum(is.maxiter).

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Haller, B., Schmidt, G., & Ulm, K. (2013). Applying competing risks regression models: an overview. Lifetime data analysis, 1-26.

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Prentice et al (1978). The analysis of failure times in the presence of competing risks. Biometrics, 541-554.

See Also

cfc.survreg

Examples

```
## Not run:

library("survival") # used for constructing survival formulas
library("BSGW") # used for Bayesian survival regression

data("bmt")
# splitting data into training and prediction sets
idx.train <- sample(1:nrow(bmt), size = 0.7 * nrow(bmt))
idx.pred <- setdiff(1:nrow(bmt), idx.train)
nobs.train <- length(idx.train)
nobs.pred <- length(idx.pred)

# prepare data and formula for Bayesian cause-specific survival regression
# using R package BSGW
out.prep <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)
f1 <- out.prep$formula.list[[1]]
f2 <- out.prep$formula.list[[2]]
dat <- out.prep$dat
tmax <- out.prep$tmax

# estimating cause-specific models
# set nsmp to larger number in real-world applications
nsmp <- 10
reg1 <- bsgw(f1, dat[idx.train, ], control = bsgw.control(iter = nsmp)
  , ordweib = T, print.level = 0)
reg2 <- bsgw(f2, dat[idx.train, ], control = bsgw.control(iter = nsmp)
  , ordweib = T, print.level = 0)

# defining survival function for this model
survfunc <- function(t, args, n) {
  nobs <- args$nobs; natt <- args$natt; nsmp <- args$nsmp
  alpha <- args$alpha; beta <- args$beta; X <- args$X
```

```
  idx.smp <- floor((n - 1) / nobs) + 1
  idx.obs <- n - (idx.smp - 1) * nobs
  return (exp(- t ^ alpha[idx.smp] *
               exp(sum(X[idx.obs, ] * beta[idx.smp, ]))));
}

# preparing function and argument lists
X.pred <- as.matrix(cbind(1, bmt[idx.pred, c("platelet", "age", "tcell")]))
arg.1 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp
  , alpha = exp(reg1$smp$betas), beta = reg1$smp$beta, X = X.pred)
arg.2 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp
  , alpha = exp(reg2$smp$betas), beta = reg2$smp$beta, X = X.pred)
arg.list <- list(arg.1, arg.2)
f.list <- list(survfunc, survfunc)

# cause-specific competing-risk
# set rel.tol to smaller number in real-world applications
tout <- seq(from = 0.0, to = tmax, length.out = 10)
out.cfc <- cfc(f.list, arg.list, nobs.pred * nsmp, tout, rel.tol = 1e-2)


## End(Not run)
```

`cfc.pbasis` *Cause-specific competing-risk survival analysis in probability denomination*

Description

Constructing cumulative incidence and event-free probability functions from cause-specific survival times give for a fixed set of probabilities.

Usage

```
cfc.pbasis(t1, t2, probs, unity.tol = 1e-06, diff.tol = 0.01,
  diff.tol.policy = c("all", "mean"))
```

Arguments

`t1`	Multi-dimensional array containing survival times for cause 1 (i.e. exponential of the negative integral of hazard function). First dimension must correspond to probabilities at which times are calculated. Elements with same time, but distributed in the space of remaining dimensions, are treated independently. These diemensions can correspond, e.g., to observations or samples (in Bayesian frameworks). Survival times must be increasing along the first dimension.
`t2`	Multi-dimensional array containing survival times for cause 2. See note for `t1`.
`probs`	Probabilities for which survival times are provided in `t1` and `t2`. Must begin at 1.0 and be decreasing.

`unity.tol` Tolerance for difference of survival probability from 1.0 at time=0.0. In other words, we require that `abs(probs[1] - 1.0) < unity.tol`.

`diff.tol` Tolerance for change in survival probabilities from one time point to the next. Large changes lead to higher errors during numerical integration.

`diff.tol.policy`
If `"mean"`, then average change in survival probabilities are compared to `diff.tol`. If `"all"`, each values is compared. The latter is more strict.

Details

For each 'row' of `t1`, and `t2`, all elements are processed independently. To combine the survival curves from corresponding elements of `t1` and `t2`, we first form a 'comon denominator' time vector by combining the two time vectors and sorting the results (after removing duplicates). We limit the maximum value in the combined time vector to minimum of the the two maxima from each cause. Next, we use interpolation to find survival probabilities of each cause at all the time points in the combined time vector. Finally, we call the function `cfc.tbasis`.

Value

If `t1` and `t2` are one-dimensional, a matrix with columns named `"time"`, `"ci1"`, `"ci2"` and `"efp"` is returned. For multi-dimensional arrays, a list is returned with one such matrix for each element of the consolidated dimension representing all but the first dimension of `t1` and `t2`.

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Prentice et al (1978). The analysis of failure times in the presence of competing risks. Biometrics, 541-554.

See Also

`cfc.tbasis`

Examples

```
## Not run:

# prepare data for cause-specific competing-risk analysis
data(bmt)
bmt$status1 <- 1*(bmt$cause==1)
bmt$status2 <- 1*(bmt$cause==2)
f1 <- Surv(time, status1) ~ platelet + age + tcell
f2 <- Surv(time, status2) ~ platelet + age + tcell
```

```
# perform weibull regression on each cause independently
library(survival)
reg1 <- survreg(f1, bmt)
reg2 <- survreg(f2, bmt)

# predict times for given probabilities
# transpose predictions so that first dimension
# is time/probability (use first 50 observations for speed)
pvec <- seq(from=1.0, to = 0.1, length.out = 100)
pred1 <- t(predict(reg1, newdata = bmt[1:50,], p = 1-pvec, type = "quantile"))
pred2 <- t(predict(reg2, newdata = bmt[1:50,], p = 1-pvec, type = "quantile"))

# cause-specific competing risk analysis - probability mode
my.cfc <- cfc.pbasis(pred1, pred2, probs = pvec)

# calculating averages across observations (e.g. patients in the study)
my.summ <- summary(my.cfc)

# plotting average CI and event-free probability curves
plot(my.summ)


## End(Not run)
```

`cfc.prepdata` *Utility function for CFC data preparation*

Description

Preparing a data frame and formulas for cause-specific competing-risk survival analysis. It expands the multi-state status column into a series of binary columns by treating an event for a cause as censoring for all other causes.

Usage

```
cfc.prepdata(formul, dat)
```

Arguments

`formul`	Original survival formula.
`dat`	Original data frame, with `status` column being an integer with values from `0` to `K`. The value `0` represents right-censoring, while `1` to `K` represent the `K` mutually-exclusive events.

Details

The output data frame will have `K` new binary status columns. The `K` new status columns will be named `"status_1"`, `"status_2"` through `"status_<K>"`. Each of the output formulas in `formula.list` field will have the corresponding `status`. Column "status_1" will be `1` wherever `status` equals `1`

in original data frame, and `0` elsewhere, and similarly for the remaining `K-1` newly-added status columns.

Value

A list with the following elements:

`K`	Number of causes.
`dat`	Expanded data frame.
`formula.list`	A list of `K` formulas, each corresponding to one of the cause-specific survival models to be estimated. See details.
`formula.noresp`	A formula with no left-hand side (time and status variables). This can be used for preparing the model matrix for prediction data sets, which can possibly have no response.
`tmax`	Maximum time to event/censoring extracted from original data frame. This can be used, e.g., during competing-risk analysis.

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Examples

```
data(bmt)
prep.out <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)
```

`cfc.survreg` *Cause-specific competing-risk survival analysis, using parametric survival regression models*

Description

Convenient function to build cause-specific, parametric survival models using the **survival** package. This is followed by application of `cfc` function to produce cumulative incidence functions.

Usage

```
cfc.survreg(formula, data, newdata = NULL, dist = "weibull"
  , control = survreg.control(), tout, Nmax = 100L
  , rel.tol = 1e-05)
```

Arguments

formula	Survival formula with a multi-state status variable. See cfc.prepdata.
data	Data frame containing variables listed in formula.
newdata	Data frame of structure similar to data, perhaps without the time and status columns, to be used for generating cumulative incidence curves.
dist	One of survreg.distributions. It can also be a vector, in which case elements 1 through K (number of causes) will be extracted and assigned to each cause-specific survival model. This allows for using different distributions for different causes.
control	List of survreg control parameters, according to survreg.control.
tout	Time points, along which to produce the cumulative incidence curves.
Nmax	Maximum number of subdivisions to be used in the cfc quadrature algorithm.
rel.tol	Threshold for relative error in cfc quadrature, used as a stoppage criterion. See cfc for details.

Value

A list with the following elements:

K	Number of causes.
formulas	List of formulas used in each of the K cause-specific survival regression models.
regs	List of all cause-specific regression objects returned by survreg, one per cause. The x field of each regression object has been substituted by the model matrix from newdata.
tout	Same as input.
cfc	An object of class cfc, the output of applying cfc to the parametric survival regression models constructed using survreg from **survival** package.

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

See Also

cfc.prepdata, cfc

Examples

```
data(bmt)
formul <- Surv(time, cause) ~ platelet + age + tcell
ret <- cfc.survreg(formul, bmt[1:300, ], bmt[-(1:300), ]
  , Nmax = 300, rel.tol = 1e-3)
```

`cfc.survreg.survprob` *Survival probability function for* `survreg` *models*

Description

Function for predicting survival probability as a function of time for `survreg` regression objects in **survival** package. It can be used to mix `survreg` models with other survival models in competing-risk analysis, using **CFC** package. This function is used inside `cfc.survreg`.

Usage

```
cfc.survreg.survprob(t, args, n)
```

Arguments

`t`	Time from index. Must be non-negative, but can be a vector.
`args`	Regression object that is returned by `survreg`. If using `newdata` for prediction, the `x` field of this object must be updated accordingly.
`n`	Observation index, must be between `1` and `nrow(args$x)`.

Value

Vector of survival probabilities at time(s) `t`.

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

See Also

`cfc.survreg`

Examples

```
## Not run:
library("CFC") # for cfc
data(bmt)
library("randomForestSRC") # for rfsrc
library("survival") # for survreg

prep <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)
f1 <- prep$formula.list[[1]]
```

```
f2 <- prep$formula.list[[2]]
dat <- prep$dat
tmax <- prep$tmax

# building a parametric Weibull regression model
# for cause 1
reg1 <- survreg(f1, dat, x = TRUE) # must keep x for prediction

# building a random forest survival model for cause 2
reg2 <- rfsrc(f2, dat)
# implementing a continuous interface for the random forest
# survival function
rfsrc.survfunc <- function(t, args, n) {
  which.zero <- which(t < .Machine$double.eps)
  ret <- approx(args$time.interest, args$survival[n, ], t, rule = 2)$y
  ret[which.zero] <- 1.0
  return (ret)
}

# constructing function and argument list
f.list <- list(cfc.survreg.survprob, rfsrc.survfunc)
arg.list <- list(reg1, reg2)

# competing-risk analysis
tout <- seq(0.0, tmax, length.out = 10)
# increase rel.tol for higher accuracy
cfc.out <- cfc(f.list, arg.list, nrow(bmt), tout, rel.tol = 1e-3)


## End(Not run)
```

`cfc.tbasis` *Cause-specific competing-risk survival analysis in time denomination*

Description

Constructing cumulative incidence and event-free probability functions from cause-specific survival probabilities evaluated at fixed time points.

Usage

```
cfc.tbasis(p1, p2, unity.tol = 1e-06, diff.tol = 0.01,
  diff.tol.policy = c("mean", "all"), check = TRUE)
```

Arguments

p1	Multi-dimensional array containing survival probabilities for cause 1 (i.e. exponential of the negative integral of hazard function). First dimension must correspond to time points at which probabilities are calculated. Elements with same

time, but distributed in the space of remaining dimensions, are treated independently. These diemensions can correspond, e.g., to observations or samples (in Bayesian frameworks).

`p2` Multi-dimensional array containing survival probabilities for cause 2. See note for `p1`.

`unity.tol` Tolerance for difference of survival probabilities from 1.0 at time=0.0, which is the first 'row' of arrays `p1` and `p2`. For example, for two-dimensional arrays, we need `all(abs(p1[1,]-1.0) < unity.tol)`, and a similar condition for `p2`.

`diff.tol` Tolerance for change in survival probabilities from one time point to the next. Large changes lead to higher errors during numerical integration.

`diff.tol.policy`
If `"mean"`, then average change in survival probabilities are compared to `diff.tol`. If `"all"`, each values is compared. The latter is more strict.

`check` Boolean flag indicating whether or not to check probability arrays for validity. Current validity checks are: 1) ensuring all probabilities are between 0.0 and 1.0, 2) all probabilities at time=0.0 are equal to 1.0 (see `unity.tol`), 3) No changes in probabilities from one time point to next are too large (see `diff.tol`). Dimensional consistency between `p1` and `p2` is always checked regardless of the value of this flag.

Details

Assuming one-dimensional `p1` and `p2` for clarity, the algorithm calculates cumulative incidence function for cuase 1 using a recursive formula: `ci1[n+1] = ci1[n] + dci1[n]`, where `dci1[n] = 0.5*(p2[n] + p2[n+1])*(p1[n] - p1[n+1])`. The increment in cumulative incidence function for cause 2 is similarly calculated, `dci2[n] = 0.5*(p1[n] + p1[n+1])*(p2[n] - p2[n+1])`. These equations guarantee that `dci1[n] + dci2[n] = p1[n]*p2[n] - p1[n+1]*p2[n+1]`. Event-free probability is simply calculated as `efp[n] = p1[n]*p2[n]`. Taken together, this numerical integration ensures that `efp[n+1] - efp[n] + dci1[n] + dci2[n] = 0`.

Value

If `p1` and `p2` are one-dimensional arrays (i.e. vectors), a matrix with columns named `"ci1"`, `"ci2"` and `"efp"` is returned, representing the cummulative incidence functions for cause 1 and cause 2 and the event-free probability, evaluated at same time points as `p1` and `p2` are provided. If `p1` and `p2` are multi-dimensional arrays, a list is returned with elements `"ci1"`, `"ci2"` and `"efp"`, each one with the same interpretation, and all of the same dimensions as `p1` and `p2`.

Note

The integration algorithm described above does not require knowledge of time step. (Alternatively, using hazard functions for integration would have required specification of time step.) Since `p1` and `p2` are integrals (followed by exponentiation) of cause-specific hazard functions, using them directly adds to robustness of numerical integration and avoids error accumulation. The returned cumulative incidence and event-free probabilities correspond to the same time points assumed for input cause-specific probabilities.

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Prentice et al (1978). The analysis of failure times in the presence of competing risks. Biometrics, 541-554.

See Also

cfc.pbasis

Examples

```
## Not run:

# prepare data for cause-specific competing-risk analysis
data(bmt)
bmt$status1 <- 1*(bmt$cause==1)
bmt$status2 <- 1*(bmt$cause==2)
f1 <- Surv(time, status1) ~ platelet + age + tcell
f2 <- Surv(time, status2) ~ platelet + age + tcell

# sample-based bayesian weibull regression
library(BSGW)
reg1 <- bsgw(f1, bmt, ordweib = TRUE, control = bsgw.control(iter = 500, burnin = 100, nskip = 50))
reg2 <- bsgw(f2, bmt, ordweib = TRUE, control = bsgw.control(iter = 500, burnin = 100, nskip = 50))

# prediction on a uniform grid of 100 time points
# (use first 50 observations for speed)
pred1 <- predict(reg1, newdata = bmt[1:50,], tvec = 100)
pred2 <- predict(reg2, newdata = bmt[1:50,], tvec = 100)

# permuting dimensions of survival objects to conform with cfc
S1 <- aperm(pred1$smp$S, c(2,1,3))
S2 <- aperm(pred2$smp$S, c(2,1,3))

# cause-specific competing risk analysis - time mode
my.cfc <- cfc.tbasis(S1, S2)

# calculating averages across observations (e.g. patients in the study)
my.summ <- summary(my.cfc, MARGIN = c(1,2))

# plotting mean CI and event-free functions
# as well as their sampled-based confidence intervals
plot(my.summ, t = pred1$tvec)
```

```
## End(Not run)
```

---

summary.cfc *Summarizing and plotting output of* cfc

Description

summary method for class cfc.

Usage

```
## S3 method for class 'cfc'
summary(object
  , f.reduce = function(x) x
  , pval = 0.05, ...)
## S3 method for class 'summary.cfc'
plot(x, which = c(1, 2), ...)
```

Arguments

object	An object of class "cfc", usually the result of a call to cfc.
f.reduce	Function to be applied to each sub-array of object$ci (cumulative incidence) and object$s (survival probability).
pval	Desired significance level for confidence intervals produced by summary.cfc. We essentially set the argument probs to c(pval/2, 0.5, 1-pval/2) when calling quantile.
x	An object of class "summary.cfc", usually the result of a call to summary.cfc.
which	Vector of integers, indicating which plot(s) must be produced: 1) cumulative incidence functions, one per cause. For each cause, median and credible bands are plotted vs. time-from-index. 2) (unadjusted) survival functions, one per cause. Similar to (1), median and credible bands are plotted.
...	Further arguments to be passed to f.reduce (for summary.cfc).

Value

Recall that the survival probability and cumulative incidence arrays returned by cfc are three-dimensional, and their first two dimensions indicate 1) time points and 2) causes. f.reduce is expected to produce an array of a fixed length, when applied to each sub-array, ci[i, j,] and s[i, j,]. The end-result is two three-dimensional array, where the first two dimensions are identical to its input arrays. This 3D array is then passed to the quantile function to compute median and credible bands. There is a special case where f.reduce returns a scalar, rather than an array, when applied to each sub-array. In this case, quantile calculation is meaningless and we return simply these point estimates. In summary, the return object from summary is a list with elements: 1) ci (cumulative incidence), 2) s (survival), and 3) quantiles, a boolean flag indicating whether the cumulative incidence and survival arrays returned are quantiles or point estimates.

Author(s)

Alireza S. Mahani, Mansour T.A. Sharabiani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

See Also

cfc, summary.

Examples

```
## Not run:

library("BSGW") # used for Bayesian survival regression

data(bmt)
# splitting data into training and prediction sets
idx.train <- sample(1:nrow(bmt), size = 0.7 * nrow(bmt))
idx.pred <- setdiff(1:nrow(bmt), idx.train)
nobs.train <- length(idx.train)
nobs.pred <- length(idx.pred)

# prepare data and formula for Bayesian cause-specific survival regression
# using R package BSGW
out.prep <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)
f1 <- out.prep$formula.list[[1]]
f2 <- out.prep$formula.list[[2]]
dat <- out.prep$dat
tmax <- out.prep$tmax

# estimating cause-specific models
# set nsmp to larger number in real-world applications
nsmp <- 10
reg1 <- bsgw(f1, dat[idx.train, ], control = bsgw.control(iter = nsmp)
  , ordweib = T, print.level = 0)
reg2 <- bsgw(f2, dat[idx.train, ], control = bsgw.control(iter = nsmp)
  , ordweib = T, print.level = 0)

# defining survival function for this model
survfunc <- function(t, args, n) {
  nobs <- args$nobs; natt <- args$natt; nsmp <- args$nsmp
  alpha <- args$alpha; beta <- args$beta; X <- args$X
  idx.smp <- floor((n - 1) / nobs) + 1
  idx.obs <- n - (idx.smp - 1) * nobs
  return (exp(- t ^ alpha[idx.smp] *
                exp(sum(X[idx.obs, ] * beta[idx.smp, ]))));
}
```

```
# preparing function and argument lists
X.pred <- as.matrix(cbind(1, bmt[idx.pred, c("platelet", "age", "tcell")]))
arg.1 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp
  , alpha = exp(reg1$smp$betas), beta = reg1$smp$beta, X = X.pred)
arg.2 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp
  , alpha = exp(reg2$smp$betas), beta = reg2$smp$beta, X = X.pred)
arg.list <- list(arg.1, arg.2)
f.list <- list(survfunc, survfunc)

# cause-specific competing-risk
# set rel.tol to smaller number in real-world applications
out.cfc <- cfc(f.list, arg.list, nobs.pred * nsmp, tout, rel.tol = 1e-2)

# summarizing (and plotting) the results
# this function calculates the population-average CI and survival, one
# per each MCMC sample; therefore, the quantiles produced by the summary
# method, correspondingly, reflect our confidence in population-average values
my.f.reduce <- function(x, nobs, nsmp) {
  return (colMeans(array(x, dim = c(nobs, nsmp))))
}
my.summ <- summary(out.cfc, f.reduce = my.f.reduce, nobs = nobs.pred, nsmp = nsmp)


## End(Not run)
```

---

summary.cfc.pbasis *Summarizing probability-denominated CFC objects*

Description

summary method for class cfc.pbasis.

Usage

```
## S3 method for class 'cfc.pbasis'
summary(object, ...)
## S3 method for class 'summary.cfc.pbasis'
plot(x, ...)
```

Arguments

object	An object of class "cfc.pbasis", usually the result of a call to cfc.pbasis.
x	An object of class "summary.cfc.pbasis", usually the result of a call to summary.cfc.pbasis.
...	Further arguments to be passed to/from other methods.

Value

The function summary.cfc.pbasis calculates the average of cumulative incidence and event-free probability functions at each time point across all elements of the object list. If the object is a matrix, it is returned without change.

Author(s)

Alireza S. Mahani, Mansour T.A. Sharabiani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

See Also

The model fitting function is `cfc.pbasis`. See `summary` and `plot` for descriptions of the generic methods. See `cfc.tbasis` for time-denominated CFC, as well as usage examples.

---

summary.cfc.survreg *Summarizing and plotting output of* `cfc.survreg`

Description

`summary` and method for class `cfc.survreg`.

Usage

```
## S3 method for class 'cfc.survreg'
summary(object, obs.idx = "all", ...)
## S3 method for class 'summary.cfc.survreg'
plot(x, which = c(1, 2), ...)
```

Arguments

`object`	An object of class "cfc.survreg", usually the result of a call to `cfc.survreg`.
`obs.idx`	Index of observations to calculate mean cumulative incidence for; defaults to all observation.
`...`	Further arguments to be passed to/from other methods.
`x`	An object of class `summary.cfc.survreg`, usually the output of `summary.cfc.survreg`.
`which`	Vector of integers, indicating which plot(s) must be produced: 1) cumulative incidence functions, one per cause, as a function of time-to-index, all in the same plot, 2) comparison of cumulative incidence function with/without competing-risk adjustment. The unadjusted figure is equivalent to 1 minus the Kaplan-Meyer (i.e., survival) function.

Value

`summary.cfc.surveeg` produces a matrix of dimensions `length(object$tout)` (number of time points) by `object$K` (number of causes). See description of `which` aregument for `plot.summary.cfc.survreg`.

Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

See Also

The model fitting function is `cfc.survreg`. See `summary` and `plot` for descriptions of the generic methods. For more flexible ways of cause-specific competing-risk analysis, see `cfc`.

---

summary.cfc.tbasis *Summarizing time-denominated CFC objects*

Description

`summary` method for class `cfc.tbasis`.

Usage

```
## S3 method for class 'cfc.tbasis'
summary(object,
  MARGIN = if (class(object)[2] == "matrix") NULL else 1,
  ...)
## S3 method for class 'summary.cfc.tbasis'
plot(x, t = 1, ci = 0.95, ...)
```

Arguments

`object`	An object of class "cfc.tbasis", usually the result of a call to `cfc.tbasis`.
`MARGIN`	Dimensions of cumulative incidence and event-free probability arrays to keep while averaging the remaining dimensions. If the `cfc.tbasis` object is a matrix, no averaging is performed, and the function returns the object unchanged. Note that for list objects, `MARGIN` must include `1` since it is meaningless to average out the time/probability dimension (which is always the first one).
`x`	An object of class "summary.cfc.tbasis", usually the result of a call to `summary.cfc.tbasis`.
`t`	Regular time step, or vector of time values, used for producing cumulative incidence and event-free probability plots.
`ci`	Confidence interval used in cumulative incidence and event-free probability plots.
`...`	Further arguments to be passed to/from other methods.

Value

The function `summary.cfc.tbasis` calculates the average of cumulative incidence and event-free probability functions as directed by `MARGIN`. For example, if the element `ci1` of the object list is three-dimensional, then using `MARGIN=c(1,2)` causes the last dimension to be averaged out.

Author(s)

Alireza S. Mahani, Mansour T.A. Sharabiani

References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

See Also

The model fitting function is `cfc.tbasis`. See `summary` and `plot` for descriptions of the generic methods. See `cfc.pbasis` for probability-denominated CFC, as well as usage examples.

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