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LinkingTo Rcpp,RcppArmadillo

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Description R implementation of generalized survival models (GSMs), smooth accelerated failure time (AFT) models and Markov multi-state models. For the GSMs, g(S(t|x))=eta(t,x) for a link function g, survival S at time t with covariates x and a linear predictor eta(t,x). The main assumption is that the time effect(s) are smooth <doi:10.1177/0962280216664760>. For fully parametric models with natural splines, this re-implements Stata's 'stpm2' function, which are flexible parametric survival models developed by Royston and colleagues. We have extended the parametric models to include any smooth parametric smoothers for time. We have also extended the model to include any smooth penalized smoothers from the 'mgcv' package, using penalized likelihood. These models include left truncation, right censoring, interval censoring, gamma frailties and normal random effects <doi:10.1002/sim.7451>, and copulas. For the smooth AFTs, S(t|x) = S_0(t*eta(t,x)), where the baseline survival function S_0(t)=exp(-exp(eta_0(t))) is modelled for natural splines for eta_0, and the time-dependent cumulative acceleration factor eta(t,x)=\int_0^t exp(eta_1(u,x)) du for log acceleration factor eta_1(u,x). The Markov multi-state models allow for a range of models with smooth transitions to predict transition probabilities, length of stay, utilities and costs, with differences, ratios and standardisation.

URL https://github.com/mclements/rstpm2

BugReports https://github.com/mclements/rstpm2/issues

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`aft` *Parametric accelerated failure time model with smooth time functions*

Description

This implements the accelerated failure time models S_0(t exp(beta x)) and S_0(int_0^t exp(beta x(u)) du). The baseline function S_0(t*) is modelled as exp(-exp(eta_0(log(t*)))), where eta_0(log(t*)) is a linear predictor using natural splines.

Usage

```
aft(formula, data, smooth.formula = NULL, df = 3,
    tvc = NULL, cure.formula = ~1, control = list(),
    init = NULL, weights = NULL, tvc.intercept = TRUE,
    tvc.integrated = FALSE,
    timeVar = "", time0Var = "",
    cure = FALSE, mixture = FALSE, contrasts = NULL, subset = NULL, ...)
```

Arguments

`formula`	a formula object, with the response on the left of a ~ operator, and the regression terms (excluding time) on the right. The response should be a survival object as returned by the `Surv` function. The terms can include linear effects for any time-varying coefficients. [required]
`data`	a data-frame in which to interpret the variables named in the `formula` argument. [at present: required]
`smooth.formula`	a formula for describing the time effects for the linear predictor, excluding the baseline S_0(t*), but including time-dependent acceleration factors. The time-dependent acceleration factors can be modelled with any smooth functions.
`df`	an integer that describes the degrees of freedom for the `ns` function for modelling the baseline log-cumulative hazards function (default=3).
`tvc`	a list with the names of the time-varying coefficients. This uses natural splines (e.g. `tvc=list(hormon=3)` is equivalent to `smooth.formula=~...+hormon:nsx(log(time),df=3)`), which by default does *not* include an intercept (or main effect) term.
`cure.formula`	a formula for describing the cure fraction.

control	control argument passed to optim.
init	init should either be FALSE, such that initial values will be determined using Cox regression, or a numeric vector of initial values.
weights	an optional vector of 'prior weights' to be used in the fitting process. Should be NULL or a numeric vector.
tvc.intercept	logical for whether to include an intercept in the time-varying acceleration factor (defaults to TRUE)
tvc.integrated	logical for whether the time-varying acceleration factor should be based on a integration, rather than a cumulative effect (defaults to FALSE)
timeVar	string variable defining the time variable. By default, this is determined from the survival object, however this may be ambiguous if two variables define the time.
time0Var	string variable to determine the entry variable; useful for when more than one data variable is used in the entry time.
cure	logical for whether to model for cure using a non-mixture model (default=FALSE)
mixture	logical for whether to model for cure using a mixture model (default=FALSE)
contrasts	an optional list. See the contrasts.arg of model.matrix.default.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
...	additional arguments to be passed to the mle2.

Details

The implementation extends the mle2 object from the bbmle package. The model inherits all of the methods from the mle2 class.

Value

An aft-class object that inherits from mle2-class.

Author(s)

Mark Clements.

See Also

survreg, coxph

Examples

```
summary(aft(Surv(rectime,censrec==1)~hormon,data=brcancer,df=4))
```

aft-class *Class "stpm2" ~~~*

Description

Regression object for `aft`.

Objects from the Class

Objects can be created by calls of the form `new("aft", ...)` and `aft( ...)`.

Slots

`args`: Object of class `"list"` ~~

Extends

Class for `mle2`, directly.

Methods

plot `signature(x = "aft", y = "missing")`: ...
lines `signature(x = "aft")`: ...
predict `signature(object = "aft")`: ...

Examples

```
showClass("aft")
```

bhazard *Placemarker function for a baseline hazard function.*

Description

Defined as the identity function.

Usage

```
bhazard(x)
```

Arguments

`x`	Input (and output) value

Value

Returns the input value

brcancer *German breast cancer data from Stata.*

Description

See https://www.stata-press.com/data/r11/brcancer.dta.

Usage

```
data(brcancer)
```

Format

A data frame with 686 observations on the following 15 variables.

`id` a numeric vector

`hormon` hormonal therapy

`x1` age, years

`x2` menopausal status

`x3` tumour size, mm

`x4` tumour grade

`x5` number of positive nodes

`x6` progesterone receptor, fmol

`x7` estrogen receptor, fmol

`rectime` recurrence free survival time, days

`censrec` censoring indicator

`x4a` tumour grade>=2

`x4b` tumour grade==3

`x5e` exp(-0.12*x5)

Examples

```
data(brcancer)
## maybe str(brcancer) ; plot(brcancer) ...
```

coef<- *Generic method to update the coef in an object.*

Description

Generic method to update the coef in an object.

Usage

```
coef(x) <- value
```

Arguments

x	object to be updated
value	value of the coefficient to be updated.

Details

This simple generic method is used for the numerical delta method.

Value

The updated object is returned.

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==>  Define data, use random,
##-- or do  help(data=index)  for the standard data sets.

## The function is currently defined as
function (x, value)
UseMethod("coef<-")
```

colon *Colon cancer.*

Description

Diagnoses of colon cancer.

Usage

```
data(colon)
```

Format

A data frame with 15564 observations on the following 13 variables.

`sex` Sex (1=male, 2=female))

`age` Age at diagnosis

`stage` Clinical stage at diagnosis (1=Unknown, 2=Localised, 3=Regional, 4=Distant)

`mmdx` Month of diagnosis

`yydx` Year of diagnosis

`surv_mm` Survival time in months

`surv_yy` Survival time in years

`status` Vital status at last contact (1=Alive, 2=Dead: cancer, 3=Dead; other, 4=Lost to follow-up)

`subsite` Anatomical subsite of tumour (1=Coecum and ascending, 2=Transverse, 3=Descending and sigmoid, 4=Other and NOS)

`year8594` Year of diagnosis (1=Diagnosed 75-84, 2=Diagnosed 85-94)

`agegrp` Age in 4 categories (1=0-44, 2=45-59, 3=60-74, 4=75+)

`dx` Date of diagnosis

`exit` Date of exit

Details

Caution: there is a `colon` dataset in the `survival` package. We recommend using `data(colon,package="rstpm2")` to ensure the correct dataset is used.

Examples

```
data(colon,package="rstpm2") # avoids name conflict with survival::colon
## maybe str(colon) ; ...
```

---

cox.tvc *Test for a time-varying effect in the* `coxph` *model*

Description

Test for a time-varying effect in the `coxph` model by re-fitting the partial likelihood including a time-varying effect, plot the effect size, and return the re-fitted model. The main advantage of this function over the `tt()` special is that it scales well for moderate sized datasets (cf. `tt` which expands the dataset and scales very poorly).

Usage

```
cox.tvc(obj, var=NULL, method="logt")
```

Arguments

obj	A coxph object. Currently restricted to right censoring with Breslow ties and without stratification, etc.
var	String for the effect name. Currently assumes simple continuous effects.
method	A string representing the possible time transformations. Currently only "logt".

Value

Returns a tvcCoxph object (which inherits from the mle2 class) of the re-fitted model.

See Also

coxph, cox.zph

Examples

```
## As per the example for cox.zph:
fit <- coxph(Surv(futime, fustat) ~ age + ecog.ps,
             data=ovarian)
temp <- rstpm2:::cox.tvc(fit, "age")
print(temp)                 # display the results
plot(temp)                  # plot curves
```

---

eform.stpm2 *S3 method for to provide exponentiated coefficents with confidence intervals.*

Description

S3 method for to provide exponentiated coefficents with confidence intervals.

Usage

```
eform(object, ...)
## S3 method for class 'stpm2'
eform(object, parm, level = 0.95, method = c("Profile","Delta"),
    name = "exp(beta)", ...)
## Default S3 method:
eform(object, parm, level = 0.95, method =
c("Delta","Profile"), name = "exp(beta)", ...)
```

Arguments

object	regression object
parm	not currently used
level	significance level for the confidence interval

method	method for confidence interval estimation
name	name for the fitted value
...	other arguments

---

grad *gradient function (internal function)*

Description

Numerical gradient for a function at a given value (internal).

Usage

```
grad(func, x, ..., method=c("fast","richardson"))
```

Arguments

func	Function taking a vector argument x (returns a vector of length>=1)
x	vector of arguments for where the gradient is wanted.
...	other arguments to the function
method	string argument to determine whether to use the fast two sided calculation or use a Richardson extrapolation.

Details

(func(x+delta,...)-func(x-delta,...))/(2 delta) where delta is the third root of the machine precision times pmax(1,abs(x)).

Value

A vector if func(x) has length 1, otherwise a matrix with rows for x and columns for func(x).

Author(s)

Mark Clements.

See Also

numDelta()

gsm *Parametric and penalised generalised survival models*

Description

This implements the generalised survival model g(S(t|x)) = eta, where g is a link function, S is survival, t is time, x are covariates and eta is a linear predictor. The linear predictor can include either parametric or penalised smoothers for the time effects, for time:covariate interactions and for covariate effects. The main model assumption is that the time effects in the linear predictor are smooth. This extends the class of flexible parametric survival models developed by Royston and colleagues. The model has been extended to include relative survival (excess hazards), Gamma frailties and normal random effects.

Usage

```
gsm(formula, data, smooth.formula = NULL, smooth.args = NULL,
                df = 3, cure = FALSE,
                tvc = NULL, tvc.formula = NULL,
                control = list(), init = NULL,
                weights = NULL, robust = FALSE, baseoff = FALSE,
                timeVar = "", time0Var = "", use.gr = NULL,
                optimiser=NULL, log.time.transform=TRUE,
                reltol=NULL, trace = NULL,
                link.type=c("PH","PO","probit","AH","AO"), theta.AO=0,
                contrasts = NULL, subset = NULL,
                robust_initial=NULL,
                coxph.strata = NULL, coxph.formula = NULL,
                logH.formula = NULL, logH.args = NULL,
                bhazard = NULL, bhazinit=NULL, copula=FALSE,
                frailty = !is.null(cluster) & !robust & !copula,
                cluster = NULL, logtheta=NULL,
                nodes=NULL, RandDist=c("Gamma","LogN"), recurrent = FALSE,
                adaptive = NULL, maxkappa = NULL,
                sp=NULL, criterion=NULL, penalty=NULL,
                smoother.parameters=NULL, Z=~1, outer_optim=NULL,
                alpha=1, sp.init=1,
                penalised=FALSE,
                ...)
stpm2(formula, data, weights=NULL, subset=NULL, coxph.strata=NULL, ...)
pstpm2(formula, data, weights=NULL, subset=NULL, coxph.strata=NULL, ...)
```

Arguments

formula	a formula object, with the response on the left of a ~ operator, and the parametric terms on the right. The response must be a survival object as returned by the Surv function. Specials include cluster and bhazard. [required]
data	a data.frame in which to interpret the variables named in the formula argument.

smooth.formula	either a parametric formula or a penalised mgcv::gam formula for describing the time effects and time-dependent effects and smoothed covariate effects on the linear predictor scale (default=NULL). The default model is equal to ~s(log(time),k=-1) where time is the time variable.
df	an integer that describes the degrees of freedom for the ns function for modelling the baseline log-cumulative hazard (default=3). Parametric model only.
smooth.args	a list describing the arguments for the s function for modelling the baseline time effect on the linear predictor scale (default=NULL).
tvc	a list with the names of the time-varying coefficients. For a parametric model, this uses natural splines (e.g. tvc=list(hormon=3) is equivalent to smooth.formula=~...+as.numeric which by default does *not* include an intercept term, hence you should include a main effect. Note that this will convert a logical or factor variable to a numeric value, so the user should use indicators for factor terms. For a penalised model, this uses cubic splines (e.g. tvc=list(hormon=-1) is equivalent to smooth.formula=~...+s(log(time),by=hormon,k=-1)), which by default *does* include an intercept (or main effect) term (and this code will remove any main effect from formula).
tvc.formula	separate formula for the time-varying effects. This is combined with smooth.formula or the default smooth.formula.
baseoff	Boolean used to determine whether fully define the model using tvc.formula rather than combining logH.formula and tvc.formula
logH.args	as per smooth.args. Deprecated.
logH.formula	as per smooth.formula. Deprecated.
cure	logical for whether to estimate a cure model (parametric model only).
control	list of arguments passed to gsm.control.
init	init should either be NULL, such that initial values will be determined using Cox regression, or a numeric vector of initial values.
coxph.strata	variable in the data argument for stratification of the coxph model fit for estimating initial values.
weights	an optional vector of 'prior weights' to be used in the fitting process. Should be NULL or a numeric vector.
robust	Boolean used to determine whether to use a robust variance estimator.
bhazard	variable for the baseline hazard for relative survival
bhazinit	scalar used to adjust the background cumulative hazards for calculating initial values. Default=0.1. Deprecated argument: use of the control argument is preferred.
copula	logical to indicate whether to use a copula model (experimental)
timeVar	variable defining the time variable. By default, this is determined from the survival object, however this may be ambiguous if two variables define the time
sp	fix the value of the smoothing parameters.
use.gr	in R, a Boolean to determine whether to use the gradient in the optimisation. Default=TRUE, Deprecated argument: use of the control argument is preferred.

`criterion` in Rcpp, determine whether to use "GCV" or "BIC" for for the smoothing parameter selection.

`penalty` use either the "logH" penalty, which is the default penalty from mgcv, or the "h" hazard penalty. Default="logH". Deprecated argument: use of the `control` argument is preferred.

`smoother.parameters` for the hazard penalty, a list with components which are lists with components var, transform and inverse.

`alpha` an ad hoc tuning parameter for the smoothing parameter.

`sp.init` initial values for the smoothing parameters.

`trace` integer for trace reporting; 0 represents no additional reporting. Default=0. Deprecated argument: use of the `control` argument is preferred.

`contrasts` an optional list. See the `contrasts.arg` of `model.matrix.default`.

`subset` an optional vector specifying a subset of observations to be used in the fitting process.

`coxph.formula` additional formula used to improve the fitting of initial values [optional and rarely used].

`time0Var` string variable to determine the entry variable; useful for when more than one data variable is used in the entry time.

`link.type` type of link function. For "PH" (generalised proportional hazards), g(S)=log(-log(S)); for "PO" (generalised proportional odds), g(S)=-logit(S); for "probit" (generalised probit), g(S)=-probit(S); for "AH" (generalised additive hazards), g(S)=-log(S); for "AO" (generalised Aranda-Ordaz), g(S)=log((S^(-theta.AO)-1)/theta.AO).

`theta.AO` theta parameter for the Aranda-Ordaz link type.

`optimiser` select which optimiser is used. Default="BFGS". Deprecated argument: use of the `control` argument is preferred.

`log.time.transform` should a log-transformation be used for calculating the derivative of the design matrix with respect to time? (default=TRUE)

`recurrent` logical for whether clustered, left truncated data are recurrent or for first event (where the latter requires an adjustment for the frailties or random effects)

`frailty` logical for whether to fit a shared frailty model

`cluster` variable that determines the cluster for the frailty. This can be a vector, a string for the column, or a name. This can also be specified using a special.

`logtheta` initial value for log-theta used in the gamma shared frailty model (defaults to value from a `coxph` model fit)

`nodes` number of integration points for Gaussian quadrature. Default=9. Deprecated argument: use of the `control` argument is preferred.

`RandDist` type of distribution for the random effect or frailty

`adaptive` logical for whether to use adaptive or non-adaptive quadrature, Default=TRUE. Deprecated argument: use of the `control` argument is preferred.

maxkappa	double float value for the maximum value of the weight used in the constraint. Default=1000. Deprecated argument: use of the control argument is preferred.
Z	formula for the design matrix for the random effects
reltol	list with components for search and final relative tolerances. Default=list(search=1e-10, final=1e-10, outer=1e-5). Deprecated argument: use of the control argument with arguments reltol.search, reltol.final and reltol.outer is preferred.
outer_optim	Integer to indicate the algorithm for outer optimisation. If outer_optim=1 (default), then use Neldear-Mead, otherwise use Nlm.
robust_initial	logical for whether to use Nelder-Mead to find initial values (max 50 iterations). This is useful for ill-posed initial values. Default= FALSE. Deprecated argument: use of the control argument is preferred.
penalised	logical to show whether to use penalised models with pstpm (penalised=TRUE) or parametrics models with stpm2 (penalised=FALSE).
...	additional arguments to be passed to the mle2.

Details

The implementation extends the mle2 object from the bbmle package.

The default smoothers for time on the linear predictor scale are nsxs(log(time),df=3) for the parametric model and s(log(time)) for the penalised model.

A frequently asked question is: why does rstpm2 give different spline estimates to flexsurv and Stata's stpm2? The short answer is that rstpm2 uses a different natural spline basis compared with flexsurv and Stata's stpm2 and slightly different knot placement than Stata's stpm2. If the knot placement is the same, then the predictions and other coefficients are expected to be very similar. As a longer answer, the default smoother in rstpm2 is to use an extension of the splines::ns function (rstpm2::nsx), which uses a QR projection of B-splines for natural splines. In contrast, flexsurv and Stata's stpm2 use truncated power splines for the natural spline basis (also termed 'restricted cubic splines'). The B-splines are known to have good numerical properties, while Stata's stpm2 implementation defaults to using matrix orthogonalisation to account for any numerical instability in the truncated power basis. Furthermore, rstpm2 allows for any smooth parametric function to be used as a smoother in stpm2/gsm, which is an extension over flexsurv and Stata's stpm2. Finally, it may be difficult to get rstpm2 and Stata's stpm2 to return the same estimates: although nsx includes an argument stata.stpm2.compatible = FALSE (change to TRUE for compatibility), the design matrix for rstpm2 is based on individuals with events, while Stata's stpm2 determines the spline knots from the individuals with events and the design matrix is otherwise based on all individuals.

Value

Either a stpm2-class or pstpm2-class object.

Author(s)

Mark Clements, Xing-Rong Liu, Benjamin Christoffersen.

Examples

```
## Not run:
    data(brcancer)
    summary(fit <- stpm2(Surv(rectime,censrec==1)~hormon,data=brcancer,df=3))

    ## some predictions
    head(predict(fit,se.fit=TRUE,type="surv"))
    head(predict(fit,se.fit=TRUE,type="hazard"))

    ## some plots
    plot(fit,newdata=data.frame(hormon=0),type="hazard")
    plot(fit,newdata=data.frame(hormon=0),type="surv")

    ## time-varying coefficient
    summary(fit.tvc <- stpm2(Surv(rectime,censrec==1)~hormon,data=brcancer,df=3,
                             tvc=list(hormon=3)))
    anova(fit,fit.tvc) # compare with and without tvc

    ## some more plots
    plot(fit.tvc,newdata=data.frame(hormon=0),type="hr",var="hormon", ylim=c(0,2))
    lines(fit.tvc,newdata=data.frame(hormon=1),type="hr",var="hormon",
          col=2)

    plot(fit.tvc,newdata=data.frame(hormon=0),type="sdiff",var="hormon")

    plot(fit.tvc,newdata=data.frame(hormon=0),type="hdiff",var="hormon")

    library(scales)
    cols <- c(alpha("red",alpha=0.2), alpha("blue",alpha=0.2))
    plot(fit.tvc,newdata=data.frame(hormon=0),type="hazard",ci.col=cols[1])
    lines(fit.tvc,newdata=data.frame(hormon=1),type="hazard",lty=2,ci.col=cols[2],
          ci=TRUE)
    legend("topright",legend=c("No hormonal treatment", "(95
       lty=c(1,1,2,1), lwd=c(1,10,1,10), col=c("black",cols[1],"black",cols[2]), bty="n")


    ## compare number of knots
    hormon0 <- data.frame(hormon=0)
    plot(fit,type="hazard",newdata=hormon0)
    AIC(fit)
    for (df in 4:6) {
        fit.new <- stpm2(Surv(rectime,censrec==1)~hormon,data=brcancer,df=df)
        plot(fit.new,type="hazard",newdata=hormon0,add=TRUE,ci=FALSE,line.col=df)
        print(AIC(fit.new))
    }

    ## compatibility with Stata's stpm2 using the smooth.formula argument (see Details)
    summary(stpm2(Surv(rectime,censrec==1)~hormon,data=brcancer,
                  smooth.formula=~nsx(log(rectime),df=3,stata.stpm2.compatible=TRUE)))
    summary(stpm2(Surv(rectime,censrec==1)~hormon,data=brcancer,
                  smooth.formula=~nsx(log(rectime),df=3,stata=TRUE)+
                  hormon:nsx(log(rectime),df=3,stata=TRUE)))
```

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

`gsm.control` *Defaults for the gsm call*

Description

Set useful default and allow changes for the gsm call. This is meant to make the gsm call simpler.

Usage

```
gsm.control(parscale = 1, maxit = 300, optimiser = c("BFGS", "NelderMead"), trace = 0,
            nodes = 9, adaptive = TRUE, kappa.init = 1, maxkappa = 1000,
        suppressWarnings.coxph.frailty = TRUE, robust_initial = FALSE, bhazinit = 0.1,
         eps.init = 1e-5, use.gr = TRUE, penalty = c("logH", "h"), outer_optim = 1,
            reltol.search = 1e-10, reltol.final = 1e-10, reltol.outer = 1e-05,
            criterion = c("GCV", "BIC"), old.init=FALSE)
```

Arguments

`parscale`	numeric vector or scalar for the scaling of the parameter values; default 1
`maxit`	integer for the maximum number of iterations for the optimisation process
`optimiser`	which optimiser to use for the outer optimisation
`trace`	integer indicating the trace level for each optimiser
`nodes`	number of quadrature nodes
`adaptive`	logical for whether to use adaptive or non-adaptive quadrature, Default=TRUE.
`kappa.init`	initial value for the quadratic penalty for inequality constraints
`eps.init`	initial value for epsilon
`maxkappa`	double float value for the maximum value of the weight used in the constraint.
`suppressWarnings.coxph.frailty`	logical
`robust_initial`	Not currently documented.
`bhazinit`	Not currently documented.
`use.gr`	Logical for whether to use gradients.
`penalty`	Not currently documented.
`outer_optim`	Not currently documented.
`reltol.search`	Relative tolerance. Not currently documented.
`reltol.final`	Relative tolerance. Not currently documented.
`reltol.outer`	Relative tolerance. Not currently documented.
`criterion`	Not currently documented.
`old.init`	Use the initial values from version 1.6.8 and earlier, which uses the Shat_old function.

gsm_design — *Extract design information from an stpm2/gsm object and newdata for use in C++*

Description

Extract design information from an stpm2/gsm object and newdata for use in C++

Usage

```
gsm_design(object, newdata, newdata0 = NULL, t0 = NULL, inflate = 100)
```

Arguments

object	stpm2/gsm object
newdata	list or data-frame used for evaluation
newdata0	list or data-frame used for evaluation at the entry time
t0	possible delayed entry time (numeric scalar)
inflate	double value to inflate minimum and maximum times for root finding

Value

list that can be read by ‘gsm ssim::read_gsm(SEX args)‘ in C++

incrVar — *Utility that returns a function to increment a variable in a data-frame.*

Description

A functional approach to defining an increment in one or more variables in a data-frame. Given a variable name and an increment value, return a function that takes any data-frame to return a data-frame with incremented values.

Usage

```
incrVar(var, increment = 1)
```

Arguments

var	String for the name(s) of the variable(s) to be incremented
increment	Value that the variable should be incremented.

Details

Useful for defining transformations for calculating rate ratios.

Value

A function with a single `data` argument that increments the variables in the `data` list/data-frame.

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==>  Define data, use random,
##-- or do  help(data=index)  for the standard data sets.

## The function is currently defined as
function (var, increment = 1)
{
    n <- length(var)
    if (n > 1 && length(increment)==1)
        increment <- rep(increment, n)
    function(data) {
        for (i in 1:n) {
            data[[var[i]]] <- data[[var[i]]] + increment[i]
        }
        data
    }
  }
```

`legendre.quadrature.rule.200` *Legendre quadrature rule for n=200.*

Description

Legendre quadrature rule for n=200.

Usage

```
data(legendre.quadrature.rule.200)
```

Format

A data frame with 200 observations on the following 2 variables.

`x` x values between -1 and 1

`w` weights

Examples

```
data(legendre.quadrature.rule.200)
## maybe str(legendre.quadrature.rule.200) ; ...
```

`lines.stpm2` *S3 methods for lines*

Description

S3 methods for lines

Usage

```
## S3 method for class 'stpm2'
lines(x, newdata = NULL, type = "surv", col = 1, ci.col= "grey",
lty = par("lty"), ci = FALSE, rug = FALSE, var = NULL,
exposed = NULL, times = NULL,
type.relsurv = c("excess", "total", "other"),
ratetable = survival::survexp.us, rmap, scale = 365.24, ...)
## S3 method for class 'pstpm2'
lines(x, newdata = NULL, type = "surv", col = 1,
ci.col= "grey",
lty = par("lty"), ci = FALSE, rug = FALSE, var = NULL,
exposed = NULL, times = NULL, ...)
```

Arguments

`x`	an `stpm2` object
`newdata`	required list of new data. This defines the unexposed newdata (*excluding* the event times).
`type`	specify the type of prediction
`col`	line colour
`lty`	line type
`ci.col`	confidence interval colour
`ci`	whether to plot the confidence interval band (default=TRUE)
`rug`	whether to add a rug plot of the event times to the current plot (default=TRUE)
`var`	specify the variable name or names for the exposed/unexposed (names are given as characters)
`exposed`	function that takes newdata and returns the exposed dataset. By default, this increments `var` (except for cure models, where it defaults to the last event time).
`times`	specifies the times. By default, this uses a span of the observed times.
`type.relsurv`	type of predictions for relative survival models: either "excess", "total" or "other"
`scale`	scale to go from the days in the `ratetable` object to the analysis time used in the analysis
`rmap`	an optional list that maps data set names to the ratetable names. See `survexp`
`ratetable`	a table of event rates used in relative survival when `type.relsurv` is "total" or "other"
`...`	additional arguments (add to the `plot` command)

markov_msm *Predictions for continuous time, nonhomogeneous Markov multi-state models using parametric and penalised survival models.*

Description

A numerically efficient algorithm to calculate predictions from a continuous time, nonhomogeneous Markov multi-state model. The main inputs are the models for the transition intensities, the initial values, the transition matrix and the covariate patterns. The predictions include state occupancy probabilities (possibly with discounting and utilities), length of stay and costs. Standard errors are calculated using the delta method. Includes, differences, ratios and standardisation.

Usage

```
markov_msm(x, trans, t = c(0,1), newdata = NULL, init=NULL,
              tmvar = NULL,
           sing.inf = 1e+10, method="adams", rtol=1e-10, atol=1e-10, slow=FALSE,
              min.tm=1e-8,
              utility=function(t) rep(1, nrow(trans)),
              utility.sd=rep(0,nrow(trans)),
              use.costs=FALSE,
         transition.costs=function(t) rep(0, sum(!is.na(trans))), # per transition
              transition.costs.sd=rep(0,sum(!is.na(trans))),
              state.costs=function(t) rep(0,nrow(trans)), # per unit time
              state.costs.sd=rep(0,nrow(trans)),
              discount.rate = 0,
              block.size=500,
              spline.interpolation=FALSE,
              debug=FALSE,
              ...)
## S3 method for class 'markov_msm'
vcov(object, ...)
## S3 method for class 'markov_msm'
as.data.frame(x, row.names=NULL, optional=FALSE,
                                  ci=TRUE,
                                  P.conf.type="logit", L.conf.type="log",
       C.conf.type="log",
                                  P.range=c(0,1), L.range=c(0,Inf),
       C.range=c(0,Inf),
                                  state.weights=NULL, obs.weights=NULL,
                                  ...)
## S3 method for class 'markov_msm_diff'
as.data.frame(x, row.names=NULL, optional=FALSE,
                                  P.conf.type="plain", L.conf.type="plain",
       C.conf.type="plain",
                                  P.range=c(-Inf,Inf), L.range=c(-Inf,Inf),
       C.range=c(-Inf,Inf),
```

```
                                    ...)
## S3 method for class 'markov_msm_ratio'
as.data.frame(x, row.names=NULL, optional=FALSE, ...)
standardise(x, ...)
## S3 method for class 'markov_msm'
standardise(x,
                                  weights = rep(1,nrow(x$newdata)),
                                  normalise = TRUE, ...)
## S3 method for class 'markov_msm'
plot(x, y, stacked=TRUE, which=c('P','L'),
                          xlab="Time", ylab=NULL, col=2:6, border=col,
                          ggplot2=FALSE, lattice=FALSE, alpha=0.2,
                          strata=NULL,
                          ...)
## S3 method for class 'markov_msm'
subset(x, subset, ...)
## S3 method for class 'markov_msm'
diff(x, y, ...)
ratio_markov_msm(x, y, ...)
## S3 method for class 'markov_msm'
rbind(..., deparse.level=1)
## S3 method for class 'markov_msm'
transform(`_data`, ...)
collapse_markov_msm(object, which=NULL, sep="; ")
zeroModel(object)
hrModel(object,hr=1,ci=NULL,seloghr=NULL)
aftModel(object,af=1,ci=NULL,selogaf=NULL)
addModel(...)
hazFun(f, tmvar="t", ...)
splineFun(time,rate,method="natural",scale=1,...)
```

Arguments

For `markov_msm`:

`x`	list of functions or parametric or penalised survival models. Currently the models include combinations of `stpm2`, `pstpm2`, `glm`, `gam`, `survPen` or an object of class `"zeroModel"` from `zeroModel` based on one of the other classes. The order in the list matches the indexing in the `trans` argument. The functions can optionally use a `t` argument for time and/or a `newdata` argument. Uncertainty in the models are incorporated into the gradients, while uncertainty in the functions are currently not modelled.
`trans`	Transition matrix describing the states and transitions in the multi-state model. If S is the number of states in the multi-state model, `trans` should be an S x S matrix, with (i,j)-element a positive integer if a transition from i to j is possible in the multi-state model, `NA` otherwise. In particular, all diagonal elements should be `NA`. The integers indicating the possible transitions in the multi-state model should be sequentially numbered, 1,...,K, with K the number of transitions. See `msprep`

t	numerical vector for the times to evaluation the predictions. Includes the start time
newdata	data.frame of the covariates to use in the predictions
init	vector of the initial values with the same length as the number of states. Defaults to the first state having an initial value of 1 (i.e. "[<-"(rep(0,nrow(trans)),1,1)).
tmvar	specifies the name of the time variable. This should be set for regression models that do not specify this (e.g. glm) or where the time variable is ambiguous
sing.inf	If there is a singularity in the observed hazard, for example a Weibull distribution with shape < 1 has infinite hazard at t=0, then as a workaround, the hazard is assumed to be a large finite number, sing.inf, at this time. The results should not be sensitive to the exact value assumed, but users should make sure by adjusting this parameter in these cases.
method	For markov_msm, the method used by the ordinary differential equation solver. Defaults to Adams method ("adams") for non-stiff differential equations. For splineFun, the method jused for spline interpolation; see splinefun.
rtol	relative error tolerance, either a scalar or an array as long as the number of states. Passed to lsode
atol	absolute error tolerance, either a scalar or an array as long as the number of states. Passed to lsode
slow	logical to show whether to use the slow R-only implementation. Useful for debugging. Currently needed for costs.
min.tm	Minimum time used for evaluations. Avoids log(0) for some models.
utility	a function of the form function(t) that returns a utility for each state at time t for the length of stay values
utility.sd	a function of the form function(t) that returns the standard deviation for the utility for each state at time t for the length of stay values
use.costs	logical for whether to use costs. Default: FALSE
transition.costs	a function of the form function(t) that returns the cost for each transition
transition.costs.sd	a function of the form function(t) that returns the standard deviation for the cost for each transition
state.costs	a function of the form function(t) that returns the cost per unit time for each state
state.costs.sd	a function of the form function(t) that returns the standard deviation for the cost per unit time for each state
discount.rate	numerical value for the proportional reduction (per unit time) in the length of stay and costs
block.size	divide newdata into blocks. Uses less memory but is slower. Reduce this number if the function call runs out of memory.
spline.interpolation	logical for whether to use spline interpolation for the transition hazards rather than the model predictions directly (default=TRUE).

debug	logical flag for whether to keep the full output from the ordinary differential equation in the res component (default=FALSE).
...	other arguments. For markov_msm, these are passed to the ode solver from the deSolve package. For plot.markov_msm, these arguments are passed to plot.default

For as.data.frame.markov_msm:

row.names	add in row names to the output data-frame
optional	(not currently used)
ci	logical for whether to include confidence intervals. Default: TRUE
P.conf.type	type of transformation for the confidence interval calculation for the state occupancy probabilities. Default: log-log transformation. This is changed for diff and ratio_markov_msm objects
L.conf.type	type of transformation for the confidence interval calculation for the length of stay calculation. Default: log transformation. This is changed for diff and ratio_markov_msm objects
C.conf.type	type of transformation for the confidence interval calculation for the length of stay calculation. Default: log transformation. This is changed for diff and ratio_markov_msm objects
P.range	valid values for the state occupancy probabilities. Default: (0,1). This is changed for diff and ratio_markov_msm objects
L.range	valid values for the state occupancy probabilities. Default: (0,Inf). This is changed for diff and ratio_markov_msm objects
C.range	valid values for the state occupancy probabilities. Default: (0,Inf). This is changed for diff and ratio_markov_msm objects
state.weights	Not currently documented
obs.weights	Not currently documented

For standardise.markov_msm:

weights	numerical vector to use in standardising the state occupancy probabilities, length of stay and costs. Default: 1 for each observation.
normalise	logical for whether to normalise the weights to 1. Default: TRUE

For plot.markov_msm:

y	(currently ignored)
stacked	logical for whether to stack the plots. Default: TRUE
xlab	x-axis label
ylab	x-axis label
col	colours (ignored if ggplot2=TRUE)
border	border colours for the polygon (ignored if ggplot=TRUE)
ggplot2	use ggplot2

alpha	alpha value for confidence bands (ggplot)
lattice	use lattice
strata	formula for the stratification factors for the plot

For subset.markov_msm:

subset	expression that is evaluated on the newdata component of the object to filter (or restrict) for the covariates used for predictions

For transform.markov_msm:

_data	an object of class "markov_msm"

For rbind.markov_msm:

deparse.level	not currently used

For collapse.states:

which	either an index of the states to collapse or a character vector of the state names to collapse
sep	separator to use for the collapsed state names

For zeroModel to predict zero rates:

object	survival regression object to be wrapped

For hrModel to predict rates times a hazard ratio:

hr	hazard ratio
seloghr	alternative specification for the se of the log(hazard ratio); see also ci argument

For aftModel to predict accelerated rates:

af	acceleration factor
selogaf	alternative specification for the se of the log(acceleration factor); see also ci argument

addModel predict rates based on adding rates from different models

hazFun provides a rate function without uncertainty:

f	rate function, possibly with tmvar and/or newdata as arguments

splineFun predicts rates using spline interpolation:

time	exact times
rate	rates as per time
scale	rate multiplier (e.g. scale=365.25 for converting from daily rates to yearly rates)

Details

The predictions are calculated using an ordinary differential equation solver. The algorithm uses a single run of the solver to calculate the state occupancy probabilities, length of stay, costs and their partial derivatives with respect to the model parameters. The predictions can also be combined to calculate differences, ratios and standardised.

The current implementation supports a list of models for each transition.

The current implementation also only allows for a vector of initial values rather than a matrix. The predictions will need to be re-run for different vectors of initial values.

For `as.data.frame.markov_msm_ratio`, the data are provided in log form, hence the default transformations and bounds are as per `as.data.frame.markov_msm_diff`, with untransformed data on the real line.

TODO: allow for one model to predict for the different transitions.

Value

`markov_msm` returns an object of `class` `"markov_msm"`.

The function `summary` is used to obtain and print a summary and analysis of variance table of the results. The generic accessor functions `coef` and `vcov` extract various useful features of the value returned by `markov_msm`.

An object of class `"markov_msm"` is a list containing at least the following components:

`time`	a numeric vector with the times for the predictions
`P`	an `array` for the predicted state occupancy probabilities. The array has three dimensions: time, state, and observations.
`L`	an `array` for the predicted sojourn times (or length of stay). The array has three dimensions: time, state, and observations.
`Pu`	an `array` for the partial derivatives of the predicted state occupancy probabilities with respect to the model coefficients. The array has four dimensions: time, state, coefficients, and observations.
`Lu`	an `array` for the partial derivatives of the predicted sojourn times (or length of stay) with respect to the model coefficients. The array has four dimensions: time, state, coefficients, and observations.
`newdata`	a `data.frame` with the covariates used for the predictions
`vcov`	the variance-covariance matrix for the models of the transition intensities
`trans`	copy of the `trans` input argument
`call`	the call to the function

For debugging:

`res`	data returned from the ordinary differential equation solver. This may include more information on the predictions

Author(s)

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See Also

pmatrix.fs, probtrans

Examples

```
## Not run:
if (requireNamespace("deSolve")) {
    library(readstata13)
    library(mstate)
    library(ggplot2)
    library(survival)
    ## Two states: Initial -> Final
   ## Note: this shows how to use markov_msm to estimate survival and risk probabilities based on
    ## smooth hazard models.
    two_states <- function(model, ...) {
        transmat = matrix(c(NA,1,NA,NA),2,2,byrow=TRUE)
        rownames(transmat) <- colnames(transmat) <- c("Initial","Final")
        rstpm2::markov_msm(list(model), ..., trans = transmat)
    }
   ## Note: the first argument is the hazard model. The other arguments are arguments to the
   ## markov_msm function, except for the transition matrix, which is defined by the new function.
   death = gsm(Surv(time,status)~factor(rx), data=survival::colon, subset=(etype==2), df=3)
    cr = two_states(death, newdata=data.frame(rx="Obs"), t = seq(0,2500, length=301))
    plot(cr,ggplot=TRUE)

    ## Competing risks
    ## Note: this shows how to adapt the markov_msm model for competing risks.
    competing_risks <- function(listOfModels, ...) {
        nRisks = length(listOfModels)
        transmat = matrix(NA,nRisks+1,nRisks+1)
        transmat[1,1+(1:nRisks)] = 1:nRisks
        rownames(transmat) <- colnames(transmat) <- c("Initial",names(listOfModels))
        rstpm2::markov_msm(listOfModels, ..., trans = transmat)
    }
   ## Note: The first argument for competing_risks is a list of models. Names from that list are
   ## used for labelling the states. The other arguments are as per the markov_msm function,
    ## except for the transition matrix, which is defined by the competing_risks function.
   recurrence = gsm(Surv(time,status)~factor(rx), data=survival::colon, subset=(etype==1), df=3)
   death = gsm(Surv(time,status)~factor(rx), data=survival::colon, subset=(etype==2), df=3)
    cr = competing_risks(list(Recurrence=recurrence,Death=death),
                         newdata=data.frame(rx=levels(survival::colon$rx)),
                         t = seq(0,2500, length=301))
    ## Plot the probabilities for each state for three different treatment arms
    plot(cr, ggplot=TRUE) + facet_grid(~ rx)
    ## And: differences in probabilities
    cr_diff = diff(subset(cr,rx=="Lev+5FU"),subset(cr,rx=="Obs"))
    plot(cr_diff, ggplot=TRUE, stacked=FALSE)

    ## Extended example: Crowther and Lambert (2017)
    ## library(rstpm2); library(readstata13); library(ggplot2)
    mex.1 <- read.dta13("http://fmwww.bc.edu/repec/bocode/m/multistate_example.dta")
    transmat <- rbind("Post-surgery"=c(NA,1,2),
```

```
                  "Relapsed"=c(NA,NA,3),
                  "Died"=c(NA,NA,NA))
colnames(transmat) <- rownames(transmat)
mex.2 <- transform(mex.1,osi=(osi=="deceased")+0)
levels(mex.2$size)[2] <- ">20-50 mm" # fix typo
mex <- mstate::msprep(time=c(NA,"rf","os"),status=c(NA,"rfi","osi"),
                      data=mex.2,trans=transmat,id="pid",
                      keep=c("age","size","nodes","pr_1","hormon"))
mex <- transform(mex,
                 size2=(unclass(size)==2)+0, # avoids issues with TRUE/FALSE
                 size3=(unclass(size)==3)+0,
                 hormon=(hormon=="yes")+0,
                 Tstart=Tstart/12,
                 Tstop=Tstop/12)
##
c.ar <- stpm2(Surv(Tstart,Tstop,status) ~ age + size2 + size3 + nodes + pr_1 + hormon,
              data = mex, subset=trans==1, df=3, tvc=list(size2=1,size3=1,pr_1=1))
c.ad <- stpm2(Surv(Tstart, Tstop, status) ~ age + size + nodes + pr_1 + hormon,
              data = mex, subset=trans==2, df=1)
c.rd <- stpm2( Surv(Tstart,Tstop,status) ~ age + size + nodes + pr_1 + hormon,
              data=mex, subset=trans==3, df=3, tvc=list(pr_1=1))
##
nd <- expand.grid(nodes=seq(0,20,10), size=levels(mex$size))
nd <- transform(nd, age=54, pr_1=3, hormon=0,
                size2=(unclass(size)==2)+0,
                size3=(unclass(size)==3)+0)
## Predictions
system.time(pred1 <- rstpm2::markov_msm(list(c.ar,c.ad,c.rd), t = seq(0,15,length=301),
                                        newdata=nd, trans = transmat)) # ~2 seconds
pred1 <- transform(pred1, Nodes=paste("Nodes =",nodes), Size=paste("Size",size))
## Figure 3
plot(pred1, ggplot=TRUE) + facet_grid(Nodes ~ Size) + xlab("Years since surgery")
plot(pred1, ggplot=TRUE, flipped=TRUE) +
    facet_grid(Nodes ~ Size) + xlab("Years since surgery")
plot(pred1, strata=~nodes+size, xlab="Years since surgery", lattice=TRUE)
## Figure 4
plot(subset(pred1, nodes==0 & size=="<=20 mm"), stacked=FALSE, ggplot=TRUE) +
    facet_grid(. ~ state) +
    xlab("Years since surgery")
## Figure 5
a <- diff(subset(pred1,nodes==0 & size=="<=20 mm"),
          subset(pred1,nodes==0 & size==">20-50 mm"))
a <- transform(a, label = "Prob(Size<=20 mm)-Prob(20mm<Size<50mm)")
b <- ratio_markov_msm(subset(pred1,nodes==0 & size=="<=20 mm"),
                      subset(pred1,nodes==0 & size==">20-50 mm"))
b <- transform(b,label="Prob(Size<=20 mm)-Prob(20mm<Size<50mm)")
##
c <- diff(subset(pred1,nodes==0 & size=="<=20 mm"),
          subset(pred1,nodes==0 & size==">50 mm"))
c <- transform(c, label = "Prob(Size<=20 mm)-Prob(Size>=50mm)")
d <- ratio_markov_msm(subset(pred1,nodes==0 & size=="<=20 mm"),
                      subset(pred1,nodes==0 & size==">50 mm"))
d <- transform(d,label= "Prob(Size<=20 mm)-Prob(Size>=50mm)")
```

```
    ##
    e <- diff(subset(pred1,nodes==0 & size==">20-50 mm"),
              subset(pred1,nodes==0 & size==">50 mm"))
    e <- transform(e,label="Prob(20mm<Size<50 mm)-Prob(Size>=50mm)")
    f <- ratio_markov_msm(subset(pred1,nodes==0 & size==">20-50 mm"),
                          subset(pred1,nodes==0 & size==">50 mm"))
    f <- transform(f, label = "Prob(20mm<Size<50 mm)-Prob(Size>=50mm)")
    ## combine
    diffs <- rbind(a,c,e)
    ratios <- rbind(b,d,f)
    ## Figure 5
    plot(diffs, stacked=FALSE, ggplot2=TRUE) + xlab("Years since surgery") +
        ylim(c(-0.4, 0.4)) + facet_grid(label ~ state)
    ##
    plot(ratios, stacked=FALSE, ggplot2=TRUE) + xlab("Years since surgery") +
        ylim(c(0, 3)) + facet_grid(label ~ state)
    ## Figure 6
   plot(subset(pred1, nodes==0 & size=="<=20 mm"), stacked=FALSE, which="L", ggplot2=TRUE) +
        facet_grid(. ~ state) + xlab("Years since surgery")
    ## Figure 7
    plot(diffs, stacked=FALSE, which="L", ggplot2=TRUE) + xlab("Years since surgery") +
        ylim(c(-4, 4)) + facet_grid(label ~ state)
    plot(ratios, stacked=FALSE, which="L", ggplot2=TRUE) + xlab("Years since surgery") +
        ylim(c(0.1, 10)) + coord_trans(y="log10") + facet_grid(label ~ state)
}

## End(Not run)
```

---

markov_sde *Predictions for continuous time, nonhomogeneous Markov multi-state models using Aalen's additive hazards models.*

Description

A numerically efficient algorithm to calculate predictions from a continuous time, nonhomogeneous Markov multi-state model. The main inputs are are a list of Aalen's additive hazards models, the initial values, the transition matrix and the covariate patterns. The predictions include state occupancy probabilities and length of stay. Standard errors are calculated using the delta method. Includes differences and standardisation.

Usage

```
markov_sde(models, trans, newdata, init = NULL, nLebesgue = 10000 + 1, los = FALSE,
           nOut = 300, weights = 1)
## S3 method for class 'markov_sde'
standardise(x, ...)
## S3 method for class 'markov_sde'
plot(x, y, stacked=TRUE, which=c("P","L"), index=NULL,
    xlab="Time", ylab=NULL, col=2:6, border=col,
```

```
    ggplot2=FALSE, lattice=FALSE, alpha=0.2,
    strata=NULL,
    ...)
## S3 method for class 'markov_sde'
as.data.frame(x, row.names=NULL, optional=NULL, ci=TRUE,
    P.conf.type="logit", L.conf.type="log",
    P.range=c(0,1), L.range=c(0,Inf),
    ...)
```

Arguments

models	list of models. Currently allows only for aalen regression models.
trans	Transition matrix describing the states and transitions in the multi-state model. If S is the number of states in the multi-state model, trans should be an S x S matrix, with (i,j)-element a positive integer if a transition from i to j is possible in the multi-state model, NA otherwise. In particular, all diagonal elements should be NA. The integers indicating the possible transitions in the multi-state model should be sequentially numbered, 1,...,K, with K the number of transitions. See msprep
newdata	data.frame of the covariates to use in the predictions
init	vector of the initial values with the same length as the number of states. Defaults to the first state having an initial value of 1 (i.e. "[<-"(rep(0,nrow(trans)),1,1)).
nLebesgue	Number of steps for the continuous integration
los	logical variable for whether to estimate the length of stay
nOut	number of rows to represent the continuous changes
weights	numeric vector to represent differences or standardisation

For plot.markov_sde:

y	(currently ignored)
stacked	logical for whether to stack the plots. Default: TRUE
index	indicator of which row of newdata to plot
which	character to indicate either transition probabilities ("P") or length of stay ("L")). Default: "P".
xlab	x-axis label
ylab	x-axis label
col	colours (ignored if ggplot2=TRUE)
border	border colours for the polygon (ignored if ggplot=TRUE)
ggplot2	use ggplot2
alpha	alpha value for confidence bands (ggplot)
lattice	use lattice
strata	formula for the stratification factors for the plot

For as.data.frame.markov_sde:

row.names	add in row names to the output data-frame
optional	(not currently used)
ci	logical for whether to include confidence intervals. Default: TRUE
P.conf.type	type of transformation for the confidence interval calculation for the state occupancy probabilities. Default: logit transformation. This is changed to "identity" if any of the weights are negative
L.conf.type	type of transformation for the confidence interval calculation for the length of stay calculation. Default: log transformation. "identity" if any of the weights are negative
P.range	valid values for the state occupancy probabilities. Default: (0,1).
L.range	valid values for the state occupancy probabilities. Default: (0,Inf).

For standardise.markov_sde:

x	object to extract standardised values
...	other arguments. For plot.markov_sde, these arguments are passed to plot.default. For standardise.markov_sde, these arguments are not used, as the standardisation must be done earlier in markov_sde.

Details

Uses an approach developed by Ryalen and colleagues. This is a re-implementation in C++.

The current implementation only allows for a vector of initial values rather than a matrix. The predictions will need to be re-run for different vectors of initial values.

Value

markov_sde returns an object of class "markov_sde".

Author(s)

Mark Clements

See Also

markov_msm

nsx *Generate a Basis Matrix for Natural Cubic Splines (with eXtensions)*

Description

Generate the B-spline basis matrix for a natural cubic spline (with eXtensions).

Usage

```
nsx(x, df = NULL, knots = NULL, intercept = FALSE,
    Boundary.knots = range(x), derivs = if (cure) c(2, 1) else c(2, 2),
    log = FALSE, centre = FALSE,
    cure = FALSE, stata.stpm2.compatible = FALSE)
```

Arguments

x	the predictor variable. Missing values are allowed.
df	degrees of freedom. One can supply df rather than knots; ns() then chooses df - 1 - intercept + 4 - sum(derivs) knots at suitably chosen quantiles of x (which will ignore missing values).
knots	breakpoints that define the spline. The default is no knots; together with the natural boundary conditions this results in a basis for linear regression on x. Typical values are the mean or median for one knot, quantiles for more knots. See also Boundary.knots.
intercept	if TRUE, an intercept is included in the basis; default is FALSE.
Boundary.knots	boundary points at which to impose the natural boundary conditions and anchor the B-spline basis (default the range of the data). If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots
derivs	an integer vector of length 2 with values between 0 and 2 giving the derivative constraint order at the left and right boundary knots; an order of 2 constrains the second derivative to zero (f"(x)=0); an order of 1 constrains the first and second derivatives to zero (f'(x)=f"(x)=0); an order of 0 constrains the zero, first and second derivatives to zero (f(x)=f'(x)=f"(x)=0)
log	a Boolean indicating whether the underlying values have been log transformed; (deprecated: only used to calculate derivatives in rstpm2:::stpm2Old
centre	if specified, then centre the splines at this value (i.e. f(centre)=0) (default=FALSE)
cure	a Boolean indicated whether to estimate cure; changes the default derivs argument, such that the right boundary has the first and second derivatives constrained to zero; defaults to FALSE
stata.stpm2.compatible	a Boolean to determine whether to use Stata stpm's default knot placement; defaults to FALSE

Value

A matrix of dimension `length(x) * df` where either `df` was supplied or if `knots` were supplied, `df = length(knots) + 1 + intercept`. Attributes are returned that correspond to the arguments to `ns`, and explicitly give the `knots`, `Boundary.knots` etc for use by `predict.nsx()`.

`nsx()` is based on the functions `ns` and `spline.des`. It generates a basis matrix for representing the family of piecewise-cubic splines with the specified sequence of interior knots, and the natural boundary conditions. These enforce the constraint that the function is linear beyond the boundary knots, which can either be supplied, else default to the extremes of the data. A primary use is in modeling formula to directly specify a natural spline term in a model.

The extensions from `ns` are: specification of the derivative constraints at the boundary knots; whether to centre the knots; incorporation of cure using derivatives; compatible knots with Stata's stpm2; and an indicator for a log-transformation of `x` for calculating derivatives.

References

Hastie, T. J. (1992) Generalized additive models. Chapter 7 of *Statistical Models in S* eds J. M. Chambers and T. J. Hastie, Wadsworth & Brooks/Cole.

See Also

`ns`, `bs`, `predict.nsx`, `SafePrediction`

Examples

```
require(stats); require(graphics); require(splines)
nsx(women$height, df = 5)
summary(fm1 <- lm(weight ~ ns(height, df = 5), data = women))

## example of safe prediction
plot(women, xlab = "Height (in)", ylab = "Weight (lb)")
ht <- seq(57, 73, length.out = 200)
lines(ht, predict(fm1, data.frame(height=ht)))
```

`nsxD` *Generate a Basis Matrix for the first derivative of Natural Cubic Splines (with eXtensions)*

Description

Generate the B-spline basis matrix for the first derivative of a natural cubic spline (with eXtensions).

Usage

```
nsxD(x, df = NULL, knots = NULL, intercept = FALSE,
    Boundary.knots = range(x), derivs = if (cure) c(2, 1) else c(2, 2),
    log = FALSE, centre = FALSE,
    cure = FALSE, stata.stpm2.compatible = FALSE)
```

Arguments

x	the predictor variable. Missing values are allowed.
df	degrees of freedom. One can supply df rather than knots; ns() then chooses df - 1 - intercept + 4 - sum(derivs) knots at suitably chosen quantiles of x (which will ignore missing values).
knots	breakpoints that define the spline. The default is no knots; together with the natural boundary conditions this results in a basis for linear regression on x. Typical values are the mean or median for one knot, quantiles for more knots. See also Boundary.knots.
intercept	if TRUE, an intercept is included in the basis; default is FALSE.
Boundary.knots	boundary points at which to impose the natural boundary conditions and anchor the B-spline basis (default the range of the data). If both knots and Boundary.knots are supplied, the basis parameters do not depend on x. Data can extend beyond Boundary.knots
derivs	an integer vector of length 2 with values between 0 and 2 giving the derivative constraint order at the left and right boundary knots; an order of 2 constrains the second derivative to zero (f"(x)=0); an order of 1 constrains the first and second derivatives to zero (f'(x)=f"(x)=0); an order of 0 constrains the zero, first and second derivatives to zero (f(x)=f'(x)=f"(x)=0)
log	a Boolean indicating whether the underlying values have been log transformed; (deprecated: only used to calculate derivatives in rstpm2:::stpm2Old
centre	if specified, then centre the splines at this value (i.e. f(centre)=0) (default=FALSE)
cure	a Boolean indicated whether to estimate cure; changes the default derivs argument, such that the right boundary has the first and second derivatives constrained to zero; defaults to FALSE
stata.stpm2.compatible	a Boolean to determine whether to use Stata stpm's default knot placement; defaults to FALSE

Value

A matrix of dimension length(x) * df where either df was supplied or if knots were supplied, df = length(knots) + 1 + intercept. Attributes are returned that correspond to the arguments to ns, and explicitly give the knots, Boundary.knots etc for use by predict.nsxD().

nsxD() is based on the functions ns and spline.des. It generates a basis matrix for representing the family of piecewise-cubic splines with the specified sequence of interior knots, and the natural boundary conditions. These enforce the constraint that the function is linear beyond the boundary knots, which can either be supplied, else default to the extremes of the data. A primary use is in modeling formula to directly specify a natural spline term in a model.

The extensions from ns are: specification of the derivative constraints at the boundary knots; whether to centre the knots; incorporation of cure using derivatives; compatible knots with Stata's stpm2; and an indicator for a log-transformation of x for calculating derivatives.

References

Hastie, T. J. (1992) Generalized additive models. Chapter 7 of *Statistical Models in S* eds J. M. Chambers and T. J. Hastie, Wadsworth & Brooks/Cole.

See Also

ns, bs, predict.nsx, SafePrediction

Examples

```
require(stats); require(graphics); require(splines)
nsx(women$height, df = 5)
summary(fm1 <- lm(weight ~ ns(height, df = 5), data = women))

## example of safe prediction
plot(women, xlab = "Height (in)", ylab = "Weight (lb)")
ht <- seq(57, 73, length.out = 200)
lines(ht, predict(fm1, data.frame(height=ht)))
```

---

numDeltaMethod *Calculate numerical delta method for non-linear predictions.*

Description

Given a regression object and an independent prediction function (as a function of the coefficients), calculate the point estimate and standard errors

Usage

```
numDeltaMethod(object, fun, gd=NULL, conf.int=FALSE, level=0.95, ...)
```

Arguments

object	A regression object with methods coef and vcov.
fun	An independent prediction function with signature function(coef, ...).
gd	Specified gradients
conf.int	Logical for whether to also calculate the confidence interval
level	Numeric for the level of the confidence interval
...	Other arguments passed to fun.

Details

A more user-friendly interface is provided by predictnl.

Value

fit	Point estimates
se.fit	Standard errors
Estimate	Point estimates
SE	Standard errors
conf.low	Lower confidence interval (if conf.int=TRUE)
conf.high	Upper confidence interval (if conf.int=TRUE)

See Also

See Also predictnl.

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==>  Define data, use random,
##-- or do  help(data=index)  for the standard data sets.

## The function is currently defined as
function (object, fun, ...)
{
    coef <- coef(object)
    est <- fun(coef, ...)
    Sigma <- vcov(object)
    gd <- grad(fun, coef, ...)
    se.est <- as.vector(sqrt(colSums(gd * (Sigma %*% gd))))
    data.frame(Estimate = est, SE = se.est)
  }
```

---

plot-methods *plots for an stpm2 fit*

Description

Given an stpm2 fit, return a plot

Usage

```
    ## S4 method for signature 'stpm2'
plot(x,y,newdata,type="surv",
                      xlab="Time",line.col=1,ci.col="grey",
                      add=FALSE,ci=TRUE,rug=TRUE,
                      var=NULL,exposed=NULL,times=NULL,...)
    ## S4 method for signature 'pstpm2'
plot(x,y,newdata,type="surv",
                      xlab="Time",line.col=1,ci.col="grey",
                      add=FALSE,ci=TRUE,rug=TRUE,
                      var=NULL,exposed=NULL,times=NULL,...)
```

Arguments

x	an stpm2 object
y	not used (for generic compatibility)
newdata	required list of new data. This defines the unexposed newdata (*excluding* the event times).
type	specify the type of prediction

xlab	x-axis label
line.col	line colour
ci.col	confidence interval colour
ci	whether to plot the confidence interval band (default=TRUE)
add	whether to add to the current plot (add=TRUE) or make a new plot (add=FALSE) (default=FALSE)
rug	whether to add a rug plot of the event times to the current plot (default=TRUE)
var	specify the variable name or names for the exposed/unexposed (names are given as characters)
exposed	function that takes newdata and returns the exposed dataset. By default, this increments var (except for cure models, where it defaults to the last event time).
times	specifies the times. By default, this uses a span of the observed times.
...	additional arguments (add to the plot command)

Methods

x = "stpm2", y = "missing" an stpm2 fit

See Also

stpm2

---

popmort *Background mortality rates for the colon dataset.*

Description

Background mortality rates for the colon dataset.

Usage

```
data(popmort)
```

Format

A data frame with 10600 observations on the following 5 variables.

sex Sex (1=male, 2=female)

prob One year probability of survival

rate All cause mortality rate

age Age by single year of age through to age 105 years

year Calendar period

Examples

```
data(popmort)
## maybe str(popmort) ; ...
```

predict-methods *Predicted values for an stpm2 or pstpm2 fit*

Description

Given an stpm2 fit and an optional list of new data, return predictions

Usage

```
    ## S4 method for signature 'stpm2'
predict(object, newdata=NULL,
                type=c("surv","cumhaz","hazard","density","hr","sdiff",
                "hdiff","loghazard","link","meansurv","meansurvdiff","meanhr",
                "odds","or","margsurv","marghaz","marghr","meanhaz","af",
                "fail","margfail","meanmargsurv","uncured","rmst","probcure",
                "lpmatrix", "gradh", "gradH","rmstdiff","lpmatrixD"),
                grid=FALSE,seqLength=300,
                type.relsurv=c("excess","total","other"), scale=365.24,
                rmap, ratetable=survival::survexp.us,
                se.fit=FALSE,link=NULL,exposed=NULL,var=NULL,
                keep.attributes=FALSE, use.gr=TRUE,level=0.95,
                n.gauss.quad=100,full=FALSE,...)
    ## S4 method for signature 'pstpm2'
predict(object, newdata=NULL,
                type=c("surv","cumhaz","hazard","density","hr","sdiff",
                "hdiff","loghazard","link","meansurv","meansurvdiff","meanhr",
                "odds","or","margsurv","marghaz","marghr","meanhaz","af",
                "fail","margfail","meanmargsurv","rmst","lpmatrix",
                "gradh", "gradH","rmstdiff","lpmatrixD"),
                grid=FALSE,seqLength=300,
                se.fit=FALSE,link=NULL,exposed=NULL,var=NULL,
                keep.attributes=FALSE, use.gr=TRUE,level=0.95,
                n.gauss.quad=100,full=FALSE,...)
```

Arguments

object	an stpm2 or pstpm2 object
newdata	optional list of new data (required if type in ("hr","sdiff","hdiff","meansurvdiff","or","uncured")). For type in ("hr","sdiff","hdiff","meansurvdiff","or","af","uncured"), this defines the unexposed newdata. This can be combined with grid to get a regular set of event times (i.e. newdata would *not* include the event times).
type	specify the type of prediction: **"surv"** survival probabilities **"cumhaz"** cumulative hazard **"hazard"** hazard **"density"** density

"hr" hazard ratio
"sdiff" survival difference
"hdiff" hazard difference
"loghazard" log hazards
"meansurv" mean survival
"meansurvdiff" mean survival difference
"odds" odds
"or" odds ratio
"margsurv" marginal (population) survival
"marghaz" marginal (population) hazard
"marghr" marginal (population) hazard ratio
"meanhaz" mean hazard
"meanhr" mean hazard ratio
"af" attributable fraction
"fail" failure (=1-survival)
"margfail" marginal failure (=1-marginal survival)
"meanmargsurv" mean marginal survival, averaged over the frailty distribution
"uncured" distribution for the uncured
"rmst" restricted mean survival time
"rmstdiff" restricted mean survival time difference
"probcure" probability of cure
"lpmatrix" design matrix
"lpmatrixD" design matrix for the derivative with respect to time

`grid` whether to merge newdata with a regular sequence of event times (default=FALSE)

`seqLength` length of the sequence used when `grid=TRUE`

`type.relsurv` type of predictions for relative survival models: either "excess", "total" or "other"

`scale` scale to go from the days in the `ratetable` object to the analysis time used in the analysis

`rmap` an optional list that maps data set names to the ratetable names. See `survexp`

`ratetable` a table of event rates used in relative survival when `type.relsurv` is "total" or "other"

`se.fit` whether to calculate confidence intervals (default=FALSE)

`link` allows a different link for the confidence interval calculation (default=NULL, such that switch(type,surv="cloglog",cumhaz="log",hazard="log",hr="log",sdiff="I", hdiff="I",loghazard="I",link="I",odds="log",or="log",margsurv="cloglog", marghaz="log",marghr="log"))

`exposed` a function that takes newdata and returns a transformed data-frame for those exposed or the counterfactual. By default, this increments `var` (except for cure models, where it defaults to the last event time).

`var` specify the variable name or names for the exposed/unexposed (names are given as characters)

keep.attributes	Boolean to determine whether the output should include the newdata as an attribute (default=TRUE)
use.gr	Boolean to determine whether to use gradients in the variance calculations when they are available (default=TRUE)
level	confidence level for the confidence intervals (default=0.95)
n.gauss.quad	number of Gauassian quadrature points used for integrations (default=100)
full	logical for whether to return a full data-frame with predictions and newdata combined. Useful for lattice and ggplot2 plots. (default=FALSE)
...	additional arguments (for generic compatibility)

Details

The confidence interval estimation is based on the delta method using numerical differentiation.

Value

A data-frame with components Estimate, lower and upper, with an attribute "newdata" for the newdata data-frame.

Methods

object= "stpm2" an stpm2 fit

See Also

stpm2

---

predict.nsx *Evaluate a Spline Basis*

Description

Evaluate a predefined spline basis at given values.

Usage

```
## S3 method for class 'nsx'
predict(object, newx, ...)
```

Arguments

object	the result of a call to nsx having attributes describing knots, degree, etc.
newx	the x values at which evaluations are required.
...	Optional additional arguments. At present no additional arguments are used.

Value

An object just like `object`, except evaluated at the new values of `x`.

These are methods for the generic function `predict` for objects inheriting from classes `"nsx"`. See `predict` for the general behavior of this function.

See Also

`nsx`.

Examples

```
basis <- nsx(women$height, df = 5)
newX <- seq(58, 72, length.out = 51)
# evaluate the basis at the new data
predict(basis, newX)
```

`predictnl` *Estimation of standard errors using the numerical delta method.*

Description

A simple, yet exceedingly useful, approach to estimate the variance of a function using the numerical delta method. A number of packages provide functions that analytically calculate the gradients; we use numerical derivatives, which generalises to models that do not offer analytical derivatives (e.g. ordinary differential equations, integration), or to examples that are tedious or error-prone to calculate (e.g. sums of predictions from GLMs).

Usage

```
## Default S3 method:
predictnl(object, fun, newdata=NULL, gd=NULL, ...)
## S3 method for class 'lm'
predictnl(object, fun, newdata=NULL, ...)
## S3 method for class 'formula'
predict(object,data,newdata,na.action,type="model.matrix",...)
## S3 method for class 'predictnl'
confint(object, parm, level=0.95, ...)
```

Arguments

`object`	An object with `coef`, `vcov` and `` `coef<-` `` methods (required).
`fun`	A function that takes `object` as the first argument, possibly with `newdata` and other arguments (required). See notes for why it is often useful to include `newdata` as an argument to the function.
`newdata`	An optional argument that defines newdata to be passed to `fun`.

gd	An optional matrix of gradients. If this is not specified, then the gradients are calculated using finite differences.
parm	currently ignored
level	significance level for 2-sided confidence intervals
data	object used to define the model frame
na.action	passed to model.frame
type	currently restricted to "model.matrix"
...	Other arguments that are passed to fun.

Details

The signature for fun is either fun(object, ...) or fun(object, newdata=NULL, ...).

The different predictnl methods call the utility function numDeltaMethod, which in turn calls the grad function for numerical differentiation. The numDeltaMethod function calls the standard coef and vcov methods, and the non-standard `coef<-` method for changing the coefficients in a regression object. This non-standard method has been provided for several regression objects and essentially mirrors the coef method.

One potential issue is that some predict methods do not re-calculate their predictions for the fitted dataset (i.e. when newdata=NULL). As the predictnl function changes the fitted coefficients, it is required that the predictions are re-calculated. One solution is to pass newdata as an argument to both predictnl and fun; alternatively, newdata can be specified in fun. These approaches are described in the examples below. The numDeltaMethod method called by predictnl provides a warning when the variance estimates are zero, which may be due to this cause.

For completeness, it is worth discussing why the example predictnl(fit,predict) does not work for when fit is a glm object. First, predict.glm does not update the predictions for the fitted data. Second, the default predict method has a signature predict(object, ...), which does not include a newdata argument. We could then either (i) require that a newdata argument be passed to the fun function for all examples, which would make this corner case work, or (ii) only pass the newdata argument if it is non-null or in the formals for the fun function, which would fail for this corner case. The current API defaults to the latter case (ii). To support this approach, the predictnl.lm method replaces a null newdata with object$data. We also provide a revised numdelta:::predict.lm method that performs the same operation, although its use is not encouraged due to its clumsiness.

Value

Returns an object of class an object with class c("predictnl","data.frame") elements c("fit","se.fit","Estimate", and with methods print and confint. Note that the Estimate and SE fields are deprecated and their use is discouraged, as we would like to remove them from future releases.

Author(s)

Mark Clements

Examples

```
df <- data.frame(x=0:1, y=c(10, 20))
fit <- glm(y ~ x, df, family=poisson)

predictnl(fit,
          function(obj,newdata)
          diff(predict(obj,newdata,type="response")))
```

`predictnl-methods` *Estimation of standard errors using the numerical delta method.*

Description

A simple, yet exceedingly useful, approach to estimate the variance of a function using the numerical delta method. A number of packages provide functions that analytically calculate the gradients; we use numerical derivatives, which generalises to models that do not offer analytical derivatives (e.g. ordinary differential equations, integration), or to examples that are tedious or error-prone to calculate (e.g. sums of predictions from GLMs).

Usage

```
## S4 method for signature 'mle2'
predictnl(object, fun, newdata=NULL, gd=NULL, ...)
## S4 method for signature 'stpm2'
predictnl(object, fun, newdata=NULL,
    link = c("I", "log", "cloglog", "logit"), gd=NULL, ...)
## S4 method for signature 'pstpm2'
predictnl(object, fun, newdata=NULL,
    link = c("I", "log", "cloglog", "logit"), gd=NULL, ...)
## S4 method for signature 'aft'
predictnl(object, fun, newdata=NULL,
    link = c("I", "log", "cloglog", "logit"), gd=NULL, ...)
```

Arguments

`object`	An object with `coef`, `vcov` and `` `coef<-` `` methods (required).
`fun`	A function that takes `object` as the first argument, possibly with `newdata` and other arguments (required). See notes for why it is often useful to include `newdata` as an argument to the function.
`newdata`	An optional argument that defines newdata to be passed to `fun`.
`link`	A character string to represent the link on which to calculate the variance and confidence intervals.
`gd`	An optional matrix of gradients. If this is not specified, then the gradients are calculated using finite differences.
`...`	Other arguments that are passed to `fun`.

Details

The confidence interval estimation is based on the delta method using numerical differentiation.

Value

A data-frame with components `Estimate`, `lower` and `upper`, with an attribute "newdata" for the `newdata` data-frame.

Methods

object= "stpm2" an `stpm2` fit

See Also

`stpm2`

---

pstpm2-class *Class "pstpm2"*

Description

Regression object for `pstpm2`.

Objects from the Class

Objects can be created by calls of the form `new("pstpm2", ...)` and `pstpm2( ...)`.

Slots

`xlevels`: Object of class `"list"` ~~

`contrasts`: Object of class `"listOrNULL"` ~~

`terms`: Object of class `"terms"` ~~

`gam`: Object of class `"gam"` ~~

`logli`: Object of class `"function"` ~~

`timeVar`: Object of class `"character"` ~~

`time0Var`: Object of class `"character"` ~~

`time0Expr`: Object of class `"nameOrcall"` ~~

`timeExpr`: Object of class `"nameOrcall"` ~~

`like`: Object of class `"function"` ~~

`model.frame`: Object of class `"list"` ~~

`delayed`: Object of class `"logical"` ~~

`frailty`: Object of class `"logical"` ~~

`x`: Object of class `"matrix"` ~~

`xd`: Object of class `"matrix"` ~~

`termsd`: Object of class `"terms"` ~~

`Call`: Object of class `"character"` ~~

`y`: Object of class `"Surv"` ~~

`sp`: Object of class `"numeric"` ~~

`nevent`: Object of class `"numeric"` ~~

`link`: Object of class `"list"` ~~

`edf`: Object of class `"numeric"` ~~

`edf_var`: Object of class `"numeric"` ~~

`df`: Object of class `"numeric"` ~~

`call`: Object of class `"language"` ~~

`call.orig`: Object of class `"language"` ~~

`coef`: Object of class `"numeric"` ~~

`fullcoef`: Object of class `"numeric"` ~~

`vcov`: Object of class `"matrix"` ~~

`min`: Object of class `"numeric"` ~~

`details`: Object of class `"list"` ~~

`minuslogl`: Object of class `"function"` ~~

`method`: Object of class `"character"` ~~

`data`: Object of class `"list"` ~~

`formula`: Object of class `"character"` ~~

`optimizer`: Object of class `"character"` ~~

`args`: Object of class `"list"` ~~

Extends

Class for `mle2`, directly.

Methods

plot `signature(x = "pstpm2", y = "missing")`: ...

lines `signature(x = "pstpm2", ...)`: ...

anova `signature(object = "pstpm2",...)`: ...

AIC `signature(object = "pstpm2",...,k=2)`: ...

AICc `signature(object = "pstpm2",...,nobs=NULL, k=2)`: ...

BIC `signature(object = "pstpm2",..., nobs = NULL)`: ...

qAICc `signature(object = "pstpm2",..., nobs = NULL, dispersion = 1, k = 2)`: ...

qAIC `signature(object = "pstpm2",..., dispersion = 1, k = 2)`: ...

summary `signature(object = "pstpm2",...)`: ...

update `signature(object = "pstpm2",...)`: ...

eform `signature(object = "pstpm2",...)`: ...

Examples

```
showClass("pstpm2")
```

`residuals-methods` *Residual values for an stpm2 or pstpm2 fit*

Description

Given an `stpm2` or `pstpm2` fit, return residuals

Usage

```
    ## S4 method for signature 'stpm2'
residuals(object, type=c("li","gradli"))
    ## S4 method for signature 'pstpm2'
residuals(object, type=c("li","gradli"))
```

Arguments

`object`	an `stpm2` or `pstpm2` object
`type`	specify the type of residuals:
	"li" log-likelihood components (not strictly residuals)
	"gradli" gradient of the log-likelihood components (not strictly residuals)

Details

The gradients are analytical.

Value

A vector or matrix.

Methods

object= "stpm2" an `stpm2` fit

See Also

`stpm2`

rstpm2-internal *Internal functions for the rstpm2 package.*

Description

Various utility functions used internally to the rstpm2 package.

Usage

```
lhs(formula)
rhs(formula)
lhs(formula) <- value
rhs(formula) <- value
```

Arguments

formula	A formula
value	A symbolic value to replace the current value.

simulate-methods *Simulate values from an stpm2 or pstpm2 fit*

Description

Given an stpm2 fit and a data-frame of new data, return simulated values

Usage

```
    ## S4 method for signature 'stpm2'
simulate(object, nsim=1,
        seed=NULL, newdata=NULL,
        lower=1e-06, upper=1e+05, start=NULL, ...)
    ## S4 method for signature 'pstpm2'
simulate(object, nsim=1,
        seed=NULL, newdata=NULL,
        lower=1e-06, upper=1e+05, start=NULL, ...)
```

Arguments

object	an stpm2 or pstpm2 object
nsim	number of simulations per row in newdata
seed	optional random number seed
newdata	list of new data. If not specified, then defaults to object@data
lower	smallest possible time

upper	largest possible time
start	left truncated entry time (assumed to be zero if NULL)
...	additional arguments (for generic compatibility)

Methods

object = "stpm2" an stpm2 fit

Examples

```
set.seed(1002)
fit1 <- gsm(Surv(rectime,censrec==1)~hormon,data=brcancer,df=3)
simulate(fit1, nsim=10, newdata=data.frame(hormon=1))
simulate(fit1, newdata=data.frame(hormon=0:1))
```

---

smoothpwc *Utility to use a smooth function in markov_msm based on piece-wise constant values*

Description

Utility to use a smooth function in markov_msm based on piece-wise constant values

Usage

```
smoothpwc(midts, rates, tmvar = "t", offsetvar = "", ...)
```

Arguments

midts	mid-point values for time in each segment
rates	rates at those mid-points (or for the interval)
tmvar	string for the time variable
offsetvar	string for a time offset variable
...	other arguments

Details

Uses splines to smooth the log-rates. This assumes that the rates are strictly greater than zero.

Value

a function that is used in markov_msm

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==>  Define data, use random,
##-- or do  help(data=index)  for the standard data sets.

## The function is currently defined as
function (midts, rates, tmvar = "t", offsetvar = "", ...)
{
    log.smoother <- splinefunx(midts, log(rates), constant.right = TRUE)
    haz <- function(newdata) {
        t <- newdata[[tmvar]] + (if (offsetvar != "")
            newdata[[offsetvar]]
        else 0)
        exp(log.smoother(t))
    }
    structure(list(haz = haz), class = "smoothpwc")
  }
```

`stpm2-class` *Class "stpm2" ~~~*

Description

Regression object for `stpm2`.

Objects from the Class

Objects can be created by calls of the form `new("stpm2", ...)` and `stpm2( ...)`.

Slots

`xlevels`: Object of class `"list"` ~~

`contrasts`: Object of class `"listOrNULL"` ~~

`terms`: Object of class `"terms"` ~~

`logli`: Object of class `"function"` ~~

`lm`: Object of class `"lm"` ~~

`timeVar`: Object of class `"character"` ~~

`time0Var`: Object of class `"character"` ~~

`timeExpr`: Object of class `"nameOrcall"` ~~

`time0Expr`: Object of class `"nameOrcall"` ~~

`delayed`: Object of class `"logical"` ~~

`frailty`: Object of class `"logical"` ~~

`interval`: Object of class `"logical"` ~~

`model.frame`: Object of class `"list"` ~~

`call.formula`: Object of class `"formula"` ~~

`x`: Object of class `"matrix"` ~~

`xd`: Object of class `"matrix"` ~~

`termsd`: Object of class `"terms"` ~~

`Call`: Object of class `"character"` ~~

`y`: Object of class `"Surv"` ~~

`link`: Object of class `"list"` ~~

`call`: Object of class `"language"` ~~

`call.orig`: Object of class `"language"` ~~

`coef`: Object of class `"numeric"` ~~

`fullcoef`: Object of class `"numeric"` ~~

`vcov`: Object of class `"matrix"` ~~

`min`: Object of class `"numeric"` ~~

`details`: Object of class `"list"` ~~

`minuslogl`: Object of class `"function"` ~~

`method`: Object of class `"character"` ~~

`data`: Object of class `"list"` ~~

`formula`: Object of class `"character"` ~~

`optimizer`: Object of class `"character"` ~~

`args`: Object of class `"list"` ~~

Extends

Class `mle2`, directly.

Methods

plot `signature(x = "stpm2", y = "missing")`: base graphics plot

lines `signature(x = "stpm2", ...)`: add lines to a base graphics plot

anova `signature(object = "stpm2",...)`: ...

AIC `signature(object = "stpm2",...,k=2)`: ...

AICc `signature(object = "stpm2",...,nobs=NULL, k=2)`: ...

BIC `signature(object = "stpm2",..., nobs = NULL)`: ...

qAICc `signature(object = "stpm2",..., nobs = NULL, dispersion = 1, k = 2)`: ...

qAIC `signature(object = "stpm2",..., dispersion = 1, k = 2)`: ...

summary `signature(object = "stpm2", ...)`: summarise the object

update `signature(object = "stpm2", ...)`: update fit

eform `signature(object = "stpm2", ...)`: ...

Examples

```
showClass("stpm2")
```

tvcCoxph-class *Class* "tvcCoxph"

Description

Experimental approach to modelling time-dependent effects in Cox regression.

Objects from the Class

Objects can be created by calls of the form `new("tvcCoxph", ...)` or `cox.tvc(...)`. See the `mle2` documentation.

Slots

call: Object of class "language" ~~

call.orig: Object of class "language" ~~

coef: Object of class "numeric" ~~

fullcoef: Object of class "numeric" ~~

vcov: Object of class "matrix" ~~

min: Object of class "numeric" ~~

details: Object of class "list" ~~

minuslogl: Object of class "function" ~~

method: Object of class "character" ~~

data: Object of class "list" ~~

formula: Object of class "character" ~~

optimizer: Object of class "character" ~~

Extends

Class `mle2`, directly.

Methods

plot `signature(x = "tvcCoxph", y = "missing")`: ...

Examples

```
showClass("tvcCoxph")
```

voptimize *Vectorised One Dimensional Optimization*

Description

The function voptimize searches the interval from lower to upper for a minimum or maximum of the vectorised function f with respect to its first argument.

optimise is an alias for optimize.

Usage

```
voptimize(f, interval, ...,
          lower=pmin(interval[,1], interval[,2]),
          upper=pmax(interval[,1], interval[,2]),
          maximum = FALSE,
          tol = .Machine$double.eps^0.25)
voptimise(f, interval, ...,
          lower=pmin(interval[,1], interval[,2]),
          upper=pmax(interval[,1], interval[,2]),
          maximum = FALSE,
          tol = .Machine$double.eps^0.25)
```

Arguments

f	the function to be optimized. The function is either minimized or maximized over its first argument depending on the value of maximum.
interval	a matrix with two columns containing the end-points of the interval to be searched for the minimum.
...	additional named or unnamed arguments to be passed to f
lower, upper	the lower and upper end points of the interval to be searched.
maximum	logical. Should we maximize or minimize (the default)?
tol	the desired accuracy.

Details

Note that arguments after ... must be matched exactly.

The method used is a combination of golden section search and successive parabolic interpolation, and was designed for use with continuous functions. Convergence is never much slower than that for a Fibonacci search. If f has a continuous second derivative which is positive at the minimum (which is not at lower or upper), then convergence is superlinear, and usually of the order of about 1.324.

The function f is never evaluated at two points closer together than $\epsilon|x_0| + (tol/3)$, where ϵ is approximately sqrt(.Machine$double.eps) and x_0 is the final abscissa optimize()$minimum. If f is a unimodal function and the computed values of f are always unimodal when separated by at least $\epsilon\ |x| + (tol/3)$, then x_0 approximates the abscissa of the global minimum of f on the interval

lower,upper with an error less than $\epsilon|x_0| + tol$.
If f is not unimodal, then optimize() may approximate a local, but perhaps non-global, minimum to the same accuracy.

The first evaluation of f is always at $x_1 = a + (1 - \phi)(b - a)$ where (a,b) = (lower, upper) and $\phi = (\sqrt{5} - 1)/2 = 0.61803..$ is the golden section ratio. Almost always, the second evaluation is at $x_2 = a + \phi(b - a)$. Note that a local minimum inside $[x_1, x_2]$ will be found as solution, even when f is constant in there, see the last example.

f will be called as f(x, ...) for a numeric value of x.

The argument passed to f has special semantics and used to be shared between calls. The function should not copy it.

The implementation is a vectorised version of the optimize function.

Value

A list with components minimum (or maximum) and objective which give the location of the minimum (or maximum) and the value of the function at that point.

Source

Based on R's C translation of Fortran code https://netlib.org/fmm/fmin.f (author(s) unstated) based on the Algol 60 procedure localmin given in the reference.

References

Brent, R. (1973) *Algorithms for Minimization without Derivatives.* Englewood Cliffs, NJ: Prentice-Hall.

See Also

optimize for the standard single optimiser solver, nlm, uniroot.

Examples

```
library(graphics)

f <- function (x, a) (x - a)^2
xmin <- voptimize(f, lower=c(0, 0), upper=c(1,1), tol = 0.0001, a = c(1/3,2/3))
xmin

## See where the function is evaluated:
voptimize(function(x) x^2*(print(x)-1), lower = c(0,0), upper = c(10,10))

## "wrong" solution with unlucky interval and piecewise constant f():
f  <- function(x) ifelse(x > -1, ifelse(x < 4, exp(-1/abs(x - 1)), 10), 10)
fp <- function(x) { print(x); f(x) }

plot(f, -2,5, ylim = 0:1, col = 2)
voptimize(fp, cbind(-4, 20))   # doesn't see the minimum
voptimize(fp, cbind(-7, 20))   # ok
```

vuniroot *Vectorised One Dimensional Root (Zero) Finding*

Description

The function vuniroot searches the interval from lower to upper for a root (i.e., zero) of the vectorised function f with respect to its first argument.

Setting extendInt to a non-"no" string, means searching for the correct interval = c(lower,upper) if sign(f(x)) does not satisfy the requirements at the interval end points; see the 'Details' section.

Usage

```
vuniroot(f, interval, ...,
        lower, upper,
        f.lower = f(lower, ...), f.upper = f(upper, ...),
        extendInt = c("no", "yes", "downX", "upX"), check.conv = FALSE,
        tol = .Machine$double.eps^0.25, maxiter = 1000, trace = 0,
        n = NULL)
```

Arguments

f	the function for which the root is sought.
interval	a matrix with two columns containing the end-points of the interval to be searched for the root.
...	additional named or unnamed arguments to be passed to f
lower, upper	the lower and upper end points of the interval to be searched.
f.lower, f.upper	the same as f(upper) and f(lower), respectively. Passing these values from the caller where they are often known is more economical as soon as f() contains non-trivial computations.
extendInt	character string specifying if the interval c(lower,upper) should be extended or directly produce an error when f() does not have differing signs at the end-points. The default, "no", keeps the search interval and hence produces an error. Can be abbreviated.
check.conv	logical indicating whether a convergence warning of the underlying vuniroot should be caught as an error and if non-convergence in maxiter iterations should be an error instead of a warning.
tol	the desired accuracy (convergence tolerance).
maxiter	the maximum number of iterations.
trace	integer number; if positive, tracing information is produced. Higher values giving more details.
n	integer number; size of input vector to f (only used if lower and upper are of length 1)

Details

Note that arguments after `...` must be matched exactly.

Either `interval` or both `lower` and `upper` must be specified: the upper endpoint must be strictly larger than the lower endpoint.

The function values at the endpoints must be of opposite signs (or zero), for `extendInt="no"`, the default. Otherwise, if `extendInt="yes"`, the interval is extended on both sides, in search of a sign change, i.e., until the search interval $[l, u]$ satisfies $f(l) \cdot f(u) \leq 0$.

If it is *known how* f changes sign at the root x_0, that is, if the function is increasing or decreasing there, `extendInt` can (and typically should) be specified as `"upX"` (for "upward crossing") or `"downX"`, respectively. Equivalently, define $S := \pm 1$, to require $S = \text{sign}(f(x_0 + \epsilon))$ at the solution. In that case, the search interval $[l, u]$ possibly is extended to be such that $S \cdot f(l) \leq 0$ and $S \cdot f(u) \geq 0$.

`vuniroot()` uses a C++ subroutine based on '`"zeroin"`' (from Netlib) and algorithms given in the reference below. They assume a continuous function (which then is known to have at least one root in the interval).

Convergence is declared either if `f(x) == 0` or the change in `x` for one step of the algorithm is less than `tol` (plus an allowance for representation error in `x`).

If the algorithm does not converge in `maxiter` steps, a warning is printed and the current approximation is returned.

`f` will be called as `f(x, ...)` for a numeric value of `x`.

The argument passed to `f` has special semantics and used to be shared between calls. The function should not copy it.

Value

A list with at least three components: `root` and `f.root` give the location of the root and the value of the function evaluated at that point. `iter` gives the number of iterations used.

Further components may be added in future: component `init.it` was added in R 3.1.0.

Source

Based on '`zeroin.c`' in https://netlib.org/c/brent.shar.

References

Brent, R. (1973) *Algorithms for Minimization without Derivatives.* Englewood Cliffs, NJ: Prentice-Hall.

See Also

`uniroot` for the standard single root solver `polyroot` for all complex roots of a polynomial; `optimize`, `nlm`.

Examples

```
require(utils) # for str

## some platforms hit zero exactly on the first step:
## if so the estimated precision is 2/3.
f <- function (x, a) x - a
str(xmin <- vuniroot(f, lower=c(0, 0), upper=c(1,1), tol = 0.0001, a = c(1/3,2/3)))
## same example with scalars for lower and upper -- using the n argument
str(xmin <- vuniroot(f, lower=0, upper=1, tol = 0.0001, n=2, a = c(1/3,2/3)))

## handheld calculator example: fixed point of cos(.):
vuniroot(function(x) cos(x) - x, lower = -pi, upper = pi, tol = 1e-9)$root

str(vuniroot(function(x) x*(x^2-1) + .5, lower = -2, upper = 2,
            tol = 0.0001))
str(vuniroot(function(x) x*(x^2-1) + .5, lower = -2, upper = 2,
            tol = 1e-10))

## Find the smallest value x for which exp(x) > 0 (numerically):
r <- vuniroot(function(x) 1e80*exp(x) - 1e-300, cbind(-1000, 0), tol = 1e-15)
str(r, digits.d = 15) # around -745, depending on the platform.

exp(r$root)     # = 0, but not for r$root * 0.999...
minexp <- r$root * (1 - 10*.Machine$double.eps)
exp(minexp)     # typically denormalized


##--- vuniroot() with new interval extension + checking features: --------------

f1 <- function(x) (121 - x^2)/(x^2+1)
f2 <- function(x) exp(-x)*(x - 12)

tools::assertCondition(vuniroot(f1, cbind(0,10)),
                       "error", verbose=TRUE)
tools::assertCondition(vuniroot(f2, cbind(0, 2)),
                       "error", verbose=TRUE)
##--> error: f() .. end points not of opposite sign

## where as  'extendInt="yes"'  simply first enlarges the search interval:
u1 <- vuniroot(f1, cbind(0,10),extendInt="yes", trace=1)
u2 <- vuniroot(f2, cbind(0,2), extendInt="yes", trace=2)
stopifnot(all.equal(u1$root, 11, tolerance = 1e-5),
          all.equal(u2$root, 12, tolerance = 6e-6))

## The *danger* of interval extension:
## No way to find a zero of a positive function, but
## numerically, f(-|M|) becomes zero :
tools::assertCondition(u3 <- vuniroot(exp, cbind(0,2), extendInt="yes", trace=TRUE),
                       "error", verbose=TRUE)

## Nonsense example (must give an error):
tools::assertCondition( vuniroot(function(x) 1, cbind(0,1), extendInt="yes"),
```

```
                        "error", verbose=TRUE)

## Convergence checking :
sinc_ <- function(x) ifelse(x == 0, 1, sin(x)/x)
curve(sinc_, -6,18); abline(h=0,v=0, lty=3, col=adjustcolor("gray", 0.8))

vuniroot(sinc_, cbind(0,5), extendInt="yes", maxiter=4) #-> "just" a warning


## now with  check.conv=TRUE, must signal a convergence error :

vuniroot(sinc_, cbind(0,5), extendInt="yes", maxiter=4, check.conv=TRUE)


### Weibull cumulative hazard (example origin, Ravi Varadhan):
cumhaz <- function(t, a, b) b * (t/b)^a
froot <- function(x, u, a, b) cumhaz(x, a, b) - u

n <- 10
u <- -log(runif(n))
a <- 1/2
b <- 1
## Find failure times
ru <- vuniroot(froot, u=u, a=a, b=b, interval= cbind(rep(1.e-14,n), rep(1e4,n)),
               extendInt="yes")$root
ru2 <- vuniroot(froot, u=u, a=a, b=b, interval= cbind(rep(0.01,n), rep(10,n)),
                extendInt="yes")$root
stopifnot(all.equal(ru, ru2, tolerance = 6e-6))

r1 <- vuniroot(froot, u= 0.99, a=a, b=b, interval= cbind(0.01, 10),
             extendInt="up")
stopifnot(all.equal(0.99, cumhaz(r1$root, a=a, b=b)))

## An error if 'extendInt' assumes "wrong zero-crossing direction":

vuniroot(froot, u= 0.99, a=a, b=b, interval= cbind(0.1, 10), extendInt="down")
```

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