

Solution ASAUR Exercise 3.1

See Solution of Exercise 3.2 below for more information.

17:48 man. 22. feb. 42%

AppliedSurvivalAnalysisUsingR AA

```
> summary(result.km)
```

time	n.risk	n.event	survival	std.err	lower 95% CI	upper 95% CI
2	6	1	0.833	0.152	0.2731	0.975
4	5	1	0.667	0.192	0.1946	0.904
6	3	1	0.444	0.222	0.0662	0.785

```
> plot(result.km)
```

This lists the distinct failure times (2, 4, and 6 years), the number at risk at each time interval, and the number of events at each failure time. Also given are the 95% confidence intervals for the survival probabilities. The survival function estimate is plotted in Fig. 3.2. This is the same figure as in Fig. 3.1 but without the continuity notation.

for lower bound
This is $\inf\{t: \hat{S}(t) \geq 0.5\}$ for $S_{0.5}$

Solution: ASAUR Exercise 3.1

Fig. 3.2 Kaplan-Meier survival curve estimate with 95% confidence intervals

Solution ASAUR Exercise 3.2

Let `result.km` be as derived from the R-code on p. 30 of ASAUR.

```
> summary(result.km)
```

```
Call: survfit(formula = Surv(timeMonths, delta) ~ 1, conf.type = "log-log")
```

time	n.risk	n.event	survival	std.err	lower 95% CI	upper 95% CI
0.926	48	1	0.979	0.0206	0.861	0.997
1.851	47	3	0.917	0.0399	0.793	0.968
2.083	44	1	0.896	0.0441	0.768	0.955
2.545	43	1	0.875	0.0477	0.743	0.942
2.777	42	1	0.854	0.0509	0.718	0.928

```

3.008    41     1    0.833  0.0538      0.694      0.913
3.702    40     2    0.792  0.0586      0.647      0.882
3.934    38     2    0.750  0.0625      0.602      0.850
4.397    36     1    0.729  0.0641      0.580      0.833
4.860    35     1    0.708  0.0656      0.558      0.816
5.554    34     2    0.667  0.0680      0.515      0.781
5.785    32     1    0.646  0.0690      0.494      0.763
6.479    31     2    0.604  0.0706      0.452      0.726
6.942    29     1    0.583  0.0712      0.432      0.708
8.562    28     2    0.542  0.0719      0.392      0.670
9.719    26     1    0.521  0.0721      0.372      0.650
9.950    25     1    0.500  0.0722      0.353      0.631
10.645   23     1    0.478  0.0722      0.332      0.610
12.264   19     1    0.453  0.0727      0.308      0.587
13.653   16     1    0.425  0.0735      0.280      0.562
13.884   14     1    0.394  0.0742      0.251      0.535
14.810   13     1    0.364  0.0744      0.223      0.507
15.273   12     1    0.334  0.0742      0.196      0.478
17.587   11     1    0.303  0.0734      0.170      0.449
18.050   10     1    0.273  0.0720      0.145      0.418
> quantile(result.km,probs=c(.25,.5,.75))
$quantile
      25      50      75
4.165289 10.297521      NA

$lower
      25      50      75
2.545455  5.785124 14.809917

$upper
      25      50      75
6.479339 15.272727      NA

```

Thus there are two R-commands used here,

```

summary(result.km)
quantile(result.km,probs=c(.25,.5,.75))

```

Now recall the definition

$$\hat{\xi}_p = \inf\{t : \hat{S}(t) \leq 1 - p\}$$

Quantiles can then either be found by the above `quantile` command, or by looking at the above `summary` output. For example, for estimation of the lower quartile, we should then look for the smallest t for which $\hat{S}(t) \leq 0.75$. Graphically, we then go horizontally at height 0.5 until we reach the curve - usually a vertical line, which then goes down to the desired value. Otherwise, we could use the summary output from R. Generally, we should then go down to the first time the survival probability goes below 0.75. In the present case, we obtain in fact the *exact* value of 0.75 for $t = 3.934$. Then since $\hat{S}(t)$ is a step function, the

estimate 0.75 is valid for all t until $t = 4.397$. It turns out that R then chooses the average of these two numbers, namely 4.165 in this case, see the figure below.

(This situation also applies to the estimation of the median in the present case where R estimates the median to be the average $(9.950 + 10.645)/2 = 10.298$).

The figure below shows the graphical solution.

