Package 'coxrobust'

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Title Robust Estimation in Cox Model

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Description Fit robustly proportional hazards regression model

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R topics documented:

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coxr   *Fit Robustly Proportional Hazards Regression Model*

Description

Fits efficiently and robustly Cox proportional hazards regression model in its basic form, where explanatory variables are time independent with one event per subject. Method is based on a smooth modification of the partial likelihood.

1

Usage

```
coxr(formula, data, subset, na.action, trunc = 0.95,
     f.weight = c("linear", "quadratic", "exponential"),
     singular.ok = TRUE, model = FALSE)
```

Arguments

formula	a formula object, with the response on the left of a ~ operator, and the terms on the right. The response must be a survival object as returned by the [Surv](#) function.
data	a data frame in which to interpret the variables named in the formula, or in the subset.
subset	expression saying that only a subset of the rows of the data should be used in the fit.
na.action	a missing-data filter function, applied to the model.frame, after any subset argument has been used.
trunc	roughly, quantile of the sample $T_i exp(\beta' Z_i)$, it determines the trimming level for the robust estimator
f.weight	type of weighting function, default is "quadratic"
singular.ok	logical value indicating how to handle collinearity in the model matrix. If TRUE, the program will automatically skip over columns of the X matrix that are linear combinations of earlier columns. In this case the coefficients for such columns will be NA, and the variance matrix will contain zeros. For ancillary calculations, such as the linear predictor, the missing coefficients are treated as zeros.
model	a logical value indicating whether model frame should be included as a component of the returned value.

Details

The method consists in maximization of an objective function which is a smooth modification of the partial likelihood. Observations with excessive values of $\Lambda(T) exp(\beta' Z)$, where Λ is the cumulated hazard, β vector of parameters, Z explanatory variables and T possibly censored survival time, are down-weighted. Both Λ and β are iteratively robustly estimated.

Numerical results are supported by a graphical tool plot, which in a series of 5 graphs let us compare how well data are explained by the estimated proportional hazards model with non-robust (black color) and robust method (green color). The first graph shows standardized difference of two estimated survival functions; one via the Cox model and the other via Kaplan Meier estimator. The following four graphs show the same differences for four strata, defined by the quartiles of the estimated linear predictor. Comparison of estimation results along with analysis of the graphs leads frequently to a very detailed information about the model fit (see examples).

Value

An object of class coxr. See [coxr.object](#) for details.

References

Bednarski, T. (1993). Robust estimation in Cox's regression model. Scandinavian Journal of Statistics. Vol. 20, 213–225.

Bednarski, T. (1989). On sensitivity of Cox's estimator. Statistics and Decisions. 7, 215–228.

Grzegorek, K.(1993). On robust estimation of baseline hazard under the Cox model and via Frechet differentiability. Preprint of the Institute of Mathematics of the Polish Academy of Sciences.518.

Minder, C.E. & Bednarski, T. (1996). A robust method for proportional hazards regression. Statistics in Medicine Vol. 15, 1033–1047.

See Also

coxph, coxr.object, gen_data, plot.coxr, Surv

Examples

```
# Create a simple test data set using the attached function gen_data
a <- gen_data(200, c(1, 0.1, 2), cont = 0.05, p.censor = 0.30)
result <- coxr(Surv(time, status) ~ X1 + X2 + X3, data = a , trunc = 0.9)
result
plot(result)

#use the lung cancer data at Mayo Clinic to
#compare results of non-robust and robust estimation
result <- coxr(Surv(time, status) ~ age + sex + ph.karno + meal.cal + wt.loss, data = lung)
result
plot(result)

#use the Veteran's Administration Lung Cancer Data
#to compare results of non-robust and robust estimation
result <- coxr(Surv(time,status) ~ age + trt + celltype + karno + diagtime + prior, data = veteran)
result
plot(result)
```

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coxr.object   *Fit Robustly Proportional Hazards Regression Object*

Description

This class of objects is returned by coxr function to represent efficiently and robustly fitted proportional hazards regression model. Objects of this class have methods for the functions print, plot and predict.

Value

The following components must be included in a legitimate coxr object.

coefficients   robust estimate of the regression parameter.

ple.coefficients

> non-robust (efficient) estimate of the regression parameter.

var   an approximate variance matrix of the coefficients (estimated robustly). Rows and columns corresponding to any missing coefficients are set to zero.

ple.var   an approximate variance matrix of the coefficients (estimated non-robustly). Rows and columns corresponding to any missing coefficients are set to zero.

lambda   cumulated hazard (estimated robustly).

lambda.ple   cumulated hazard (estimated non-robustly).

wald.test   the value of Wald test.

ewald.test   the value of extended Wald test.

skip   skipped columns.

na.action   the na.action attribute, if any, that was returned by the na.action routine.

The object also contain the following, for documentation see the [lm](#) object: terms, call, x, y and optionally model.

See Also

[coxr](#)

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gen_data   *Generate Data from the Proportional Hazards Regression Model*

Description

Generates data set from the proportional hazards regression model without or with contamination.

Usage

```
gen_data(n, beta, cont = 0, p.censor = 0)
```

Arguments

n   number of observations.

beta   vector of regression coefficients.

cont   fraction of contaminated observations.

p.censor   probability of censoring.

Details

Covariates are generated independently, each from the standard normal distribution. Baseline hazard is equal to 1. After generation of survival times, covariates are replaced by independent $2N(0,1) + 1$ variables in fraction cont of observations.

Value

Data frame containing the following variables:

`time`	vector of survival times.
`status`	vector of censoring status.
`X1, X2, ...`	explanatory variables (their number is determined by the dimension of vector of regression coefficients).

See Also

[coxph](), [coxr]()

Examples

```
gen_data(50, c(2,-2), cont = 0.05)
```

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plot.coxr   *Plot Diagnostics for a coxr Object*

Description

Graphical tool which in a series of 5 graphs let us compare how well data are explained by the estimated proportional hazards model with non-robust (black color) and robust method (green color). The first graph gives standardized difference of two estimated survival functions; one via the Cox model and the other via Kaplan Meier estimator. The following four graphs show the same differences for four strata, defined by the quartiles of the estimated linear predictor. Comparison of estimation results along with analysis of the graphs leads frequently to a very detailed information about the model fit (see examples).

Usage

```
## S3 method for class 'coxr'
plot(x, caption = c("Full data set", "First quartile",
    "Second quartile", "Third quartile", "Fourth quartile"), main = NULL,
    xlab = "log time", ylab = "standardized survival differences", ...,
    color = TRUE)
```

Arguments

`x`	coxr object, typically result of [coxr]().
`caption`	captions to appear above the plots.
`xlab`	title for the x axis.
`ylab`	title for the y axis.
`main`	overall title for the plot.
`...`	other parameters to be passed through to plotting functions.
`color`	if FALSE grayscale mode is used.

See Also

coxr

Examples

```
#use the lung cancer data at Mayo Clinic
#to compare results of non-robust and robust estimation
result <- coxr(Surv(time, status) ~ age + sex + ph.karno + meal.cal + wt.loss, data = lung)
plot(result, main = "Mayo Clinic Lung Cancer Data")
```

Index