Package ‘compareC’

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Type Package

Title Compare Two Correlated C Indices with Right-censored Survival Outcome

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Description Proposed by Harrell, the C index or concordance C, is considered an overall measure of discrimination in survival analysis between a survival outcome that is possibly right censored and a predictive-score variable, which can represent a measured biomarker or a composite-score output from an algorithm that combines multiple biomarkers. This package aims to statistically compare two C indices with right-censored survival outcome, which commonly arise from a paired design and thus resulting two correlated C indices.

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NeedsCompilation yes

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R topics documented:

compareC ................................................................. 2
estC ................................................................. 3
vardiffC .............................................................. 4

Index 6
compareC

Testing the difference between two correlated overall C indices

Description

This is a function used to test if the difference in two correlated overall C indices is statistically significant.

Usage

compareC(timeX, statusX, scoreY, scoreZ)

Arguments

timeX: The vector of actual survival time X, one survival time for each observation
statusX: The matching vector of event indicator for time X, 1 if occurred and 0 otherwise
scoreY: The vector of the first measured biomarker or score Y, one for each of the same observations
scoreZ: The vector of the second measured biomarker or score Z, one for each of the same observations

Value

est.c: The estimated two C indices
est.diff_c: The estimated difference of the two C indices, i.e., $C_{XY} - C_{XZ}$
est.vardiff_c: The estimated variance of the difference of two C indices
est.varCxy: The estimated variance of the C index for scoreY
est.varCxz: The estimated variance of the C index for scoreZ
est.cov: The estimated covariance between the two C indices for scoreY and that for scoreZ
zscore: Z score (test statistic) for hypothesis testing
pval: P value for the comparison of two C indices

Note

Under non-random censoring, the returned p-value is statistically invalid as the assumption of random censoring is violated.

Author(s)

Le Kang, Weijie Chen
estC

References


Pencina MJ and D’Agostino RB. (2004) Overall C as a measure of discrimination in survival analysis: model specific population value and confidence interval estimation. Statistics in Medicine, 23(13), 2109–2123


See Also

estC, vardiffC

Examples

demo(testC)

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estC  

*Estimation of a single overall C index*

Description

This is a function used to estimate a single overall C index

Usage

estC(timeX, statusX, scoreY)

Arguments

- `timeX` The vector of actual survival time $X$, one survival time for each observation
- `statusX` The matching vector of event indicator for time $X$, 1 if occurred and 0 otherwise
- `scoreY` The vector of the measured biomarker $Y$, one for each of the same observations, based on which the C index is to be estimated

Value

The estimated C index

Author(s)

Le Kang, Weijie Chen
References


Pencina MJ and D’Agostino RB. (2004) Overall C as a measure of discrimination in survival analysis: model specific population value and confidence interval estimation. Statistics in Medicine, 23(13), 2109–2123


See Also

vardiffC, compareC

Examples

demo(testC)

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vardiffC

Variance estimation of the difference between two correlated overall C indices

Description

This is a function used to estimate the variance of the difference between two correlated overall C indices

Usage

vardiffC(timeX, statusX, scoreY, scoreZ)

Arguments

timeX The vector of actual survival time X, one survival time for each observation
statusX The matching vector of event indicator for time X, 1 if occurred and 0 otherwise
scoreY The vector of the first measured biomarker Y, one for each of the same observations, based on which the variance of the difference in overall C indices is to be estimated
scoreZ The vector of the second measured biomarker Z, one for each of the same observations, based on which the variance of the difference in overall C indices is to be estimated
Value

- `est.vardiff_c` The estimated variance of the difference of two C indices
- `est.varCxy` The estimated variance of the C index for `scoreY`
- `est.varCxz` The estimated variance of the C index for `scoreZ`
- `est.cov` The estimated covariance between the two C indices for `scoreY` and that for `scoreZ`

Author(s)

Le Kang, Weijie Chen

References


Pencina MJ and D’Agostino RB. (2004) Overall C as a measure of discrimination in survival analysis: model specific population value and confidence interval estimation. Statistics in Medicine, 23(13), 2109–2123


See Also

- `estC`, `compareC`

Examples

- `demo(testC)`
Index

compareC, 2, 4, 5
estC, 3, 3, 5
vardiffC, 3, 4, 4