Package ‘coxphf’

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Description  Implements Firth's penalized maximum likelihood bias reduction method for Cox regression which has been shown to provide a solution in case of monotone likelihood (nonconvergence of likelihood function).
The program fits profile penalized likelihood confidence intervals which were proved to outperform
Wald confidence intervals.
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breast  

Breast Cancer Data Set

Description

Provides the breast cancer data set as used by Heinze & Schemper, 2001. The data set contains information on 100 breast cancer patients, including: survival time, survival status, Tumor stage, Nodal status, Grading, Cathepsin-D tumorexpression

Usage

data(breast)

Format

A data frame with 100 observations on the following 6 variables.

T  a numeric vector
N  a numeric vector
G  a numeric vector
CD  a numeric vector
TIME  a numeric vector
CENS  a numeric vector

References


Examples

data(breast)

---

coxphf  

Cox Regression with Firth’s Penalized Likelihood

Description

Implements Firth’s penalized maximum likelihood bias reduction method for Cox regression which has been shown to provide a solution in case of monotone likelihood (nonconvergence of likelihood function). The program fits profile penalized likelihood confidence intervals which were proved to outperform Wald confidence intervals.
**Usage**

```r
coxphf(formula = attr(data, "formula"), data = sys.parent(),
p1 = TRUE, alpha = 0.05, maxit = 50, maxhs = 5,
epsilon = 1e-06, gconv=0.0001, maxstep = 0.5, firth = TRUE, adapt=NULL,
penalty=0.5)
```

**Arguments**

- `formula`: a formula object, with the response on the left of the operator, and the model terms on the right. The response must be a survival object as returned by the `Surv` function (see its documentation in the survival package).
- `data`: a data.frame in which to interpret the variables named in the 'formula' argument.
- `pl`: specifies if confidence intervals and tests should be based on the profile penalized log likelihood (`pl=true`, the default) or on the Wald method (`pl=false`).
- `alpha`: the significance level (1-α = the confidence level), 0.05 as default.
- `maxit`: maximum number of iterations (default value is 50)
- `maxhs`: maximum number of step-halvings per iterations (default value is 5). The increments of the parameter vector in one Newton-Raphson iteration step are halved, unless the new likelihood is greater than the old one, maximally doing maxhs halvings.
- `epsilon`: specifies the maximum allowed change in standardized parameter estimates to declare convergence. Default value is 1e-6.
- `gconv`: specifies the maximum allowed absolute value of first derivative of likelihood to declare convergence. Default value is 0.0001.
- `maxstep`: specifies the maximum change of (standardized) parameter values allowed in one iteration. Default value is 0.5.
- `firth`: use of Firth's penalized maximum likelihood (`firth=TRUE`, default) or the standard maximum likelihood method (`firth=FALSE`) for fitting the Cox model.
- `adapt`: optional: specifies a vector of 1s and 0s, where 0 means that the corresponding parameter is fixed at 0, while 1 enables parameter estimation for that parameter. The length of adapt must be equal to the number of parameters to be estimated.
- `penalty`: strength of Firth-type penalty. Defaults to 0.5.

**Details**

The phenomenon of monotone likelihood in a sample causes parameter estimates of a Cox model to diverge, with infinite standard errors. Therefore, classical maximum likelihood analysis fails; the usual Wald confidence intervals cover the whole range of real numbers. Monotone likelihood appears if there is single covariate or a linear combination of covariates such that at each event time, out of all individuals being at risk at that time, the individual with the highest (or at each event time the individual with the lowest) value for that covariate or linear combination experiences the event. It was shown that analysis by Firth’s penalized likelihood method, particularly in conjunction with the computation of profile likelihood confidence intervals and penalized likelihood ratio tests is superior to maximum likelihood analysis. It completely removes the convergence problem mentioned in the paragraph on CONVERGENCE of the description of the function `coxph`. The `formula` may
involve time-dependent effects or time-dependent covariates. The response may be given in count-
ing process style, but it cannot be used for multivariate failure times, as the program has no option to
fit a robust covariance matrix. The user is responsible for the independency of observations within
each risk set, i.e., the same individual should not appear twice within the same risk set.

The package coxphf provides a comprehensive tool to facilitate the application of Firth’s penalized
likelihood method to Cox regression analysis. The core routines are written in Fortran 90, (and to
our knowledge this is the first package written in Fortran 90). Some description of the problem of
monotone likelihood and Firth’s penalized likelihood method as a solution can be found the web
page http://cemsiis.meduniwien.ac.at/en/kb/science-research/software/statistical-software/
fccoxphf/.

Version 1.13 now includes a convergence check and issues a warning in case of non-convergence.
Profile likelihood confidence intervals or the estimation of the penalized likelihood ratio $p$-values
can be vulnerable to non-convergence for numerical issues. In case of non-convergence problems,
we suggest to first compare the output values iter.ci with the input parameter maxit. Then, set
maxstep to a smaller value, e.g., 0.1 and increase the number of allowed iterations to e.g. 500. This
setting may slow down convergence for some of the confidence limits, but proved robust also in
extreme data sets.

Value

coefficients the parameter estimates
alpha the significance level = 1 - confidence level
var the estimated covariance matrix
df the degrees of freedom
loglik the null and maximimzed (penalized) log likelihood
method.ties the ties handling method
iter the number of iterations needed to converge
n the number of observations
y the response
formula the model formula
means the means of the covariates
linear.predictors the linear predictors
method the estimation method (Standard ML or Penalized ML)
method.ci the confidence interval estimation method (Profile Likelihood or Wald)
ci.lower the lower confidence limits
ci.upper the upper confidence limits
prob the p-values
call the function call
iter.ci the numbers of iterations needed for profile likelihood confidence interval esti-
mation, and for maximizing the restricted likelihood for p-value computation.
Note

There exists an earlier version of coxphf for S-Plus, which is not able to involve time-dependent effects or the counting-process representation of survival times.

Author(s)

Georg Heinze and Meinhard Ploner

References


See Also

coxphfplot, coxphftest

Examples

```r
# fixed covariate and monotone likelihood
time<-c(1,2,3)
cens<-c(1,1,1)
x<-c(1,1,0)
sim<-cbind(time,cens,x)
sim<-data.frame(sim)
coxphf(sim, formula=Surv(time,cens)-x) #convergence attained!
#coxphf(sim, formula=Surv(time,cens)-x) #no convergence!

# time-dependent covariate
test2 <- data.frame(list(start=c(1, 2, 5, 2, 1, 7, 3, 4, 8, 8),
    stop =c(2, 3, 6, 7, 8, 9, 9, 9,14,17),
    event=c(1, 1, 1, 1, 1, 1, 0, 0, 0),
    x =c(1, 0, 0, 1, 0, 1, 1, 0, 0))
summary( coxphf( formula=Surv(start, stop, event) ~ x, pl=FALSE, data=test2))

# time-dependent effect
# the coxphf function can handle interactions of a (fixed or time-dependent)
# covariate with time
# such that the hazard ratio can be expressed as a function of time
summary(coxphf(formula=Surv(start, stop, event)-x+x:log(stop), data=test2, pl=FALSE, firth=TRUE))
```
# note that coxph would treat x:log(stop) as a fixed covariate
# (computed before the iteration process)
# coxphf treats x:log(stop) as a time-dependent covariate which changes (  
# for the same individual!) over time

# time-dependent effect with monotone likelihood

test3 <- data.frame(list(start=c(1, 2, 5, 2, 1, 7, 3, 4, 8, 8),
                   stop =c(2, 3, 6, 7, 8, 9, 9, 9,14,17),
                   event=c(1, 0, 0, 1, 0, 1, 0, 0, 0, 0),
                   x =c(1, 0, 0, 1, 0, 1, 1, 0, 0, 0 ))

summary( coxphf( formula=Surv(start, stop, event) ~ x+x:log(stop), pl=FALSE, maxit=400, data=test3))

# no convergence if option "firth" is turned off:
# summary( coxphf(formula=Surv(start, stop, event) ~ x+x:log(stop), pl=F,
#                   data=test3, firth=FALSE)

data(breast)
fit.breast<coxphf(data=breast, Surv(TIME,CENS)-T+N+G+CD)
summary(fit.breast)

---

**coxphfplot**

*Plot the Penalized Profile Likelihood Function*

**Description**

Plots the penalized profile likelihood for a specified parameter.

**Usage**

```r
coxphfplot(formula = attr(data, "formula"), data = sys.parent(),
           profile, pitch = 0.05, limits, alpha = 0.05,
           maxit = 50, maxhs = 5, epsilon = 1e-06, maxstep = 0.5,
           firth = TRUE, penalty=0.5, adapt=NULL, legend = "center", ...)
```

**Arguments**

- `formula` a formula object, with the response on the left of the operator, and the model 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' argument.
- `profile` a righthand formula specifying the plotted parameter, interaction or general term, e.g. ~ A or ~ A : C.
pitch distances between the interpolated points in standard errors of the parameter estimate, the default value is 0.05.

limits the range of the x-axis in terms of standard errors from the parameter estimate. The default values are the extremes of both confidence intervals, Wald and PL, plus or minus half a standard error, respectively.

alpha the significance level (1-α the confidence level, 0.05 as default).

maxit maximum number of iterations (default value is 50)

maxhs maximum number of step-halvings per iterations (default value is 5). The increments of the parameter vector in one Newton-Raphson iteration step are halved, unless the new likelihood is greater than the old one, maximally doing maxhs halvings.

epsilon specifies the maximum allowed change in penalized log likelihood to declare convergence. Default value is 0.0001.

maxstep specifies the maximum change of (standardized) parameter values allowed in one iteration. Default value is 2.5.

firth use of Firth’s penalized maximum likelihood (firth=TRUE, default) or the standard maximum likelihood method (firth=FALSE) for fitting the Cox model.

adapt optional: specifies a vector of 1s and 0s, where 0 means that the corresponding parameter is fixed at 0, while 1 enables parameter estimation for that parameter. The length of adapt must be equal to the number of parameters to be estimated.

penalty strength of Firth-type penalty. Defaults to 0.5.

legend if FALSE, legends in the plot would be omitted (default is TRUE).

... other parameters to legend

Details

This function plots the profile (penalized) log likelihood of the specified parameter. A symmetric shape of the profile (penalized) log likelihood (PPL) function allows use of Wald intervals, while an asymmetric shape demands profile (penalized) likelihood intervals (Heinze & Schemper (2001)).

Value

A matrix of dimension \(m \times 3\), with \(m = 1/pitch + 1\). With the default settings, \(m = 101\). The column headers are:

- std the distance from the parameter estimate in standard errors
- x the parameter value
- log-likelihood the profile likelihood at x

Author(s)

Georg Heinze and Meinhard Ploner
References


See Also
coxphf

Examples

time<-c(1,2,3)
cens<-c(1,1,1)
x<-c(1,1,0)
sim<-cbind(time,cens,x)
sim<-data.frame(sim)
profplot<-coxphfplot(sim, formula=Surv(time,cens)-x, profile=-x)

---

coxphftest

*Penalized Likelihood Ratio Test in Cox Regression*

Description

Performs a penalized likelihood ratio test for hypotheses within a Cox regression analysis using Firth’s penalized likelihood.

Usage

coxphftest(formula = attr(data, "formula"),
            data = sys.parent(), test = ~., values,
            maxit = 50, maxhs = 5, epsilon = 1e-06,
            maxstep = 0.5, firth = TRUE, adapt=NULL, penalty=0.5)

Arguments

formula a formula object, with the response on the left of the operator, and the model 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' argument.
**test**

Righthand formula of parameters to test (e.g. \( \sim B + D \)). As default the null hypothesis that all parameters are 0 is tested.

**values**

Null hypothesis values, default values are 0. For testing the hypothesis \( H_0: B_1=1 \) and \( B_4=2 \) and \( B_5=0 \), specify \( \text{test} = \sim B_1 + B_4 + B_5 \) and \( \text{values} = c(1, 2, 0) \).

**maxit**

Maximum number of iterations (default value is 50)

**maxhs**

Maximum number of step-halvings per iterations (default value is 5). The increments of the parameter vector in one Newton-Raphson iteration step are halved, unless the new likelihood is greater than the old one, maximally doing \( \text{maxhs} \) halvings.

**epsilon**

Specifies the maximum allowed change in penalized log likelihood to declare convergence. Default value is 0.0001.

**maxstep**

Specifies the maximum change of (standardized) parameter values allowed in one iteration. Default value is 2.5.

**firth**

Use of Firth’s penalized maximum likelihood (\( \text{firth=TRUE} \), default) or the standard maximum likelihood method (\( \text{firth=FALSE} \)) for fitting the Cox model.

**adapt**

Optional: specifies a vector of 1s and 0s, where 0 means that the corresponding parameter is fixed at 0, while 1 enables parameter estimation for that parameter. The length of adapt must be equal to the number of parameters to be estimated.

**penalty**

Strength of Firth-type penalty. Defaults to 0.5.

**Details**

This function performs a penalized likelihood ratio test on some (or all) selected parameters. It can be used to test contrasts of parameters, or factors that are coded in dummy variables. The resulting object is of the class coxphftest and includes the information printed by the proper print method.

**Value**

- **testcov**: the names of the tested model terms
- **loglik**: the restricted and unrestricted maximized (penalized) log likelihood
- **df**: the number of degrees of freedom related to the test
- **prob**: the p-value
- **call**: the function call
- **method**: the estimation method (penalized ML or ML)

**Author(s)**

Georg Heinze and Meinhard Ploner

**References**


**See Also**

coxphf, coxphfplot

**Examples**

```r
testdata <- data.frame(list(start=c(1, 2, 5, 2, 1, 7, 3, 4, 8, 8),
                               stop =c(2, 3, 6, 7, 8, 9, 9, 14, 17),
                               event=c(1, 1, 1, 1, 1, 1, 0, 0, 0, 0),
                               x1 =c(1, 0, 0, 1, 0, 1, 1, 0, 0, 0),
                               x2 =c(0, 1, 1, 0, 0, 1, 0, 1, 0, 1),
                               x3 =c(1, 0, 1, 0, 1, 0, 1, 0, 1, 0)))

summary(coxph(formula=Surv(start, stop, event) ~ x1+x2+x3, data=testdata))

# testing H0: x1=0, x2=0

coxphftest(formula=Surv(start, stop, event) ~ x1+x2+x3, test=-x1+x2, data=testdata)
```
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