Package ‘survParamSim’

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Type Package
Title Parametric Survival Simulation with Parameter Uncertainty
Version 0.1.0
Description Perform survival simulation with parametric survival model generated from ‘survreg’ function in ‘survival’ package.
In each simulation coefficients are resampled from variance-covariance matrix of parameter estimates to capture uncertainty in model parameters.
Prediction intervals of Kaplan-Meier estimates and hazard ratio of treatment effect can be further calculated using simulated survival data.
License GPL-3
Encoding UTF-8
LazyData true
Depends R (>= 3.4.0),
Imports magrittr (>= 1.5), mvtnorm, rlang, purrr, forcats, dplyr, tidyr, tibble, ggplot2, survival (>= 2.43), methods
Suggests testthat (>= 2.1.0), vdiffr, knitr, rmarkdown, survminer
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BugReports https://github.com/yoshidk6/survParamSim/issues
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calc_hr_pi

Description
Generate hazard ratio with prediction intervals from parametric bootstrap simulation

Usage

```r
calc_hr_pi(
  sim,
  trt,
  group = NULL,
  pi.range = 0.95,
  calc.obs = TRUE,
  trt.assign = c("default", "reverse")
)
```

Arguments

- **sim**: A `survparamsim` class object generated by `surv_param_sim` function.
- **trt**: A string to specify which column define treatment status to calculate HR. The specified column should have only two levels.
- **group**: Optional string(s) to specify grouping variable(s). You will have faceted histograms for these variables in `plot_hr_pi` function.
- **pi.range**: Prediction interval for simulated HR.
- **calc.obs**: A logical to specify whether to calculate HR for the observed data. Need be set as FALSE if survival information in the 'newdata' is dummy.
- **trt.assign**: Specify which of the categories of 'trt' need to be considered as control group.
calc_km_pi

Generate Kaplan-Meier curves with prediction intervals from parametric bootstrap simulation

Usage

calc_km_pi(
  sim,
  trt = NULL,
  group = NULL,
  pi.range = 0.95,
  calc.obs = TRUE,
  simtimelast = NULL
)

Arguments

sim A ‘survparamsim’ class object generated by surv_paramsim function.
trt An optional string to specify which column defines treatment status. You will have survival curves with different colors in plot_km_pi function.
group Optional string(s) to specify grouping variable(s). You will have faceted survival curves for these variables in plot_km_pi function.
pi.range Prediction interval for simulated survival curves.
calc.obs A logical to specify whether KM estimates will be performed for the observed data. Need be set as FALSE if survival information in the ‘newdata’ is dummy.
simtimelast An optional numeric to specify last simulation time for survival curve. If NULL (default), the last observation time in the ‘newdata’ will be used.

eaxtract_km_pi Functions to extract prediction intervals and observed data

Description

Functions to extract prediction intervals and observed data
Usage

extract_km_pi(km.pi, trunc.sim.censor = TRUE)
extract_km_obs(km.pi)
extract_median_surv(km.pi, outtype = c("long", "wide"))
extract_hr_pi(hr.pi, outtype = c("long", "wide"))

Arguments

km.pi A return object from calc_km_pi function.
trunc.sim.censor A logical specifying whether to truncate the simulated curve at the last time of ‘censor.dur’ specified in surv_param_sim.
outtype Specifies whether output will be in long or wide format.
hr.pi a return object from calc_hr_pi function.

details

extract_km_pi extracts prediction intervals of simulated Kaplan-Meier curves.
extract_km_obs extracts observed Kaplan-Meier curves.
extract_median_surv extracts prediction intervals of median survival times and the corresponding observed values.
extract_hr_pi extracts prediction intervals of simulated hazard ratios and the corresponding observed values.

extract_sim Functions to extract raw simulated samples

Description

Functions to extract raw simulated samples

Usage

extract_sim(sim)
extract_hr(hr.pi)

Arguments

sim A ‘survparamsim’ class object generated by surv_param_sim function.
hr.pi a return object from calc_hr_pi function.
plot_hr_pi

Details

extract_sim extracts raw survival time & event status for all simulated subjects.
extract_hr extracts simulated HRs for all repeated simulations.

plot_hr_pi  Plot HR

Description

Plot HR

Usage

plot_hr_pi(hr.pi, show.obs = TRUE)

Arguments

hr.pi a return object from calc_hr_pi function.
show.obs A logical specifying whether to show observed HR on the plot. This will have no effect if ‘calc.obs’ was set to ‘FALSE’ in calc_hr_pi.

plot_km_pi  Plot Kaplan-Meier curves with prediction intervals from parametric bootstrap simulation

Description

Need to think about how to apply this for subgroups.

Usage

plot_km_pi(km.pi, show.obs = TRUE, trunc.sim.censor = TRUE)

Arguments

km.pi an output from calc_km_pi function.
show.obs A logical specifying whether to show observed K-M curve on the plot. This will have no effect if ‘calc.obs’ was set to ‘FALSE’ in calc_km_pi.
trunc.sim.censor A logical specifying whether to truncate the simulated curve at the last time of ‘censor.dur” specified in surv_param_sim.
print.survparamsim.hrpi

Methods for S3 objects in the package

Description

Methods for S3 objects in the package

Usage

## S3 method for class 'survparamsim.hrpi'
print(x, ...)

## S3 method for class 'survparamsim.hrpi'
summary(object, ...)

## S3 method for class 'survparamsim.kmpi'
print(x, ...)

## S3 method for class 'survparamsim.kmpi'
summary(object, ...)

## S3 method for class 'survparamsim'
print(x, ...)

Arguments

x       An object of the corresponding class
...

Additional arguments passed to methods.

object   An object of the corresponding class

surv_param_sim  Simulation of parametric survival model

Description

The main function to generate predicted survival using a model object generated with survreg function.
### surv_param_sim

#### Usage

```r
surv_param_sim(
  object,  
  newdata, 
  n.rep = 1000, 
  censor.dur = NULL, 
  coef.var = TRUE, 
  na.warning = TRUE 
)
```

```r
surv_param_sim_resample(
  object,  
  newdata, 
  n.rep = 1000, 
  censor.dur = NULL, 
  n.resample, 
  strat.resample = NULL
)
```

#### Arguments

- **object**: A ‘survreg’ class object. Currently accept exponential, lognormal, weibull, loglogistic, and gaussian distributions.
- **newdata**: A required data frame for simulation that contain covariates in the survival model. It is required even if this is the same as the one used for `survreg` function. It also has to contain columns for survival information. These can be used in `plot_km_pi` and `plot_hr_pi` function as observed data. Survival information can be dummy data, but time need to be long enough so that simulated KM plot will be long enough for `plot_km_pi` to draw simulated survival curves. Subjects with NA for covariates in ‘survreg’ model will be removed from the simulation and subsequent plotting of observed data.
- **n.rep**: An integer defining numbers of parametric bootstrap runs
- **censor.dur**: A two elements vector specifying duration of events censoring. Censoring time will be calculated with uniform distribution between two numbers. No censoring will be applied if NULL is provided.
- **coef.var**: Boolean specifying whether parametric bootstrap are performed on survival model coefficients, based on variance-covariance matrix. If FALSE, prediction interval only reflects inherent variability from survival events.
- **na.warning**: Boolean specifying whether warning will be shown if ‘newdata’ contain subjects with missing model variables.
- **n.resample**: Number of subjects for resampled simulations. If ‘strat.resample’ is provided, this needs to be a vector of the length equal to the number of categories in the stratification variable.
- **strat.resample**: String specifying stratification variable for resampling.
surv_param_sim

Details

surv_param_sim returns simulation using the provided subject in 'newdata' as it is, while surv_param_sim_resample perform simulation based on resampled subjects from the dataset. The latter allows more flexibility in terms of simulating future trials with different number of subjects.

Currently we have not tested whether this function work for a 'survreg' model with stratification variables.

Value

A 'survparamsim' object that contains the original 'survreg' class object, newdata, and a data frame for predicted survival profiles with the following columns:

- **time**: predicted event or censor time
- **event**: event status, 0=censored, 1=event
- **rep**: ID for parametric bootstrap runs
- **subj**: ID for subjects in newdata (currently original ID is not retained and subj is sequentially assigned as 1:nrow(newdata))

Examples

```r
library(survival)

fit.lung <- survreg(Surv(time, status) ~ sex + ph.ecog, data = lung)

object <- fit.lung
n.rep <- 30
newdata <-
  tibble::as_tibble(dplyr::select(lung, time, status, sex, ph.ecog)) %>%
  tidyr::drop_na()
censor.dur <- c(200, 1100)

sim <- surv_param_sim(object, newdata, n.rep, censor.dur)
```
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