

Package: ahw (via r-universe)

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Type Package

Title Calculates Continuous Time Likelihood Ratio Weights Assuming Multiplicative Intensity Models and Additive Hazard Models

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Depends R (>= 3.5.0)

Imports methods, timereg, plyr, data.table (>= 1.10.4)

LazyData Yes

Description Estimates continuous time weights for performing causal survival analysis. For instance, weighted Nelson-Aalen or Kaplan-Meier estimates can be given a causal interpretation. See Ryalen, Stensrud, and Røysland (2019) [doi:10.1007/s10985-019-09468-y](https://doi.org/10.1007/s10985-019-09468-y) and Ryalen (2019) <https://www.duo.uio.no/handle/10852/70353> for theory and examples.

License GPL (>= 3)

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Author Kjetil Røysland [ths], Pål Christie Ryalen [aut, cre]
(<https://orcid.org/0000-0002-3236-6782>)

Maintainer Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

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addNoiseAtEventTimes *Tie removal*

Description

Removes ties from by adding noise at tied times

Usage

```
addNoiseAtEventTimes(fr, id, from, to)
```

Arguments

fr	Data on long format
id	Name of column in dataFr that identifies individuals
from	Name of the variable that contains the name of start state for each at-risk interval
to	Name of column with stop time of the at risk period

Value

Longitudinally refined `data.table` of the input `data.table` fr with random noise added for tiebreaking.

Author(s)

Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

Examples

```
library(data.table)
data(fr1)
fr1 <- as.data.table(fr1)
fr1 <- addNoiseAtEventTimes(fr1)
head(fr1)
```

ahw

Re-weighting Point Processes Based on Additive Hazard Models

Description

Estimates continuous time weights for performing causal survival analysis. For instance, weighted Nelson-Aalen or Kaplan-Meier estimates can be given a causal interpretation.

fFrame

fFrame

Description

fFrame

fr1

fr1

Description

fr1

makeContWeights

Continuous time weight estimation based on aalen.predict

Description

Refines data longitudinally in order to do estimate parameters(e.g. Nelson-Aalen or Kaplan-Meier) using continuous time weights. The weights can be assessed using the plot option.

Usage

```
makeContWeights(
  faFit,
  cfaFit,
  dataFr,
  atRiskState,
  eventState,
  startTimeName,
  stopTimeName,
  startStatusName,
```

```

    endStatusName,
    idName,
    b,
    weightRange = c(0, 10),
    willPlotWeights = TRUE,
    withLeftLim = FALSE
  )

```

Arguments

faFit	The aalen fit for the factual hazard
cfaFit	The aalen fit for the hypothetical hazard
dataFr	data.frame or data.table on long format
atRiskState	At risk state for the event of interest
eventState	State for the event of interest
startTimeName	Name of column with start time of the at risk period
stopTimeName	Name of column with stop time of the at risk period
startStatusName	Name of the column that contains the starting state for each interval
endStatusName	Name of the column that contains the end state for each interval
idName	Name of column in dataFr that identifies individuals
b	Smoothing bandwidth parameter
weightRange	Truncates weights outside this interval
willPlotWeights	Plot indicator
withLeftLim	Calculates left limit at jump if desired

Value

Longitudinally refined [data.table](#) of the initial dataFr with weights column added.

Author(s)

Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

References

<https://arxiv.org/abs/1802.01946>

Examples

```

library(data.table)
library(timereg)

# fr1 is a longitudinal data set with subjects that are diagnosed at time 0, and may
# be treated as time evolves. Subjects can die before receiving treatment

```

```

# The method assumes there are no tied event times in the observed data. Although there are no
# tied event times in fr1, we use the function addNoiseAtEventTimes() for illustration here
fr1 <- as.data.table(fr1)
fr1 <- addNoiseAtEventTimes(fr1)

# Time to treatment and death are confounded by the baseline variable L. We want to
# mimic a scenario where time to treatment is randomized (and does not depend on L):
fr1_diag <- fr1[fr1$from.state == "diag", ]
fFit <- aalen(
  Surv(from, to, to.state == "treat") ~ 1 + L, data = fr1_diag, n.sim = 50L,
  robust = 0
)
cfFit <- aalen(
  Surv(from, to, to.state == "treat") ~ 1, data = fr1_diag, n.sim = 50L,
  robust = 0
)

# We calculate and plot the weights
frame1 <- makeContWeights(fFit, cfFit, fr1, "diag", "treat", "from", "to",
  "from.state", "to.state", "id",
  b = 0.4,
  weightRange = c(0, 5)
)

# We fit a weighted model for the outcome. A is a treatment indicator (A=1 means treated).
a1 <- aalen(
  Surv(from, to, to.state == "death") ~ 1 + A, data = frame1,
  weights = frame1$weights, n.sim = 50L, robust = 0
)

# We plot the A coefficient from the weighted regression,
# and compare with the true hypothetical coefficient
plot(a1$cum[, c(1, 3)],
  type = "s", ylim = c(-1.2, 0.5), xlim = c(0, 5),
  main = "Weighted additive hazard treatment coefficient"
)
lines(Tmat, col = 2)
legend("bottomleft", c("weighted estimate", "hypothetical treatment coef"),
  lty = 1, col = c(1, 2), bty = "n"
)

# Next we consider an example with dependent censoring.
# Subjects are censored depending on a baseline variable u. We wish to mimic the
# cumulative hazard for death we would have seen if the censoring were independent.

faFit <- aalen(
  Surv(from, to, to.state == "Censored") ~ 1 + u, data = fFrame, n.sim = 50L,
  robust = 0
)
cfaFit <- aalen(
  Surv(from, to, to.state == "Censored") ~ 1, data = fFrame, n.sim = 50L,
  robust = 0
)

```

```

)

frame <- makeContWeights(
  faFit, cfaFit, fFrame, "Alive", "Censored", "from", "to", "from.state",
  "to.state", "id", 100
)

fMod <- aalen(
  Surv(from, to, to.state == "Dead") ~ 1, data = fFrame, n.sim = 50L,
  robust = 0
)

wMod <- aalen(
  Surv(from, to, to.state == "Dead") ~ 1, data = frame, weights = frame$weights,
  n.sim = 50L, robust = 0
)

plot(fMod$cum, type = "s", main = "Nelson-Aalen for death", ylab = "")
lines(wMod$cum, type = "s", col = "red")
legend("topleft", c("factual", "weighted factual"), lty = 1, col = c(1, "red"), bty = "n")

```

naReplace

Replaces NA-values in vec with last non-NA value

Description

Assumes first element is non-NA

Usage

```
naReplace(vec)
```

Arguments

vec Vector of any type

Value

numeric vector with each NA entry replaced with the last previous non-NA entry.

Note

Can be replaced by `link[zoo]{na.locf0}`

Author(s)

Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

Examples

```
naReplace(c(1, 2, 3, NA, NA, 4))
naReplace(c("text", NA, NA))
```

plotContWeights	<i>Plots mean and individual weight trajectories</i>
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Description

Plotting all the individual weight trajectories in fr, along with the mean. Plots weights for assessment.

Usage

```
plotContWeights(  
  fr,  
  stopTimeName = "to",  
  startStatusName = "from.state",  
  endStatusName = "to.state",  
  idName = "id"  
)
```

Arguments

fr	Data with weight column
stopTimeName	Name of column with stop time of the at risk period
startStatusName	Name of the variable that contains the name of start state for each at-risk interval
endStatusName	Name of the variable that contains the name of end state for each at-risk interval
idName	Name of column in dataFr that identifies individuals

Value

No return value.

Author(s)

Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

refineTable	<i>Expands data.table</i>
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Description

Refines dataFr so that each individual at risk get a row for each of the provided event times

Usage

```
refineTable(dataFr, atRiskState, eventState)
```

Arguments

dataFr	data.frame or data.table on long format
atRiskState	At risk state(s)
eventState	Observed event times

Value

data.table

Author(s)

Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

Tmat	<i>Tmat</i>
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Description

Tmat

weightPredict	<i>Continuous time weight estimation based on predict.aalen</i>
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Description

Extracts cumulative hazard estimates for each individual. Each individual receives a weight process evaluated at pre-specified time points. The weight process is estimated as a cumulative product involving estimated cumulative hazard increments, and a hazard ratio estimated using a smoothing parameter b .

Usage

```
weightPredict(fPred, cfPred, wtFrame, ids, eventTimes, eventIds, b)
```

Arguments

fPred	predict.aalen object of the factual fit
cfPred	predict.aalen object of the counterfactual fit
wtFrame	data.frame or data.table for the at risk individuals
ids	All individuals in the data set
eventTimes	Observed event times
eventIds	Individuals that experience the event
b	Smoothing parameter

weightPredict

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Value

data.table

Author(s)

Pål Christie Ryalen <p.c.ryalen@medisin.uio.no>

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