Package ‘rpsftm’

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Description Implements methods described by the paper Robins and Tsiatis (1991) <DOI:10.1080/03610929108830654>. These use g-estimation to estimate the causal effect of a treatment in a two-armed randomised control trial where non-compliance exists and is measured, under an assumption of an accelerated failure time model and no unmeasured confounders.

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Author Simon Bond [aut, cre] (primary author of code, secondary author of vignette),
Annabel Allison [aut] (primary author of vignette, secondary author of code)
Maintainer Simon Bond <simon.bond@addenbrookes.nhs.uk>
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rpsftm-package                             rpsftm: a package to fit Rank Preserving Structural Failure Time Model

Description

This implements the method of Robins JM, Tsiatis AA. The key function is \texttt{rpsftm}, which provides estimates of the causal parameter of interest.

Details

\texttt{rpsftm}: a package to fit Rank Preserving Structural Failure Time Model

References


See Also

\texttt{survdiff}
\texttt{coxph}
\texttt{survreg}
**Description**

If the fit inherits *both* rpsftm and coxph then this pulls out the genuine survival::coxph object that is deeply nested in the object, and then runs survival::cox.zph on it. Or it avoids overwriting the function from survival by calling survival::cox.zph directly if the object does not inherit rpsftm. Or it fails.

**Usage**

    cox.zph(fit, ...)

**Arguments**

- `fit` the result of fitting a rpsftm model using coxph as the inner estimation tool.
- `...` any other arguments to pass to cox.zph.

**Note**

This does rely on the order of loading packages. The rpsftm package must be loaded after survival, if both are required, to avoid the masking of synonymous functions causing errors.

**See Also**

    cox.zph

---

**immdef**

**Description**

Simulated data to use with the rpsftm function.

**Usage**

    immdef
Format

A simulated data frame with 9 variables and 1000 observations representing a study where participants were randomly assigned to receive treatment immediately or deferred. Participants in the deferred arm could crossover and receive treatment. The primary endpoint was time to disease progression.

The data are based on a randomized controlled trial Concorde http://dx.doi.org/10.1016/S0140-6736(94)90006-X

id  participant ID number

def  indicator that the participant was assigned to the Deferred treatment arm

imm  indicator that the participant was assigned to the Immediate treatment arm

censys  censoring time, in years, corresponding to the close of study minus the time of entry for each participant

xo  an indicator that crossover occurred

xoyrs  the time, in years, from entry to switching, or 0 for participants in the Immediate arm

prog  an indicator of disease progression (1), or censoring (0)

progyrs  time, in years, from entry to disease progression or censoring

dentry  the time of entry into the study, measured in years from the date of randomisation

plot.rpsftm  Plot Method

Description

Function used to plot the KM curves of the treatment-free transformed times

Usage

## S3 method for class 'rpsftm'
plot(x, ...)

Arguments

x  an object returned from the rpsftm function.

...  further arguments passed to or from other methods.

Value

a ggplot plot of the fitted KM curves. The underlying data.frame has variables

- time: failure time
- survival: estimated treatment-free survival probability
- upper: upper confidence interval at level defined by alpha in the call to rpsftm
- lower: lower confidence interval at level defined by alpha in the call to rpsftm
- group: randomised treatment arm
Author(s)
Simon Bond

Examples

```r
fit <- rpsftm(Surv(progyrs, prog) ~ rand(imm, 1 - xoyrs/progyrs), immdef, censyrs)
plot(fit)
library(ggplot2)
plot(fit) +
  scale_linetype_discrete(labels = c("Control", "Experimental")) +
  ylim(0.5, 1) +
  geom_ribbon(aes(ymin = lower, ymax = upper, fill = group), alpha = 0.3) +
  labs(x = "Time (years)", title = NULL, lty = "Arm", fill = "Arm")
```

Description
print method for rand() objects - to display the summary of rx, by arm

Usage
```
## S3 method for class 'rand'
print(x, ...)
```

Arguments
- `x` a rand() object
- `...` further arguments passed to or from other methods.

Value
a summary of rx values broken down by arm for a rand() object

Author(s)
Simon Bond

See Also
- `rand`, `rpsftm`
**print.rpsftm**  
*Print Method*

**Description**

Function used to print of the underlying test object at the point estimate of a rpsftm object

**Usage**

```r
## S3 method for class 'rpsftm'
print(x, ...)
```

**Arguments**

- `x` an object returned from the `rpsftm` function.
- `...` further arguments passed to or from other methods.

**Value**

a print of the underlying test object at the point estimate.

**Author(s)**

Simon Bond

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**rand**  
*rand functions to use in the rpsftm() formula*

**Description**

A function that is defined to be used in the formula argument, and identified as specials in the terms() object

**Usage**

```r
rand(arm, rx)
```

**Arguments**

- `arm` the randomised treatment arm. a factor with 2 levels, or numeric variable with values 0/1.
- `rx` the proportion of time on active treatment (arm=1 or the non-reference level of the factor)
Value

matrix with two columns named arm and rx. These can be used in the formula argument to rpsftm()

Author(s)

Simon Bond

See Also

print.rand, rpsftm

Examples

x <- with(immdef, rand(imm, 1 - xoyrs / progyrs ) )
x
class(x)
y <- as.data.frame(x)
head(y)

residuals.rpsftm  residual() method for rpsftm objects

Description

Function to apply residual method to rpsftm objects

Usage

## S3 method for class 'rpsftm'
residuals(object, ...)

Arguments

object an object returned from the rpsftm() function.
...

Value

a residuals object.

Author(s)

Simon Bond

See Also

residuals residuals.coxph residuals.survreg
Description

Main Function used for estimating causal parameters under the Rank Preserving Structural Failure Time Model

Usage

```r
rpsftm(
  formula,
  data,
  censor_time,
  subset,
  na.action,
  test = survdiff,
  low_psi = -1,
  hi_psi = 1,
  alpha = 0.05,
  treat_modifer = 1,
  autoswitch = TRUE,
  n_eval_z = 100,
  ...
)
```

Arguments

- `formula`: a formula with a minimal structure of `Surv(time,status)~rand(arm,rx)`. Further terms can be added to the right hand side to adjust for covariates and use strata or cluster arguments.
- `data`: an optional data frame that contains variables
- `censor_time`: variable or constant giving the time at which censoring would, or has occurred. This should be provided for all observations unlike standard Kaplan-Meier or Cox regression where it is only given for censored observations. If no value is given then re-censoring is not applied.
- `subset`: expression indicating which subset of the rows of data should be used in the fit. This can be a logical vector (which is replicated to have length equal to the number of observations), a numeric vector indicating which observation numbers are to be included (or excluded if negative), or a character vector of row names to be included. All observations are included by default.
- `na.action`: a missing-data filter function. This is applied to the model.frame after any subset argument has been used. Default is `options()$na.action`.
- `test`: the survival regression function to calculate the z-statistic: `survdiff`, `coxph`, `survreg`
low_psi  the lower limit of the range to search for the causal parameter
hi_psi   the upper limit of the range to search for the causal parameter
alpha    the significance level used to calculate confidence intervals
treat_modifier an optional variable that psi is multiplied by on an individual observation level to give differing impact to treatment.
autoswitch a logical to autodetect cases of no switching. If TRUE, then if all observations in an arm have perfect compliance then recensoring is not applied in that arm. If FALSE the recensoring is applied regardless of perfect compliance.
n_eval_z The number of points between hi_psi and low_psi at which to evaluate the Z-statistics in the estimating equation. Default is 100.

Details

the formula object Surv(time,status)~rand(arm,rx). rand() stands for randomisation, both the randomly assigned and actual observed treatment.

• arm: the randomised treatment arm. a factor with 2 levels, or numeric variable with values 0/1.
• rx: the proportion of time on active treatment (arm=1 or the non-reference level of the factor)

Further adjustment terms can be added on the right hand side of the formula if desired, included strata() or cluster() terms.

Value

a rpsftm method object that is a list of the following:

• psi: the estimated parameter
• fit: a survdiff object to produce Kaplan-Meier curves of the estimated counterfactual untreated failure times for each treatment arm
• CI: a vector of the confidence interval around psi
• Sstar: the recensored Surv() data using the estimate value of psi to give counterfactual untreated failure times.
• rand: the rand() object used to specify the allocated and observed amount of treatment.
• ans: the values from unirroot_all used to solve the estimating equation, but embedded within a list as per unirroot, with an extra element root_all, a vector of all roots found in the case of multiple solutions. The first element of root_all is subsequently used.
• eval_z: a data frame with the Z-statistics from the estimating equation evaluated at a sequence of values of psi. Used to plot and check if the range of values to search for solution and limits of confidence intervals need to be modified.
• Further elements corresponding to either a survdiff, coxph, or survreg object. This will always include:
  – call: the R call object
  – formula: a formula representing any adjustments, strata or clusters-used for the update() function
  – terms: a more detailed representation of the model formula
Author(s)

Simon Bond

See Also

survdiff, coxph.object, survreg.object

Examples

?immdef
fit <- rpsftm(Surv(progyrs, prog)~rand(imm,1-xoyrs/progyrs),immdef, censyrs)
print(fit)
summary(fit)
plot(fit)

summary.rpsftm

summary Method

Description

Function used to summarise the fitted model to an rpsftm object

Usage

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

Arguments

object an object returned from the rpsftm() function.
...

further arguments passed to or from other methods.

Value

a summary of the fitted regression model.

Author(s)

Simon Bond
survfit.rpsftm

survfit.rpsftm

survfit() method for rpsftm objects

Description

Function to apply survfit method to rpsftm objects

Usage

survfit.rpsftm(object, ...)

Arguments

object an object returned from the rpsftm() function.
...

Value

a survfit object.

Author(s)

Simon Bond

See Also

survfit
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