# Package 'CFC'

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Title Cause-Specific Framework for Competing-Risk Analysis
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Description Numerical integration of cause-specific survival curves to arrive at cause-specific cumulative incidence functions, with three usage modes: 1) Convenient API for parametric survival regression followed by competing-risk analysis, 2) API for CFC, accepting user-specified survival functions in R, and 3) Same as 2, but accepting survival functions in C++. For mathematical details and software tutorial, see Mahani and Sharabiani (2019) <doi:10.18637 jss.v089.i09="">.</doi:10.18637>
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# **Description**

Bone marrow transplant data with 408 rows and 5 columns.

#### **Format**

The data has 408 rows and 5 columns.

**cause** a numeric vector code. Survival status. 1: dead from treatment related causes, 2: relapse, 0: censored.

time a numeric vector. Survival time.

**platelet** a numeric vector code. Plalelet 1: more than 100 x 10<sup>9</sup> per L, 0: less.

tcell a numeric vector. T-cell depleted BMT 1:yes, 0:no.

age a numeric vector code. Age of patient, scaled and centered ((age-35)/15).

## **Source**

Simulated data (taken from R package 'timereg')

cfc

Cause-specific competing-risk survival analysis

# **Description**

Using adaptive generalized Newton-Cotes for calculating cumulative incidence functions.

#### **Usage**

```
cfc(f.list, args.list, n, tout, Nmax = 100L, rel.tol = 1e-05, ncores = 1)
```

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#### **Arguments**

f.list

In R mode, this is a list of survival functions, one per cause. Each survival function must have the prototype f(t, args, n), where t is a vector of time-from-index values, args is a list of all arguments needed by the function, and n is the iterator that allows the function to produce a different output for each observation and/or Bayesian sample. The output is a vector of survival probabilities at times t for that particular observation/sample combination with iterator value n. In C++ mode, this is a list of lists, one per cause. Each list must contain pointers to three C++ functions, in order: 1) survival function of type func with prototype defined as typedef arma::vec (\*func)(arma::vec x, void\* arg, int n) (using RcppArmadillo's vec class) and a similar interpetation as its R counterpart, 2) initializer function of type initfunc, with prototype defined as typedef void\* (\*initfunc)(List arg), where List is the Rcpp wrapper class for R lists, and 3) resource de-allocator function of type freefunc with this prototype: typedef void (\*freefunc)(void \*arg). See vignette for C++ example.

args.list

List of arguments (each one a list), one per cause, to be supplied to the survival

functions in f.list.

n

Range of iterator (starting at 1) for survival functions. This can be the product of number of observations, and number of MCMC samplers in a Bayesian survival function.

tout

Vector of time points for which cumulative incidence functions are requested.

Nmax

Maximum number of subdivisions in the interval [0, max(tout)] to be created in the adaptive quadrature algorithm.

rel.tol

Threshold for relative integration error, used as stoppage criterion. It is calculated as the maximum relative error at time point max(tout) across all causes. Each relative error number is the difference between the Simpson-based and trapezoidal-based numbers, divided by the Simpson-based number.

ncores

Number of parallel threads to use. This is currrently only implemented in C++ mode.

#### Value

An object of class cfc, which is a list with the following elements:

ci

Array of dimensions (length(tout), length(f.list), n), cumulative incidence functions for all causes and all values of the iterator, evaluated at all time points indicated by tout.

S

Array of same dimensions as ci, containing the (unadjusted) survival functions for all causes and all values of the iterator, evaluated at all time points indicated by tout.

is.maxiter

Binary Array of length n, where 1 indicates that subdivision process for quadrature problem applied to survival functions at iteration n reached maximum set by Nmax before converging, and 0 otherwise.

n.maxiter

Number of iterations that did not converge, i.e., sum(is.maxiter).

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#### Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

#### References

Haller, B., Schmidt, G., & Ulm, K. (2013). Applying competing risks regression models: an overview. Lifetime data analysis, 1-26.

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Prentice et al (1978). The analysis of failure times in the presence of competing risks. Biometrics, 541-554.

#### See Also

```
cfc.survreg
```

```
## Not run:
library("survival") # used for constructing survival formulas
library("BSGW") # used for Bayesian survival regression
data("bmt")
# splitting data into training and prediction sets
idx.train <- sample(1:nrow(bmt), size = 0.7 * nrow(bmt))</pre>
idx.pred <- setdiff(1:nrow(bmt), idx.train)</pre>
nobs.train <- length(idx.train)</pre>
nobs.pred <- length(idx.pred)</pre>
# prepare data and formula for Bayesian cause-specific survival regression
# using R package BSGW
out.prep <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)</pre>
f1 <- out.prep$formula.list[[1]]</pre>
f2 <- out.prep$formula.list[[2]]</pre>
dat <- out.prep$dat</pre>
tmax <- out.prep$tmax</pre>
# estimating cause-specific models
# set nsmp to larger number in real-world applications
nsmp <- 10
reg1 <- bsgw(f1, dat[idx.train, ], control = bsgw.control(iter = nsmp)</pre>
  , ordweib = T, print.level = 0)
reg2 <- bsgw(f2, dat[idx.train, ], control = bsgw.control(iter = nsmp)</pre>
  , ordweib = T, print.level = 0)
# defining survival function for this model
survfunc <- function(t, args, n) {</pre>
  nobs <- args$nobs; natt <- args$natt; nsmp <- args$nsmp</pre>
  alpha <- args$alpha; beta <- args$beta; X <- args$X
```

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```
idx.smp \leftarrow floor((n - 1) / nobs) + 1
  idx.obs <- n - (idx.smp - 1) * nobs
 return (exp(- t ^ alpha[idx.smp] *
                 exp(sum(X[idx.obs, ] * beta[idx.smp, ]))));
}
# preparing function and argument lists
X.pred <- as.matrix(cbind(1, bmt[idx.pred, c("platelet", "age", "tcell")]))</pre>
arg.1 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp
  , alpha = exp(reg1$smp$betas), beta = reg1$smp$beta, X = X.pred)
arg.2 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp</pre>
  , alpha = exp(reg2\$smp\$betas), beta = reg2\$smp\$beta, X = X.pred)
arg.list <- list(arg.1, arg.2)</pre>
f.list <- list(survfunc, survfunc)</pre>
# cause-specific competing-risk
# set rel.tol to smaller number in real-world applications
tout \leftarrow seq(from = 0.0, to = tmax, length.out = 10)
out.cfc <- cfc(f.list, arg.list, nobs.pred * nsmp, tout, rel.tol = 1e-2)
## End(Not run)
```

cfc.pbasis

Cause-specific competing-risk survival analysis in probability denomination

#### Description

Constructing cumulative incidence and event-free probability functions from cause-specific survival times give for a fixed set of probabilities.

#### Usage

```
cfc.pbasis(t1, t2, probs, unity.tol = 1e-06, diff.tol = 0.01,
  diff.tol.policy = c("all", "mean"))
```

#### **Arguments**

+	1
L	

Multi-dimensional array containing survival times for cause 1 (i.e. exponential of the negative integral of hazard function). First dimension must correspond to probabilities at which times are calculated. Elements with same time, but distributed in the space of remaining dimensions, are treated independently. These diemensions can correspond, e.g., to observations or samples (in Bayesian frameworks). Survival times must be increasing along the first dimension.

t2

Multi-dimensional array containing survival times for cause 2. See note for t1. Probabilities for which survival times are provided in t1 and t2. Must begin at

probs

1.0 and be decreasing.

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unity.tol	Tolerance for difference of survival probability from 1.0 at time=0.0. In other words, we require that $abs(probs[1] - 1.0) < unity.tol$ .
diff.tol	Tolerance for change in survival probabilities from one time point to the next. Large changes lead to higher errors during numerical integration.
diff.tol.policy	
	If "mean", then average change in survival probabilities are compared to diff. tol.
	If "all", each values is compared. The latter is more strict.

#### **Details**

For each 'row' of t1, and t2, all elements are processed independently. To combine the survival curves from corresponding elements of t1 and t2, we first form a 'comon denominator' time vector by combining the two time vectors and sorting the results (after removing duplicates). We limit the maximum value in the combined time vector to minimum of the two maxima from each cause. Next, we use interpolation to find survival probabilities of each cause at all the time points in the combined time vector. Finally, we call the function cfc.tbasis.

#### Value

If t1 and t2 are one-dimensional, a matrix with columns named "time", "ci1", "ci2" and "efp" is returned. For multi-dimensional arrays, a list is returned with one such matrix for each element of the consolidated dimension representing all but the first dimension of t1 and t2.

#### Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

# References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Prentice et al (1978). The analysis of failure times in the presence of competing risks. Biometrics, 541-554.

#### See Also

```
cfc.tbasis
```

```
## Not run:

# prepare data for cause-specific competing-risk analysis
data(bmt)
bmt$status1 <- 1*(bmt$cause==1)
bmt$status2 <- 1*(bmt$cause==2)
f1 <- Surv(time, status1) ~ platelet + age + tcell
f2 <- Surv(time, status2) ~ platelet + age + tcell</pre>
```

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```
# perform weibull regression on each cause independently
library(survival)
reg1 <- survreg(f1, bmt)</pre>
reg2 <- survreg(f2, bmt)</pre>
# predict times for given probabilities
# transpose predictions so that first dimension
# is time/probability (use first 50 observations for speed)
pvec \leftarrow seq(from=1.0, to = 0.1, length.out = 100)
pred1 <- t(predict(reg1, newdata = bmt[1:50,], p = 1-pvec, type = "quantile"))</pre>
pred2 <- t(predict(reg2, newdata = bmt[1:50,], p = 1-pvec, type = "quantile"))</pre>
# cause-specific competing risk analysis - probability mode
my.cfc <- cfc.pbasis(pred1, pred2, probs = pvec)</pre>
# calculating averages across observations (e.g. patients in the study)
my.summ <- summary(my.cfc)</pre>
# plotting average CI and event-free probability curves
plot(my.summ)
## End(Not run)
```

cfc.prepdata

Utility function for CFC data preparation

# Description

Preparing a data frame and formulas for cause-specific competing-risk survival analysis. It expands the multi-state status column into a series of binary columns by treating an event for a cause as censoring for all other causes.

#### Usage

```
cfc.prepdata(formul, dat)
```

# **Arguments**

formul Original survival formula.

dat Original data frame, with status column being an integer with values from 0 to

K. The value 0 represents right-censoring, while 1 to K represent the K mutually-

exclusive events.

### **Details**

The output data frame will have K new binary status columns. The K new status columns will be named "status\_1", "status\_2" through "status\_<K>". Each of the output formulas in formula.list field will have the corresponding status. Column "status\_1" will be 1 wherever status equals 1

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in original data frame, and 0 elsewhere, and similarly for the remaining K-1 newly-added status columns.

#### Value

A list with the following elements:

K Number of causes.

dat Expanded data frame.

formula.list A list of K formulas, each corresponding to one of the cause-specific survival

models to be estimated. See details.

formula.noresp A formula with no left-hand side (time and status variables). This can be used

for preparing the model matrix for prediction data sets, which can possibly have

no response.

tmax Maximum time to event/censoring extracted from original data frame. This can

be used, e.g., during competing-risk analysis.

#### Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

# **Examples**

```
data(bmt)
prep.out <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)</pre>
```

cfc.survreg

Cause-specific competing-risk survival analysis, using parametric survival regression models

#### **Description**

Convenient function to build cause-specific, parametric survival models using the **survival** package. This is followed by application of cfc function to produce cumulative incidence functions.

# Usage

```
cfc.survreg(formula, data, newdata = NULL, dist = "weibull"
, control = survreg.control(), tout, Nmax = 100L
, rel.tol = 1e-05)
```

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# **Arguments**

formula Survival formula with a multi-state status variable. See cfc.prepdata.

data Data frame containing variables listed in formula.

newdata Data frame of structure similar to data, perhaps without the time and status

columns, to be used for generating cumulative incidence curves.

dist One of survreg. distributions. It can also be a vector, in which case ele-

ments 1 through K (number of causes) will be extracted and assigned to each cause-specific survival model. This allows for using different distributions for

different causes.

control List of survreg control parameters, according to survreg.control. tout Time points, along which to produce the cumulative incidence curves.

Nmax Maximum number of subdivisions to be used in the cfc quadrature algorithm. rel.tol Threshold for relative error in cfc quadrature, used as a stoppage criterion. See

cfc for details.

#### Value

A list with the following elements:

K Number of causes.

formulas List of formulas used in each of the K cause-specific survival regression models. regs List of all cause-specific regression objects returned by survreg, one per cause.

The x field of each regression object has been substituted by the model matrix

from newdata.

tout Same as input.

cfc An object of class cfc, the output of applying cfc to the parametric survival

regression models constructed using survreg from survival package.

#### Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

#### See Also

```
cfc.prepdata, cfc
```

```
data(bmt)
formul <- Surv(time, cause) ~ platelet + age + tcell
ret <- cfc.survreg(formul, bmt[1:300, ], bmt[-(1:300), ]
   , Nmax = 300, rel.tol = 1e-3)</pre>
```

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cfc.survreg.survprob Survival probability function for survreg models

#### **Description**

Function for predicting survival probability as a function of time for survreg regression objects in **survival** package. It can be used to mix survreg models with other survival models in competingrisk analysis, using **CFC** package. This function is used inside cfc.survreg.

# Usage

```
cfc.survreg.survprob(t, args, n)
```

#### **Arguments**

t Time from index. Must be non-negative, but can be a vector.

args Regression object that is returned by survreg. If using newdata for prediction,

the x field of this object must be updated accordingly.

n Observation index, must be between 1 and nrow(args\$x).

#### Value

Vector of survival probabilities at time(s) t.

# Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

#### See Also

```
cfc.survreg
```

```
## Not run:
library("CFC") # for cfc
data(bmt)
library("randomForestSRC") # for rfsrc
library("survival") # for survreg

prep <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)
f1 <- prep$formula.list[[1]]</pre>
```

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```
f2 <- prep$formula.list[[2]]</pre>
dat <- prep$dat
tmax <- prep$tmax
# building a parametric Weibull regression model
# for cause 1
reg1 <- survreg(f1, dat, x = TRUE) # must keep x for prediction</pre>
# building a random forest survival model for cause 2
reg2 <- rfsrc(f2, dat)</pre>
# implementing a continuous interface for the random forest
# survival function
rfsrc.survfunc <- function(t, args, n) {
  which.zero <- which(t < .Machine$double.eps)</pre>
  ret <- approx(args$time.interest, args$survival[n, ], t, rule = 2)$y</pre>
  ret[which.zero] <- 1.0</pre>
  return (ret)
}
# constructing function and argument list
f.list <- list(cfc.survreg.survprob, rfsrc.survfunc)</pre>
arg.list <- list(reg1, reg2)</pre>
# competing-risk analysis
tout \leftarrow seq(0.0, tmax, length.out = 10)
# increase rel.tol for higher accuracy
cfc.out <- cfc(f.list, arg.list, nrow(bmt), tout, rel.tol = 1e-3)</pre>
## End(Not run)
```

cfc.tbasis

Cause-specific competing-risk survival analysis in time denomination

#### **Description**

Constructing cumulative incidence and event-free probability functions from cause-specific survival probabilities evaluated at fixed time points.

#### Usage

```
cfc.tbasis(p1, p2, unity.tol = 1e-06, diff.tol = 0.01,
  diff.tol.policy = c("mean", "all"), check = TRUE)
```

#### **Arguments**

р1

Multi-dimensional array containing survival probabilities for cause 1 (i.e. exponential of the negative integral of hazard function). First dimension must correspond to time points at which probabilities are calculated. Elements with same

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time, but distributed in the space of remaining dimensions, are treated independently. These diemensions can correspond, e.g., to observations or samples (in Bayesian frameworks).

Multi-dimensional array containing survival probabilities for cause 2. See note

for p1.

unity.tol Tolerance for difference of survival probabilities from 1.0 at time=0.0, which is

the first 'row' of arrays p1 and p2. For example, for two-dimensional arrays, we need all(abs(p1[1,]-1.0) < unity.tol), and a similar condition for p2.

diff. tol Tolerance for change in survival probabilities from one time point to the next.

Large changes lead to higher errors during numerical integration.

diff.tol.policy

If "mean", then average change in survival probabilities are compared to  $\mbox{diff.tol.}$ 

If "all", each values is compared. The latter is more strict.

check Boolean flag indicating whether or not to check probability arrays for validity.

Current validity checks are: 1) ensuring all probabilities are between 0.0 and 1.0, 2) all probabilities at time=0.0 are equal to 1.0 (see unity.tol), 3) No changes in probabilities from one time point to next are too large (see diff.tol). Dimensional consistency between p1 and p2 is always checked regardless of the

value of this flag.

#### **Details**

Assuming one-dimensional p1 and p2 for clarity, the algorithm calculates cumulative incidence function for cuase 1 using a recursive formula: ci1[n+1] = ci1[n] + dci1[n], where dci1[n] = 0.5\*(p2[n] + p2[n+1])\*(p1[n] - p1[n+1]). The increment in cumulative incidence function for cause 2 is similarly calculated, dci2[n] = 0.5\*(p1[n] + p1[n+1])\*(p2[n] - p2[n+1]). These equations guarantee that dci1[n] + dci2[n] = p1[n]\*p2[n] - p1[n+1]\*p2[n+1]. Event-free probability is simply calculated as codee[p[n] = p1[n]\*p2[n]. Taken together, this numerical integration ensures that e[p[n+1] - e[p[n] + dci1[n] + dci2[n] = 0.

#### Value

If p1 and p2 are one-dimensional arrays (i.e. vectors), a matrix with columns named "ci1", "ci2" and "efp" is returned, representing the cummulative incidence functions for cause 1 and cause 2 and the event-free probability, evaluated at same time points as p1 and p2 are provided. If p1 and p2 are multi-dimensional arrays, a list is returned with elements "ci1", "ci2" and "efp", each one with the same interpretation, and all of the same dimensions as p1 and p2.

#### Note

The integration algorithm described above does not require knowledge of time step. (Alternatively, using hazard functions for integration would have required specification of time step.) Since p1 and p2 are integrals (followed by exponentiation) of cause-specific hazard functions, using them directly adds to robustness of numerical integration and avoids error accumulation. The returned cumulative incidence and event-free probabilities correspond to the same time points assumed for input cause-specific probabilities.

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#### Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

Prentice et al (1978). The analysis of failure times in the presence of competing risks. Biometrics, 541-554.

#### See Also

cfc.pbasis

```
## Not run:
# prepare data for cause-specific competing-risk analysis
bmt$status1 <- 1*(bmt$cause==1)</pre>
bmt$status2 <- 1*(bmt$cause==2)</pre>
f1 <- Surv(time, status1) ~ platelet + age + tcell
f2 <- Surv(time, status2) ~ platelet + age + tcell
# sample-based bayesian weibull regression
library(BSGW)
reg1 <- bsgw(f1, bmt, ordweib = TRUE, control = bsgw.control(iter = 500, burnin = 100, nskip = 50))
reg2 <- bsgw(f2, bmt, ordweib = TRUE, control = bsgw.control(iter = 500, burnin = 100, nskip = 50))</pre>
# prediction on a uniform grid of 100 time points
# (use first 50 observations for speed)
pred1 <- predict(reg1, newdata = bmt[1:50,], tvec = 100)</pre>
pred2 <- predict(reg2, newdata = bmt[1:50,], tvec = 100)</pre>
# permuting dimensions of survival objects to conform with cfc
S1 \leftarrow aperm(pred1\$smp\$S, c(2,1,3))
S2 \leftarrow aperm(pred2\$smp\$S, c(2,1,3))
# cause-specific competing risk analysis - time mode
my.cfc <- cfc.tbasis(S1, S2)</pre>
# calculating averages across observations (e.g. patients in the study)
my.summ <- summary(my.cfc, MARGIN = c(1,2))
# plotting mean CI and event-free functions
# as well as their sampled-based confidence intervals
plot(my.summ, t = pred1$tvec)
```

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```
## End(Not run)
```

summary.cfc

Summarizing and plotting output of cfc

## **Description**

summary method for class cfc.

# Usage

```
## S3 method for class 'cfc'
summary(object
   , f.reduce = function(x) x
   , pval = 0.05, ...)
## S3 method for class 'summary.cfc'
plot(x, which = c(1, 2), ...)
```

# Arguments

object	An object of class "cfc", usually the result of a call to cfc.
f.reduce	Function to be applied to each sub-array of object\$ci (cumulative incidence) and object\$s (survival probability).
pval	Desired significance level for confidence intervals produced by summary.cfc. We essentially set the argument probs to $c(pval/2, 0.5, 1-pval/2)$ when calling quantile.
x	An object of class "summary.cfc", usually the result of a call to summary.cfc.
which	Vector of integers, indicating which plot(s) must be produced: 1) cumulative incidence functions, one per cause. For each cause, median and credible bands are plotted vs. time-from-index. 2) (unadjusted) survival functions, one per cause. Similar to (1), median and credible bands are plotted.
	Further arguments to be passed to f.reduce (for summary.cfc).

# Value

Recall that the survival probability and cumulative incidence arrays returned by cfc are three-dimensional, and their first two dimensions indicate 1) time points and 2) causes. f.reduce is expected to produce an array of a fixed length, when applied to each sub-array, ci[i, j,] and s[i, j,]. The end-result is two three-dimensional array, where the first two dimensions are identical to its input arrays. This 3D array is then passed to the quantile function to compute median and credible bands. There is a special case where f.reduce returns a scalar, rather than an array, when applied to each sub-array. In this case, quantile calculation is meaningless and we return simply these point estimates. In summary, the return object from summary is a list with elements: 1) ci (cumulative incidence), 2) s (survival), and 3) quantiles, a boolean flag indicating whether the cumulative incidence and survival arrays returned are quantiles or point estimates.

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#### Author(s)

Alireza S. Mahani, Mansour T.A. Sharabiani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

#### See Also

```
cfc, summary.
```

```
## Not run:
library("BSGW") # used for Bayesian survival regression
data(bmt)
# splitting data into training and prediction sets
idx.train <- sample(1:nrow(bmt), size = 0.7 * nrow(bmt))</pre>
idx.pred <- setdiff(1:nrow(bmt), idx.train)</pre>
nobs.train <- length(idx.train)</pre>
nobs.pred <- length(idx.pred)</pre>
# prepare data and formula for Bayesian cause-specific survival regression
# using R package BSGW
out.prep <- cfc.prepdata(Surv(time, cause) ~ platelet + age + tcell, bmt)</pre>
f1 <- out.prep$formula.list[[1]]</pre>
f2 <- out.prep$formula.list[[2]]</pre>
dat <- out.prep$dat</pre>
tmax <- out.prep$tmax</pre>
# estimating cause-specific models
# set nsmp to larger number in real-world applications
nsmp <- 10
reg1 <- bsgw(f1, dat[idx.train, ], control = bsgw.control(iter = nsmp)</pre>
  , ordweib = T, print.level = 0)
reg2 <- bsgw(f2, dat[idx.train, ], control = bsgw.control(iter = nsmp)</pre>
  , ordweib = T, print.level = 0)
# defining survival function for this model
survfunc <- function(t, args, n) {</pre>
  nobs <- args$nobs; natt <- args$natt; nsmp <- args$nsmp</pre>
  alpha <- args$alpha; beta <- args$beta; X <- args$X
  idx.smp \leftarrow floor((n - 1) / nobs) + 1
  idx.obs <- n - (idx.smp - 1) * nobs
  return (exp(- t ^ alpha[idx.smp] *
                 exp(sum(X[idx.obs, ] * beta[idx.smp, ]))));
}
```

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```
# preparing function and argument lists
X.pred <- as.matrix(cbind(1, bmt[idx.pred, c("platelet", "age", "tcell")]))</pre>
arg.1 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp</pre>
  , alpha = exp(reg1$smp$betas), beta = reg1$smp$beta, X = X.pred)
arg.2 <- list(nobs = nobs.pred, natt = 4, nsmp = nsmp</pre>
  , alpha = exp(reg2$smp$betas), beta = reg2$smp$beta, X = X.pred)
arg.list <- list(arg.1, arg.2)</pre>
f.list <- list(survfunc, survfunc)</pre>
# cause-specific competing-risk
# set rel.tol to smaller number in real-world applications
out.cfc <- cfc(f.list, arg.list, nobs.pred * nsmp, tout, rel.tol = 1e-2)
# summarizing (and plotting) the results
# this function calculates the population-average CI and survival, one
# per each MCMC sample; therefore, the quantiles produced by the summary
# method, correspondingly, reflect our confidence in population-average values
my.f.reduce <- function(x, nobs, nsmp) {</pre>
  return (colMeans(array(x, dim = c(nobs, nsmp))))
my.summ <- summary(out.cfc, f.reduce = my.f.reduce, nobs = nobs.pred, nsmp = nsmp)</pre>
## End(Not run)
```

Summarizing probability-denominated CFC objects

Description

summary.cfc.pbasis

summary method for class cfc.pbasis.

#### **Usage**

```
## S3 method for class 'cfc.pbasis'
summary(object, ...)
## S3 method for class 'summary.cfc.pbasis'
plot(x, ...)
```

# Arguments

object An object of class "cfc.pbasis", usually the result of a call to cfc.pbasis.

x An object of class "summary.cfc.pbasis", usually the result of a call to summary.cfc.pbasis.

Further arguments to be passed to/from other methods.

#### Value

The function summary.cfc.pbasis calculates the average of cumulative incidence and event-free probability functions at each time point across all elements of the object list. If the object is a matrix, it is returned without change.

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#### Author(s)

Alireza S. Mahani, Mansour T.A. Sharabiani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

#### See Also

The model fitting function is cfc.pbasis. See summary and plot for descriptions of the generic methods. See cfc.tbasis for time-denominated CFC, as well as usage examples.

summary.cfc.survreg

Summarizing and plotting output of cfc.survreg

# **Description**

summary and method for class cfc. survreg.

## Usage

```
## $3 method for class 'cfc.survreg'
summary(object, obs.idx = "all", ...)
## $3 method for class 'summary.cfc.survreg'
plot(x, which = c(1, 2), ...)
```

# Arguments

object	An object of class "cfc.survreg", usually the result of a call to cfc.survreg.
obs.idx	Index of observations to calculate mean cumulative incidence for; defaults to all observation.
	Further arguments to be passed to/from other methods.
X	$An object of class \ summary. \verb cfc.survreg , usually the output of summary. \verb cfc.survreg . $
which	Vector of integers, indicating which plot(s) must be produced: 1) cumulative incidence functions, one per cause, as a function of time-to-index, all in the same plot, 2) comparison of cumulative incidence function with/without competing-risk adjustment. The unadjusted figure is equivalent to 1 minus the Kaplan-Meyer (i.e., survival) function.

#### Value

summary.cfc.surveeg produces a matrix of dimensions length(object\$tout) (number of time points) by object\$K (number of causes). See description of which aregument for plot.summary.cfc.survreg.

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#### Author(s)

Mansour T.A. Sharabiani, Alireza S. Mahani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

# See Also

The model fitting function is cfc.survreg. See summary and plot for descriptions of the generic methods. For more flexible ways of cause-specific competing-risk analysis, see cfc.

summary.cfc.tbasis

Summarizing time-denominated CFC objects

# Description

summary method for class cfc. tbasis.

# Usage

```
## S3 method for class 'cfc.tbasis'
summary(object,
   MARGIN = if (class(object)[2] == "matrix") NULL else 1,
   ...)
## S3 method for class 'summary.cfc.tbasis'
plot(x, t = 1, ci = 0.95, ...)
```

#### **Arguments**

object	An object of class "cfc.tbasis", usually the result of a call to cfc.tbasis.
MARGIN	Dimensions of cumulative incidence and event-free probability arrays to keep while averaging the remaining dimensions. If the cfc.tbasis object is a matrix, no averaging is performed, and the function returns the object unchanged. Note that for list objects, MARGIN must include 1 since it is meaningless to average out the time/probability dimension (which is always the first one).
X	$An \ object \ of \ class \ "summary.cfc.tbasis", usually \ the \ result \ of \ a \ call \ to \ summary.cfc.tbasis.$
t	Regular time step, or vector of time values, used for producing cumulative incidence and event-free probability plots.
ci	Confidence interval used in cumulative incidence and event-free probability plots.
	Further arguments to be passed to/from other methods.

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#### Value

The function summary.cfc.tbasis calculates the average of cumulative incidence and event-free probability functions as directed by MARGIN. For example, if the element ci1 of the object list is three-dimensional, then using MARGIN=c(1,2) causes the last dimension to be averaged out.

# Author(s)

Alireza S. Mahani, Mansour T.A. Sharabiani

#### References

Mahani A.S. and Sharabiani M.T.A. (2019). Bayesian, and Non-Bayesian, Cause-Specific Competing-Risk Analysis for Parametric and Nonparametric Survival Functions: The R Package CFC. Journal of Statistical Software, 89(9), 1-29. doi:10.18637/jss.v089.i09

#### See Also

The model fitting function is cfc.tbasis. See summary and plot for descriptions of the generic methods. See cfc.pbasis for probability-denominated CFC, as well as usage examples.

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