Package ‘Epi’
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Imports cmprsk, etm, splines, MASS, survival, plyr, Matrix, numDeriv,
data.table, zoo
Suggests mstate, nlme, lme4
Description Functions for demographic and epidemiological analysis in
 the Lexis diagram, i.e. register and cohort follow-up data, in
 particular representation, manipulation and simulation of multistate
data - the Lexis suite of functions, which includes interfaces to
'mstate', 'etm' and 'cmprsk' packages.
Also contains functions for Age-Period-Cohort and Lee-Carter
modeling and a function for interval censored data and some useful
functions for tabulation and plotting, as well as a number of
epidemiological data sets.
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addCov.Lexis

Add covariates (typically clinical measurements) taken at known times to a Lexis object.

Description

When follow-up in a multistate model is represented in a Lexis object we may want to add information on covariates, for example clinical measurements, obtained at different times. This function cuts the follow-up time (see cutLexis) at the times of measurement and carries the measurements forward in time to the next measurement occasion.

Usage

## S3 method for class 'Lexis'

```r
addCov(Lx, 
  clin, 
  timescale = 1, 
  exnam, 
  tfc = "tfc", 
  addScales = FALSE)
```

Arguments

Lx A Lexis object with follow-up of a cohort.

clin A data frame with the covariates to add (typically clinical measurements). Must contain a variable lex.id identifying the persons represented in Lx, as well as a variable with the same name as one of the timeScales in Lx, identifying the time at which covariates are measured.

The times must be unique within each person; if not records with duplicate times are discarded, and a warning issued. This is done using duplicated, so not very well-defined, it is advisable that you do this by yourself.

timescale Numerical or character. Number or name of a timescale in Lx. The clin data frame must have a variable of this name indicating the time at which the covariate measurements were taken.

exnam Character. Name of the variable in clin with the examination names (such as wave1, wave2 etc.). Values may not be repeated within person. Will be carried over to the resulting Lexis object. If there is no variable of this name in clin it will be constructed; if argument omitted, a variable called exnam with values ex.1, ex.2 etc. will be constructed.

tfc Character (time from covariate). Name of the variable in the result which will contain the time since the most recent covariate date. This is not a time scale as it is reset to 0 at each new covariate time. Also note that by this very token, this variable will be meaningless if you splitLexis after using addCov.Lexis.

addScales Logical. Should timescales representing time since each covariate time be added? They will be named paste("tf", exnam). Not implemented, argument currently ignored.
Details
The implementation is clumpy, the function is slow.

Value
A Lexis object representing the same follow-up as \( Lx \), with cuts added at the times of examination, and covariate measurements added for all records representing follow-up after the most recent time of measurement.

Author(s)
Bendix Carstensen, <b@bxc.dk>, [http://BendixCarstensen.com](http://BendixCarstensen.com)

See Also
cutLexis, mcutLexis, splitLexis, Lexis

Examples

```r
# A small bogus cohort
dxcoh <- structure( list( id = c("A", "B", "C"),
  birth = c("1952-07-14", "1954-04-01", "1987-06-10"),
  entry = c("1965-08-04", "1972-09-08", "1991-12-23"),
  fail = c(1, 0, 1) ),
.Names = c("id", "birth", "entry", "exit", "fail"),
row.names = c("1", "2", "3"),
class = "data.frame" )

# Convert the character dates into numerical variables (fractional years)
xcoh$bt <- cal.yr( xcoh$birth )
xcoh$en <- cal.yr( xcoh$entry )
xcoh$ex <- cal.yr( xcoh$exit )

# Define as Lexis object with timescales calendar time and age
dlcoh <- Lexis( entry = list( per=en ),
  exit = list( per=ex, age=ex-bt ),
  exit.status = factor( fail, 0:1, c("Alive","Dead") ),
data = xcoh )
str( lcoh )
Lx <- lcoh[,1:7]

# Data frame with clinical examination data, date of examination in per
cclin <- data.frame( lex.id = c(1,1,3,2),
  bp = c(120,140,160,157),
  chol = c(5,7,8,9) )

Lx
cclin

# Works with time split BEFORE adding clinical data:
Lb <- addCov.Lexis( splitLexis( Lx,
```
Fit an Age-Period-Cohort model to tabular data.

Description

Fits the classical five models to tabulated rate data (cases, person-years) classified by two of age, period, cohort: Age, Age-drift, Age-Period, Age-Cohort and Age-Period-Cohort. There are no assumptions about the age, period or cohort classes being of the same length, or that tabulation should be only by two of the variables. Only requires that mean age and period for each tabulation unit is given.

Usage

```r
apc.fit(data, A, P, D, Y, ref.c, ref.p, dist = c("poisson", "binomial"), model = c("ns", "bs", "ls", "factor"), dr.extr = "weighted", parm = c("ACP", "APC", "AdCP", "AdPC", "Ad-P-C", "Ad-C-P", "AC-P", "AP-C"), npar = c(A=5, P=5, C=5), scale = 1, alpha = 0.05, print.AOV = TRUE )
```

Arguments

data: Data frame with (at least) variables, A (age), P (period), D (cases, deaths) and Y (person-years). Cohort (date of birth) is computed as P-A. If this argument is given the arguments A, P, D and Y are ignored.
Age; numerical vector with mean age at diagnosis for each unit.

Period; numerical vector with mean date of diagnosis for each unit.

Cases, deaths; numerical vector.

Person-years; numerical vector. Also used as denominator for binomial data, see the dist argument.

Reference cohort, numerical. Defaults to median date of birth among cases. If used with parm="AdCP" or parm="AdPC", the residual cohort effects will be 1 at ref.c

Reference period, numerical. Defaults to median date of diagnosis among cases.

Distribution (or more precisely: Likelihood) used for modeling. if a binomial model us used, Y is assumed to be the denominator; "binomial" gives a binomial model with logit link.

Type of model fitted:
- ns fits a model with natural splines for each of the terms, with npar parameters for the terms.
- bs fits a model with B-splines for each of the terms, with npar parameters for the terms.
- ls fits a model with linear splines.
- factor fits a factor model with one parameter per value of A, P and C. npar is ignored in this case.

Character or numeric. How the drift parameter should be extracted from the age-period-cohort model. Specifies the inner product used for definition of orthogonality of the period / cohort effects to the linear effects — in terms of a diagonal matrix.

"weighted" (or "t") (default) uses the no. cases, D, corresponding to the observed information about the log-rate (usually termed "theta", hence the "t").
"r" or "l" uses Y*Y/D corresponding to the observed information about the rate (usually termed "lambda", hence the "l").
"y" uses the person-years as the weight in the inner product. If given "n" (Naive) (well, in fact any other character value) will induce the use of the standard inner product putting equal weight on all units in the dataset.

If given as a numeric vector this is used as the diagonal of the matrix inducing the inner product.

The setting of this parameter has no effect on the fit of the model, only on the parametrization.

Character. Indicates the parametrization of the effects. The first four refer to the ML-fit of the Age-Period-Cohort model, the last four give Age-effects from a smaller model and residuals relative to this. If one of the latter is chosen, the argument dr.extr is ignored. Possible values for parm are:
- "ACP": ML-estimates. Age-effects as rates for the reference cohort. Cohort effects as RR relative to the reference cohort. Period effects constrained to be 0 on average with 0 slope.
- "APC": ML-estimates. Age-effects as rates for the reference period. Period effects as RR relative to the reference period. Cohort effects constrained to be 0 on average with 0 slope.
• "AdCP": ML-estimates. Age-effects as rates for the reference cohort. Cohort and period effects constrained to be 0 on average with 0 slope. In this case returned effects do not multiply to the fitted rates, the drift is missing and needs to be included to produce the fitted values.

• "AdPC": ML-estimates. Age-effects as rates for the reference period. Cohort and period effects constrained to be 0 on average with 0 slope. In this case returned effects do not multiply to the fitted rates, the drift is missing and needs to be included to produce the fitted values.

• "Ad–C–P": Age effects are rates for the reference cohort in the Age-drift model (cohort drift). Cohort effects are from the model with cohort alone, using log(fitted values) from the Age-drift model as offset. Period effects are from the model with period alone using log(fitted values) from the cohort model as offset.

• "Ad–P–C": Age effects are rates for the reference period in the Age-drift model (period drift). Period effects are from the model with period alone, using log(fitted values) from the Age-drift model as offset. Cohort effects are from the model with cohort alone using log(fitted values) from the period model as offset.

• "AC–P": Age effects are rates for the reference cohort in the Age-Cohort model, cohort effects are RR relative to the reference cohort. Period effects are from the model with period alone, using log(fitted values) from the Age-Cohort model as offset.

• "AP–C": Age effects are rates for the reference period in the Age-Period model, period effects are RR relative to the reference period. Cohort effects are from the model with cohort alone, using log(fitted values) from the Age-Period model as offset.

npar The number of parameters/knots to use for each of the terms in the model. If it is vector of length 3, the numbers are taken as the no. of knots for Age, Period and Cohort, respectively. Unless it has a names attribute with values "A", "P" and "C" in which case these will be used. The knots chosen are the quantiles $\{1:nk-0.5\}/nk$ of the events (i.e. of rep(A,D))

npar may also be a named list of three numerical vectors with names "A", "P" and "C", in which case these taken as the knots for the age, period and cohort effect, the smallest and largest element in each vector are used as the boundary knots.

alpha The significance level. Estimates are given with (1-alpha) confidence limits.

scale numeric(1), factor multiplied to the rate estimates before output.

print.AOV Should the analysis of deviance table for the models be printed?

Details

Each record in the input data frame represents a subset of a Lexis diagram. The subsets need not be of equal length on the age and period axes, in fact there are no restrictions on the shape of these; they could be Lexis triangles for example. The requirement is that A and P are coded with the mean age and calendar time of observation in the subset. This is essential since A and P are used as quantitative variables in the models.
This is a different approach relative to the vast majority of the uses of APC-models in the literature where a factor model is used for age, period and cohort effects. The latter can be obtained by using `model="factor"`.

**Value**

An object of class "apc" (recognized by `apc.plot` and `apc.lines`) — a list with components:

- **Type**: Text describing the model and parametrization returned.
- **Model**: The model object(s) on which the parametrization is based.
- **Age**: Matrix with 4 columns: `A.pt` with the ages (equals `unique(A)`) and three columns giving the estimated rates with c.i.s.
- **Per**: Matrix with 4 columns: `P.pt` with the dates of diagnosis (equals `unique(P)`) and three columns giving the estimated RRs with c.i.s.
- **Coh**: Matrix with 4 columns: `C.pt` with the dates of birth (equals `unique(P-A)`) and three columns giving the estimated RRs with c.i.s.
- **Drift**: A 3 column matrix with drift-estimates and c.i.s: The first row is the ML-estimate of the drift (as defined by `drift`), the second row is the estimate from the Age-drift model. The first row name indicates which type of inner product were used for projections. For the sequential parametrizations, only the latter is given.
- **Ref**: Numerical vector of length 2 with reference period and cohort. If ref.p or ref.c was not supplied the corresponding element is NA.
- **AOV**: Analysis of deviance table comparing the five classical models.
- **Type**: Character string explaining the model and the parametrization.
- **Knots**: If model is one of "ns" or "bs", a list with three components: Age, Per, Coh, each one a vector of knots. The max and the min are the boundary knots.

**Author(s)**

Bendix Carstensen, [http://BendixCarstensen.com](http://BendixCarstensen.com)

**References**

The considerations behind the parametrizations used in this function are given in details in: B. Carstensen: Age-Period-Cohort models for the Lexis diagram. Statistics in Medicine, 10; 26(15):3018-45, 2007.

Various links to course material etc. is available through [http://BendixCarstensen.com/APC](http://BendixCarstensen.com/APC)

**See Also**

`LCA.fit, apc.frame, apc.lines, apc.plot`
Examples

library(Epi)
data(lungDK)

# Taylor a dataframe that meets the requirements
exd <- lungDK[,-c("Ax","Px","D","Y")]
names(exd)[1:2] <- c("A","P")

# Two different ways of parametrizing the APC-model, ML
ex.H <- apc.fit( exd, npar=7, model="ns", dr.extr="Holford", parm="ACP", scale=10^5 )
ex.W <- apc.fit( exd, npar=7, model="ns", dr.extr="weighted", parm="ACP", scale=10^5 )

# Sequential fit, first AC, then P given AC.
ex.S <- apc.fit( exd, npar=7, model="ns", parm="AC-P", scale=10^5 )

# Show the estimated drifts
ex.H["Drift"]
ex.W["Drift"]
ex.S["Drift"]

# Plot the effects
fp <- apc.plot( ex.H )
apc.lines( ex.W, frame.par=fp, col="red" )
apc.lines( ex.S, frame.par=fp, col="blue" )

apc.frame          Produce an empty frame for display of parameter-estimates from Age-Period-Cohort-models.

Description

A plot is generated where both the age-scale and the cohort/period scale is on the x-axis. The left vertical axis will be a logarithmic rate scale referring to age-effects and the right a logarithmic rate-ratio scale of the same relative extent as the left referring to the cohort and period effects (rate ratios).

Only an empty plot frame is generated. Curves or points must be added with points, lines or the special utility function apc.lines.

Usage

    apc.frame( a.lab,
              cp.lab,
              r.lab,
              rr.lab = r.lab / rr.ref,
              rr.ref = r.lab[length(r.lab)/2],
              a.tic = a.lab,
              cp.tic = cp.lab,
              r.tic = r.lab,
              ...)
Arguments

- **a.lab**: Numerical vector of labels for the age-axis.
- **cp.lab**: Numerical vector of labels for the cohort-period axis.
- **r.lab**: Numerical vector of labels for the rate-axis (left vertical)
- **rr.lab**: Numerical vector of labels for the RR-axis (right vertical)
- **rr.ref**: At what level of the rate scale is the RR=1 to be.
- **a.tic**: Location of additional tick marks on the age-scale
- **cp.tic**: Location of additional tick marks on the cohort-period-scale
- **r.tic**: Location of additional tick marks on the rate-scale
- **rr.tic**: Location of additional tick marks on the RR-axis.
- **tic.fac**: Factor with which to diminish intermediate tick marks
- **a.txt**: Text for the age-axis (left part of horizontal axis).
- **cp.txt**: Text for the cohort/period axis (right part of horizontal axis).
- **r.txt**: Text for the rate axis (left vertical axis).
- **rr.txt**: Text for the rate-ratio axis (right vertical axis)
- **ref.line**: Logical. Should a reference line at RR=1 be drawn at the calendar time part of the plot?
- **gap**: Gap between the age-scale and the cohort-period scale
- **col.grid**: Colour of the grid put in the plot.
- **sides**: Numerical vector indicating on which sides axes should be drawn and annotated. This option is aimed for multi-panel displays where axes only are put on the outer plots.

Details

The function produces an empty plot frame for display of results from an age-period-cohort model, with age-specific rates in the left side of the frame and cohort and period rate-ratio parameters in the right side of the frame. There is a gap of gap between the age-axis and the calendar time axis, vertical grid lines at \( \text{c}(\text{a.lab, a.tic, cp.lab, cp.tic}) \), and horizontal grid lines at \( \text{c}(\text{r.lab, r.tic}) \). The function returns a numerical vector of length 2, with names \( \text{c}("\text{cp.offset"}, "\text{RR.fac"}) \). The y-axis for the plot will be a rate scale for the age-effects, and the x-axis will be the age-scale. The cohort and period effects are plotted by subtracting the first element (named "cp.offset") of the returned result form the cohort/period, and multiplying the rate-ratios by the second element of the returned result (named "RR.fac").
A numerical vector of length two, with names c("cp.offset","RR.fac"). The first is the offset for the cohort period-axis, the second the multiplication factor for the rate-ratio scale.

Side-effect: A plot with axes and grid lines but no points or curves. Moreover, the option apc.frame.par is given the value c("cp.offset","RR.fac"). which is recognized by apc.plot and apc.lines.

Author(s)
Bendix Carstensen, Steno Diabetes Center, http://BendixCarstensen.com

References

See Also
apc.lines, apc.fit

Examples

```
par(mar=c(4,4,1,4))
res <-
apc.frame(a.lab=seq(30,90,20), cp.lab=seq(1880,2000,30), r.lab=c(1,2,5,10,20,50),
a.tic=seq(30,90,10), cp.tic=seq(1880,2000,10), r.tic=c(1:10,1:5*10),
gap=27)

res # What are the axes actually?
par(c("usr","xlog","ylog"))
# How to plot in the age-part: a point at (50,10)
points(50,10, pch=16, cex=2, col="blue")
# How to plot in the cohort-period-part: a point at (1960,0.3)
points(1960-res[1], 0.3*res[2], pch=16, cex=2, col="red")
```

apc.LCa

Fit Age-Period-Cohort models and Lee-Carter models with effects modeled by natural splines.

Description

apc.LCa fits an Age-Period-Cohort model and sub-models (using apc.fit) as well as Lee-Carter models (using LCa.fit). boxes.apc.LCa plots the models in little boxes with their residual deviance with arrows showing their relationships.
Usage

apc.LCa(  
data,  
keep.models = FALSE,  
... )

show.apc.LCa(  
x,  
    dev.scale = TRUE,  
    top = "Ad", ... )

Arguments

data A data frame that must have columns A, P, D and Y, see e.g. apc.fit
keep.models Logical. Should the apc object and the 5 LCa objects be returned too?
... Further parameters passed on to LCa.fit or boxes.matrix.
x The result from a call to apc.LCa.
dev.scale Should the vertical position of the boxes with the models be scaled relative to
the deviance between the Age-drift model and the extended Lee-Carter model?
top The model presented at the top of the plot of boxes (together with any other
model with larger deviance) when vertical position is scaled by deviances. Only
"Ad", "AP", "AC", "APa" or "ACa" will make sense.

Details

The function apc.LCa fits all 9 models (well, 10) available as extension and sub-models of the
APC-model and compares them by returning deviance and residual df.

Value

A 9 by 2 matrix classified by model and deviance/df; optionally (if models=TRUE) a list with the
matrix as dev, apc, an apc object (from apc.fit), and LCa, a list with 5 LCa objects (from LCa.fit).

Author(s)

Bendix Carstensen, http://BendixCarstensen.com

See Also

apc.fit, LCa.fit

Examples

library( Epi )

# Danish lung cancer incidence in 5x5x5 Lexis triangles
data( lungDK )
lc <- subset( lungDK, Ax>40 )[,c("Ax","Px","D","Y")]
names( lc )[1:2] <- c("A","P")
head( lc )
al <- apc.LCa( 1c, npar=c(9,6,6,6,10), keep.models=TRUE, maxit=500, eps=1e-3 )
show.apc.LCa( al, dev=FALSE )
show.apc.LCa( al, top="AP" )
show.apc.LCa( al, top="ACa" )

# Danish mortality data
## Not run:
data(M.dk )
mdk <- subset( M.dk, sex==1 )[,c("A","P","D","Y")]
head( mdk )

al <- apc.LCa( mdk, npar=c(15,15,20,6,6), maxit=50, eps=1e-3, quiet=FALSE, VC=FALSE )
show.apc.LCa( al, dev=FALSE )
show.apc.LCa( al, dev=TRUE )
show.apc.LCa( al, top="AP" )

# Fit a reasonable model to Danish mortality data and plot results
maca <- LCa.fit( mdk, model="ACa", npar=c(15,15,20,6,6), cNref=c(1930, a.ref=70, quiet=FALSE, maxit=250 )
par( mfrow=c(1,3) )
plot( maca )
## End(Not run)
Arguments

x
  If an apc-object, (see apc.fit), then the arguments P, C, c0, a0 and p0 are ignored, and the estimates from x plotted.
  Can also be a 4-column matrix with columns age, age-specific rates, lower and upper c.i., in which case period and cohort effects are taken from the arguments P and C.

P
  Period effects. Rate-ratios. Same form as for the age-effects.

C
  Cohort effects. Rate-ratios. Same form as for the age-effects.

scale
  Are effects given on a log-scale? Character variable, one of "log", "ln", "rates", "inc", "RR". If "log" or "ln" it is assumed that effects are log(rates) and log(RRs) otherwise the actual effects are assumed given in A, P and C. If A is of class apc, it is assumed to be "rates".

frame.par
  2-element vector with the cohort-period offset and RR multiplicator. This will typically be the result from the call of apc.frame. See this for details.

drift
  The drift parameter to be added to the period effect. If scale="log" this is assumed to be on the log-scale, otherwise it is assumed to be a multiplicative factor per unit of the first columns of A, P and C.

c0
  The cohort where the drift is assumed to be 0; the subtracted drift effect is drift*(C[,1]-c0).

a0
  The age where the drift is assumed to 0.

p0
  The period where the drift is assumed to be 0.

ci
  Should confidence interval be drawn. Logical or character. If character, any occurrence of "a" or "A" produces confidence intervals for the age-effect. Similarly for period and cohort.

lwd
  Line widths for estimates, lower and upper confidence limits.

lty
  Linetypes for the three effects.

col
  Colours for the three effects.
type What type of lines / points should be used.
knots Should knots from the model be shown?
... Further parameters to be transmitted to points lines, matpoints or matlines used for plotting the three sets of curves.

Details

The drawing of three effects in an APC-frame is a rather trivial task, and the main purpose of the utility is to provide a function that easily adds the functionality of adding a drift so that several sets of lines can be easily produced in the same frame.

Value

APC.lines returns (invisibly) a list of three matrices of the effects plotted.

Author(s)

Bendix Carstensen, Steno Diabetes Center, http://BendixCarstensen.com

See Also

apc.frame, pc.lines, apc.fit, apc.plot

B. dk

Births in Denmark by year and month of birth and sex

Description

The number of live births as entered from printed publications from Statistics Denmark.

Usage

data(B.dk)

Format

A data frame with 1248 observations on the following 4 variables.

year Year of birth
month Month of birth
m Number of male births
f Number of female births
Details
Division of births by month and sex is only available for the years 1957–69 and 2002ff. For the remaining period, the total no. births in each month is divided between the sexes so that the fraction of boys is equal to the overall fraction for the years where the sex information is available.
There is a break in the series at 1920, when Sonderjylland was joined to Denmark.

Source

Examples
```r
data( B.dk )
str( B.dk )
attach( B.dk )
# Plot the no of births and the M/F-ratio
par( las=1, mar=c(4,4,2,4) )
matplot( year+(month-0.5)/12,
cbind( m, f ) ,
       bty="n", col=c("blue","red"), lty=1, lwd=1, type="l",
ylim=c(0,5000),
xlab="Date of birth", ylab="" )
usr <- par()
usr[1:6] %*% cbind(c(19,1),c(19,1))/20,
ymtext( "Monthly no. births in Denmark", side=3, adj=0, at=usr[1], line=1/1.6 )
text( usr[2:3] %*% cbind(c(1,19),c(2,18))/20, c("Boys","Girls"), col=c("blue","red"), adj=0 )
lines( year+(month-0.5)/12, (m/f)-0.5)*30000, lwd=1)
axis( side=4, at=seq(0.505,0.525,0.005)-0.5)*30000, labels="","",",","", tcl=-0.3 )
axis( side=4, at=(50:53/100-0.5)*30000, labels=50:53, tcl=-0.5 )
axis( side=4, at=(0.54-0.5)*30000, labels="% boys", tick=FALSE, mgp=c(3,0.1,0) )
abline( v=1920, col=gray(0.8) )
```

bdendo

A case-control study of endometrial cancer

Description
The bdendo data frame has 315 rows and 13 columns. These data concern a study in which each case of endometrial cancer was matched with 4 controls. Matching was by date of birth (within one year), marital status, and residence.

Format
This data frame contains the following columns:

set: Case-control set: a numeric vector
d: Case or control: a numeric vector (1=case, 0=control)
gall: Gall bladder disease: a factor with levels No Yes.
hyp: Hypertension: a factor with levels No Yes.
ob: Obesity: a factor with levels No Yes.
est: A factor with levels No Yes.
dur: Duration of conjugated oestrogen therapy: an ordered factor with levels \(0 < 1 < 2 < 3 < 4\).
non: Use of non oestrogen drugs: a factor with levels No Yes.
duration: Months of oestrogen therapy: a numeric vector.
age: A numeric vector.
cest: Conjugated oestrogen dose: an ordered factor with levels \(0 < 1 < 2 < 3\).
agegrp: A factor with levels 55-59 60-64 65-69 70-74 75-79 80-84
age3: a factor with levels <64 65-74 75+

Source

Examples
data(bdendo)
births

Description

Data from 500 singleton births in a London Hospital

Usage

data(births)

Format

A data frame with 500 observations on the following 8 variables.

- **id**: Identity number for mother and baby.
- **bweight**: Birth weight of baby.
- **lowbw**: Indicator for birth weight less than 2500 g.
- **gestwks**: Gestation period.
- **preterm**: Indicator for gestation period less than 37 weeks.
- **matage**: Maternal age.
- **hyp**: Indicator for maternal hypertension.
- **sex**: Sex of baby: 1:Male, 2:Female.

Source

Anonymous

References

Michael Hills and Bianca De Stavola (2002). A Short Introduction to Stata 8 for Biostatistics, Timberlake Consultants Ltd http://www.timberlake.co.uk

Examples

data(births)

blcaIT

Description

Number of deaths from bladder cancer and person-years in the Italian male population 1955–1979, in ages 25–79.
Format

A data frame with 55 observations on the following 4 variables:

age: Age at death. Left endpoint of age class
period: Period of death. Left endpoint of period
D: Number of deaths
Y: Number of person-years.

Examples

data(blcaIT)

Description

Boxes can be drawn with text (tbox) or a cross (dbox), and arrows pointing between the boxes (boxarr) can be drawn automatically not overlapping the boxes. The boxes method for Lexis objects generates displays of states with person-years and transitions with events or rates.

Usage

```r
tbox( txt, x, y, wd, ht,
     font=2, lwd=2,
     col.txt=par("fg"),
     col.border=par("fg"),
     col.bg="transparent")
dbox( x, y, wd, ht=wd,
     font=2, lwd=2, cwd=5,
     col.cross=par("fg"),
     col.border=par("fg"),
     col.bg="transparent")
boxarr( b1, b2, offset=FALSE, pos=0.45, ... )
```

## S3 method for class 'Lexis'

```r
boxes( obj,
      boxpos = FALSE,
      wmult = 1.15,
      hmult = 1.15,
      cex = 1.45,
      show = inherits( obj, "Lexis" ),
      show.Y = show,
      scale.Y = 1,
      digits.Y = 1,
      show.BE = FALSE,
      BE.sep = c("", ",", ",", ),
      show.D = show,
```

```
scale.D = FALSE,
digits.D = as.numeric(as.logical(scale.D)),
show.R = is.numeric(scale.R),
scale.R = 1,
digits.R = as.numeric(as.logical(scale.R)),
DR.sep = if( show.D ) c("\n","") else c("",""),
eq.wd = TRUE,
eq.ht = TRUE,
wd,
ht,
subset = NULL,
exclude = NULL,
font = 2,
lwd = 2,
col.txt = par("fg"),
col.border = col.txt,
col.bg = "transparent",
col.arr = par("fg"),
lwd.arr = 2,
font.arr = 2,
pos.arr = 0.45,
txt.arr = NULL,
col.txt.arr = col.arr,
offset.arr = 2,
...
## S3 method for class 'matrix'
boxes( obj, ... )
## S3 method for class 'MS'
boxes( obj, sub.st, sub.tr, cex=1.5, ... )
  fillarr( x1, y1, x2, y2, gap=2, fr=0.8,
        angle=17, lwd=2, length=par("pin")[1]/30, ... )

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>txt</td>
<td>Text to be placed inside the box.</td>
</tr>
<tr>
<td>x</td>
<td>x-coordinate of center of box.</td>
</tr>
<tr>
<td>y</td>
<td>y-coordinate of center of box.</td>
</tr>
<tr>
<td>wd</td>
<td>width of boxes in percentage of the plot width.</td>
</tr>
<tr>
<td>ht</td>
<td>height of boxes in percentage of the plot height.</td>
</tr>
<tr>
<td>font</td>
<td>Font for the text. Defaults to 2 (=bold).</td>
</tr>
<tr>
<td>lwd</td>
<td>Line width of the box borders.</td>
</tr>
<tr>
<td>col.txt</td>
<td>Color for the text in boxes.</td>
</tr>
<tr>
<td>col.border</td>
<td>Color of the box border.</td>
</tr>
<tr>
<td>col.bg</td>
<td>Background color for the interior of the box.</td>
</tr>
<tr>
<td>...</td>
<td>Arguments to be passed on to the call of other functions.</td>
</tr>
</tbody>
</table>
cwd

Width of the lines in the cross.

col.cross

Color of the cross.

b1

Coordinates of the "from" box. A vector with 4 components, x, y, w, h.

b2

Coordinates of the "to" box; like b1.

offset

Logical. Should the arrow be offset a bit to the left.

pos

Numerical between 0 and 1, determines the position of the point on the arrow which is returned.

obj

A Lexis object or a transition matrix; that is a square matrix indexed by state in both dimensions, and the \((i,j)\)th entry different from NA if a transition \(i\) to \(j\) can occur. If show.D=TRUE, the arrows between states are annotated by these numbers. If show.Y=TRUE, the boxes representing states are annotated by the numbers in the diagonal of obj.

For boxes.matrix obj is a matrix and for boxes.MS, obj is an MS.boxes object (see below).

boxpos

If TRUE the boxes are positioned equidistantly on a circle, if FALSE (the default) you are queried to click on the screen for the positions. This argument can also be a named list with elements x and y, both numerical vectors, giving the centers of the boxes.

wmult

Multiplier for the width of the box relative to the width of the text in the box.

hmult

Multiplier for the height of the box relative to the height of the text in the box.

cex

Character expansion for text in the box.

show

Should person-years and transitions be put in the plot. Ignored if obj is not a Lexis object.

show.Y

If logical: Should person-years be put in the boxes. If numeric: Numbers to put in boxes.

scale.Y

What scale should be used for annotation of person-years.

digits.Y

How many digits after the decimal point should be used for the person-years.

show.BE

Logical. Should number of persons beginning resp. ending follow up in each state be shown? If given as character "nz" or "noz" the numbers will be shown, but zeros omitted.

BE.sep

Character vector of length 4, used for annotation of the number of persons beginning and ending in each state: 1st elemet precedes no. beginning, 2nd trails it, 3rd precedes the no. ending (defaults to 8 spaces), and the 4th trails the no. ending.

show.D

Should no. transitions be put alongside the arrows. Ignored if obj is not a Lexis object.

scale.D

Synonomous with scale.R, retained for compatability.

digits.D

Synonomous with digits.R, retained for compatability.

show.R

Should the transition rates be shown on the arrows?

scale.R

If this a scalar, rates instead of no. transitions are printed at the arrows, scaled by scale.R.

digits.R

How many digits after the decimal point should be used for the rates.
**Details**

These functions are designed to facilitate the drawing of multistate models, mainly by automatic calculation of the arrows between boxes.

`tbox` draws a box with centered text, and returns a vector of location, height and width of the box. This is used when drawing arrows between boxes. `dbox` draws a box with a cross, symbolizing a death state. `boxarr` draws an arrow between two boxes, making sure it does not intersect the boxes. Only straight lines are drawn.

`boxes.Lexis` takes as input a Lexis object sets up an empty plot area (with axes 0 to 100 in both directions) and if `boxpos=FALSE` (the default) prompts you to click on the locations for the state
boxes, and then draws arrows implied by the actual transitions in the Lexis object. The default is to annotate the transitions with the number of transitions.

A transition matrix can also be supplied, in which case the row/column names are used as state names, diagonal elements taken as person-years, and off-diagonal elements as number of transitions. This also works for boxes.matrix.

Optionally returns the R-code reproducing the plot in a file, which can be useful if you want to produce exactly the same plot with differing arrow colors etc.

boxarr draws an arrow between two boxes, on the line connecting the two box centers. The offset argument is used to offset the arrow a bit to the left (as seen in the direction of the arrow) on order to accommodate arrows both ways between boxes. boxarr returns a named list with elements x, y and d, where the two former give the location of a point on the arrow used for printing (see argument pos) and the latter is a unit vector in the direction of the arrow, which is used by boxes.Lexis to position the annotation of arrows with the number of transitions.

boxes.MS re-draws what boxes.Lexis has done based on the object of class MS produced by boxes.Lexis. The point being that the MS object is easily modifiable, and thus it is a machinery to make variations of the plot with different color annotations etc.

fill.arr is just a utility drawing nicer arrows than the default arrows command, basically by using filled arrow-heads; called by boxarr.

Value

The functions tbox and dbox return the location and dimension of the boxes, c(x,y,w,h), which are designed to be used as input to the boxarr function.

The boxarr function returns the coordinates (as a named list with names x and y) of a point on the arrow, designated to be used for annotation of the arrow.

The function boxes.Lexis returns an MS object, a list with five elements: 1) Boxes - a dataframe with one row per box and columns xx, yy, wd, ht, font, lwd, col.txt, col.border and col.bg, 2) an object State.names with names of states (possibly an expression, hence not possible to include as a column in Boxes), 3) a matrix Tmat, the transition matrix, 4) a data frame, Arrows with one row per transition and columns: lwd.arr, col.arr, pos.arr, col.txt.arr, font.arr and offset.arr and 5) an object Arrowtext with names of states (possibly an expression, hence not possible to include as a column in Arrows)

An MS object is used as input to boxes.MS, the primary use is to modify selected entries in the MS object first, e.g. colors, or supply subsetting arguments in order to produce displays that have the same structure, but with different colors etc.

Author(s)

Bendix Carstensen

See Also

tmat.Lexis
Examples

par( mar=c(0,0,0,0), cex=1.5 )
plot( NA,
    bty="n",
    xlim=0:1*100, ylim=0:1*100, xaxt="n", yaxt="n", xlab="", ylab=""
)
bw <- tbox( "Well" , 10, 60, 22, 10, col.text="blue" )
bo <- tbox( "other Ca" , 45, 80, 22, 10, col.text="gray" )
bc <- tbox( "Ca" , 45, 60, 22, 10, col.text="red" )
bd <- tbox( "DM" , 45, 40, 22, 10, col.text="blue" )
bcd <- tbox( "Ca + DM" , 80, 60, 22, 10, col.text="gray" )
bdc <- tbox( "DM + Ca" , 80, 40, 22, 10, col.text="red" )

boxarr( bw, bo, col=gray(0.7), lwd=3 )
# Note the argument adj can take values outside (0,1)
text( boxarr( bw, bc, col="blue", lwd=3 ),
    expression( lambda[Well] ), col="blue", adj=c(1,-0.2), cex=0.8 )
boxarr( bw, bd, col=gray(0.7), lwd=3 )
boxarr( bc, bcd, col=gray(0.7), lwd=3 )
text( boxarr( bd, bdc, col="blue", lwd=3 ),
    expression( lambda[DM] ), col="blue", adj=c(1.1,-0.2), cex=0.8 )

tm <- rbind( c(NA,1,1), c(1,NA,1), c(NA,NA,NA) )
rownames(tm) <- colnames(tm) <- c("Cancer","Recurrence","Dead")

# Set up a transition matrix allowing recovery
boxes.matrix( tm, boxpos=TRUE )

# Illustrate the coloring
boxes( tm, boxpos=TRUE, txt.arr=c("en","to","tre","fire") )

# Illustrate text positioning in the box

# Change color of a box
zz$Boxes[3,"col.bg","col.border"] <- "green"

# Set up a Lexis object

# Cut follow-up at insulin
summary( dmi )
boxes( dmi, boxpos=TRUE )
# Set up a bogus recovery date just to illustrate two-way transitions

dmi$dorec <- dmi$doins + runif(nrow(dmi), 0.5, 10)
dmi$dorec[dmi$dorec > dmi$dox] <- NA
dmr <- cutLexis( dmi, cut=dmi$dorec, new.state="DM", pre="Ins" )
summary( dmr )

## Description

The `brv` data frame has 399 rows and 11 columns. The data concern the possible effect of marital bereavement on subsequent mortality. They arose from a survey of the physical and mental health of a cohort of 75-year-olds in one large general practice. These data concern mortality up to 1 January, 1990 (although further follow-up has now taken place).

Subjects included all lived with a living spouse when they entered the study. There are three distinct groups of such subjects: (1) those in which both members of the couple were over 75 and therefore included in the cohort, (2) those whose spouse was below 75 (and was not, therefore, part of the main cohort study), and (3) those living in larger households (that is, not just with their spouse).

## Format

This data frame contains the following columns:

- **id**: subject identifier, a numeric vector
- **couple**: couple identifier, a numeric vector
- **dob**: date of birth, a date
- **doe**: date of entry into follow-up study, a date
- **dox**: date of exit from follow-up study, a date
- **dosp**: date of death of spouse, a date (if the spouse was still alive at the end of follow-up, this was coded to January 1, 2000)
- **fail**: status at end of follow-up, a numeric vector (0=alive, 1=dead)
- **group**: see Description, a numeric vector
disability score, a numeric vector
health perceived health status score, a numeric vector
sex a factor with levels Male and Female

Source

Examples
data(brv)

cal.yr

Description
Dates are converted to a numerical value, giving the calendar year as a fractional number. 1 January 1970 is converted to 1970.0, and other dates are converted by assuming that years are all 365.25 days long, so inaccuracies may arise, for example, 1 Jan 2000 is converted to 1999.999. Differences between converted values will be 1/365.25 of the difference between corresponding Date objects.

Usage
cal.yr( x, format="%Y-%m-%d", wh=NULL )
## S3 method for class 'cal.yr'
as.Date( x, ... )

Arguments
x A factor or character vector, representing a date in format format, or an object of class Date, POSIXlt, POSIXct, date, dates or chron (the latter two requires the chron package). If x is a data frame, all variables in the data-frame which are of one the classes mentioned are converted to class cal.yr. See argument wh, though.
format Format of the date values if x is factor or character. If this argument is supplied and x is a dataframe, all character variables are converted to class cal.yr. Factors in the dataframe will be ignored.
wh Indices of the variables to convert if x is a data frame. Can be either a numerical or character vector.
... Arguments passed on from other methods.
cbind.Lexis

Combining a Lexis objects with data frames or other Lexis objects

Description

A Lexis object may be combined side-by-side with data frames. Or several Lexis objects may stacked, possibly increasing the number of states and time scales.

Usage

```r
## S3 method for class 'Lexis'
bind(...)
## S3 method for class 'Lexis'
bind(...)
```

Examples

```r
# Character vector of dates:
birth <- c("14/07/1852","01/04/1954","10/06/1987","16/05/1990",
           "12/11/1980","01/01/1997","01/01/1998","01/01/1999")

# Proper conversion to class "Date":
birth.dat <- as.Date(birth, format="%d/%m/%Y")

# Conversion of character to class "cal.yr"
b.tyr <- cal.yr(birth, format="%d/%m/%Y")

# Back to class "Date":
b.tdat <- as.Date(b.tyr)

# Numerical calculation of days since 1.1.1970:
days <- (b.tyr-1970)*365.25

# Blunt assignment of class:
class(Days) <- "Date"

# Then data.frame() to get readable output of results:
data.frame(birth, birth.dat, bt.tyr, bt.dat, days, Days, round(Days))
```
cbind.Lexis

Arguments

For cbind a sequence of data frames or vectors of which exactly one has class Lexis. For rbind a sequence of Lexis objects, supposedly representing follow-up in the same population.

Details

Arguments to rbind.Lexis must all be Lexis objects; except for possible NULL objects. The timescales in the resulting object will be the union of all timescales present in all arguments. Values of timescales not present in a contributing Lexis object will be set to NA. The breaks for a given timescale will be NULL if the breaks of the same timescale from two contributing Lexis objects are different.

The arguments to cbind.Lexis must consist of at most one Lexis object, so the method is intended for amending a Lexis object with extra columns without losing the Lexis-specific attributes.

Value

A Lexis object. rbind renders a Lexis object with timescales equal to the union of timescales in the arguments supplied. Values of a given timescale are set to NA for rows corresponding to supplied objects. cbind basically just adds columns to an existing Lexis object.

Author(s)

Bendix Carstensen, http://BendixCarstensen.com

See Also

subset.Lexis

Examples

# A small bogus cohort
xcoh <- structure( list( id = c("A", "B", "C"),
                         birth = c("14/07/1952", "01/04/1954", "10/06/1987"),
                         fail = c(1L, 0L, 1L) ),
                   .Names = c("id", "birth", "entry", "exit", "fail"),
                   row.names = c("1", "2", "3"),
                   class = "data.frame" )

# Convert the character dates into numerical variables (fractional years)
xcoh <- cal.yr( xcoh, format="%d/%m/%Y", wh=2:4 )

# See how it looks
xcoh
str( xcoh )

# Define as Lexis object with timescales calendar time and age
Lcoh <- Lexis( entry = list( per=entry ),
               exit = list( per=exit, age=exit-birth ),
               ...
ccwc

Generate a nested case-control study

Description
Given the basic outcome variables for a cohort study: the time of entry to the cohort, the time of exit and the reason for exit ("failure" or "censoring"), this function computes risk sets and generates a matched case-control study in which each case is compared with a set of controls randomly sampled from the appropriate risk set. Other variables may be matched when selecting controls.

Usage
ccwc( entry=0, exit, fail, origin=0, controls=1, match=list(), include=list(), data=NULL, silent=FALSE )

Arguments
entry Time of entry to follow-up
exit Time of exit from follow-up
fail Status on exit (1=Fail, 0=Censored)
origin Origin of analysis time scale
controls The number of controls to be selected for each case
match List of categorical variables on which to match cases and controls
include List of other variables to be carried across into the case-control study
data Data frame in which to look for input variables
silent If FALSE, echos a . to the screen for each case-control set created; otherwise produces no output.
ci.cum

Value
The case-control study, as a dataframe containing:

- **Set**: case-control set number
- **Map**: row number of record in input dataframe
- **Time**: failure time of the case in this set
- **Fail**: failure status (1=case, 0=control)

These are followed by the matching variables, and finally by the variables in the `include` list.

Author(s)
David Clayton

References

See Also
Lexis

Examples

```r
# For the diet and heart dataset, create a nested case-control study
# using the age scale and matching on job
#
data(diet)
dietcc <- ccwc( doe, dox, chd, origin=dob, controls=2, data=diet, 
               include=energy, match=job)
```

---

**ci.cum**

*Compute cumulative sum of estimates.*

Description
Computes the cumulative sum of parameter functions and the standard error of it. Optionally the exponential is applied to the parameter functions before it is cumulated.

Usage
```
ci.cum( obj, 
        ctr.mat = NULL, 
        subset = NULL, 
        int1 = 1, 
        alpha = 0.05, 
        Exp = TRUE, 
        ci.Exp = FALSE, 
        sample = FALSE )
```
ci.cum

Arguments

obj    A model object (of class \texttt{lm}, \texttt{glm}, \texttt{coxph}, \texttt{survreg}, \texttt{lme}, \texttt{mer}, \texttt{nls}, \texttt{gnlm}, \texttt{MIresult} or \texttt{polr}).

ctr.mat    Contrast matrix defining the parameter functions from the parameters of the model.

subset    Subset of the parameters of the model to which \texttt{ctr.mat} should be applied.

intl    Interval length for the cumulation. Either a constant or a numerical vector of length \texttt{nrow(ctr.mat)}.

alpha    Significance level used when computing confidence limits.

exp    Should the parameter function be exponentiated before it is cumulated?

ci.exp    Should the confidence limits for the cumulative rate be computed on the log-scale, thus ensuring that \( \exp(-\text{cum.rate}) \) is always in [0,1]?

sample    Should a sample of the original parameters be used to compute a cumulative rate?

Details

The purpose of this function is to compute cumulative rate (integrated intensity) at a set of points based on a model for the rates. \texttt{ctr.mat} is a matrix which, when premultiplied to the parameters of the model return the (log)rates at a set of increasing time points. If log-rates are returned from the model, they should be exponentiated before cumulated, and the variances computed accordingly. Since the primary use is for log-linear Poisson models the \texttt{exp} parameter defaults to TRUE.

The \texttt{ci.exp} argument ensures that the confidence intervals for the cumulative rates are always positive, so that \( \exp(-\text{cum.rate}) \) is always in [0,1].

Value

A matrix with 4 columns: Estimate, lower and upper c.i. and standard error. If \texttt{sample} is TRUE, a sampled vector is returned, if \texttt{sample} is numeric a matrix with \texttt{sample} columns is returned, each column a cumulative rate based on a random sample from the distribution of the parameter estimates.

Author(s)

Bendix Carstensen, \url{http://BendixCarstensen.com}

See Also

See also \texttt{ci.lin}

Examples

```r
# Packages required for this example
library( splines )
library( survival )
data( lung )
par( mfrow=c(1,2) )
```
ci.lin

Compute linear functions of parameters with standard errors and confidence limits

Description

For a given model object the function computes a linear function of the parameters and the corresponding standard errors, p-values and confidence intervals.
Usage

ci.lin( obj, 
  ctr.mat = NULL, 
  subset = NULL, 
  subint = NULL, 
  diffs = FALSE, 
  fnam = !diffs, 
  vcov = FALSE, 
  alpha = 0.05, 
  df = Inf, 
  Exp = FALSE, 
  sample = FALSE )
ci.exp( ..., Exp = TRUE, pval=FALSE )
Wald( obj, H0=0, ... )
ci.mat( alpha = 0.05, df = Inf )
ci.pred( obj, newdata, 
  Exp = NULL, 
  alpha = 0.05 )
ci.ratio( r1, r2, 
  sel1 = NULL, 
  sel2 = NULL, 
  log.tr = !is.null(sel1) & !is.null(sel2), 
  alpha = 0.05, 
  pval = FALSE )

Arguments

obj A model object (of class lm, glm, coxph, survreg, clogistic, cch, lme, mer, lmerMod, gls, nls, gnlm, Mresult, mipo, polr, or rq).

ctr.mat Contrast matrix to be multiplied to the parameter vector, i.e. the desired linear function of the parameters.

subset The subset of the parameters to be used. If given as a character vector, the elements are in turn matched against the parameter names (using grep) to find the subset. Repeat parameters may result from using a character vector. This is considered a facility.

subint subset selection like for subset, except that elements of a character vector given as argument will be used to select a number of subsets of parameters and only the intersection of these is returned.

diffs If TRUE, all differences between parameters in the subset are computed. ctr.mat is ignored. If obj inherits from lm, and subset is given as a string subset is used to search among the factors in the model and differences of all factor levels for the first match are shown. If subset does not match any of the factors in the model, all pairwise differences between parameters matching are returned.

fnam Should the common part of the parameter names be included with the annotation of contrasts? Ignored if diffs==T. If a sting is supplied this will be prefixed to the labels.
### ci.lin

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>vcov</td>
<td>Should the covariance matrix of the set of parameters be returned? If this is set, Exp is ignored. See details.</td>
</tr>
<tr>
<td>alpha</td>
<td>Significance level for the confidence intervals.</td>
</tr>
<tr>
<td>df</td>
<td>Integer. Number of degrees of freedom in the t-distribution used to compute the quantiles used to construct the confidence intervals.</td>
</tr>
<tr>
<td>Exp</td>
<td>If TRUE columns 5:6 are replaced with exp( columns 1,5,6 ). For ci.pred it indicates whether the predictions should be exponentiated - the default is to make a prediction on the scale of the linear predictor and transform it by the inverse link function; if FALSE, the prediction on the link scale is returned.</td>
</tr>
<tr>
<td>sample</td>
<td>Logical or numerical. If TRUE or numerical a sample of size as.numeric(sample) is drawn from the multivariate normal with mean equal to the (subset defined) coefficients and variance equal to the estimated variance-covariance of these. These are then transformed by ctr.mat and returned.</td>
</tr>
<tr>
<td>pval</td>
<td>Logical. Should a column of P-values be included with the estimates and confidence intervals output by ci.exp.</td>
</tr>
<tr>
<td>H0</td>
<td>Numeric. The null values for the selected/transformed parameters to be tested by a Wald test. Must have the same length as the selected parameter vector.</td>
</tr>
<tr>
<td>...</td>
<td>Parameters passed on to ci.lin.</td>
</tr>
<tr>
<td>newdata</td>
<td>Data frame of covariates where prediction is made.</td>
</tr>
<tr>
<td>r1,r2</td>
<td>Estimates of rates in two independent groups, with confidence intervals.</td>
</tr>
<tr>
<td>se1,se2</td>
<td>Standard errors of log-rates in the two groups. If given, it is assumed that r1 and r2 represent log-rates.</td>
</tr>
<tr>
<td>log.tr</td>
<td>Logical, if true, it is assumed that r1 and r2 represent log-rates with confidence intervals.</td>
</tr>
</tbody>
</table>

### Value

ci.lin returns a matrix with number of rows and row names as ctr.mat. The columns are Estimate, Std.Err, z, P, 2.5% and 97.5% (or according to the value of alpha). If vcov=TRUE a list with components est, the desired functional of the parameters and vcov, the variance covariance matrix of this, is returned but not printed. If Exp=TRUE the confidence intervals for the parameters are replaced with three columns: exp(estimate,c.i.).

ci.exp returns only the exponentiated parameter estimates with confidence intervals. It is merely a wrapper for ci.lin, fishing out the last 3 columns from ci.lin(...,Exp=TRUE). If you just want the estimates and confidence limits, but not exponentiated, use ci.exp(...,Exp=FALSE).

Wald computes a Wald test for a subset of (possibly linear combinations of) parameters being equal to the vector of null values as given by H0. The selection of the subset of parameters is the same as for ci.lin. Using the ctr.mat argument makes it possible to do a Wald test for equality of parameters. Wald returns a named numerical vector of length 3, with names Chisq, d.f. and P.

ci.mat returns a 2 by 3 matrix with rows c(1,0,0) and c(0,-1,1)*1.96, devised to post-multiply to a p by 2 matrix with columns of estimates and standard errors, so as to produce a p by 3 matrix of estimates and confidence limits. Used internally in ci.lin and ci.cum. The 1.96 is replaced by the appropriate quantile from the normal or t-distribution when arguments alpha and/or df are given.

ci.pred returns a 3-column matrix with estimates and upper and lower confidence intervals as columns. This is just a convenience wrapper for predict.glm(obj,se.fit=TRUE) which returns
a rather unhandy structure. The prediction with c.i. is made in the link scale, and by default transformed by the inverse link, since the most common use for this is for multiplicative Poisson or binomial models with either log or logit link.

\texttt{ci.ratio} returns the rate-ratio of two independent set of rates given with confidence intervals or s.e.s. If \texttt{se1} and \texttt{se2} are given and \texttt{log.tr=FALSE} it is assumed that \texttt{r1} and \texttt{r2} are rates and \texttt{se1} and \texttt{se2} are standard errors of the log-rates.

**Author(s)**

Bendix Carstensen, \texttt{BendixCarstensen.com} & Michael Hills

**See Also**

See also \texttt{ci.cum} for a function computing cumulative sums of (functions of) parameter estimates.

**Examples**

```r
# Bogus data:
f <- factor( sample( letters[1:5], 200, replace=TRUE ) )
g <- factor( sample( letters[1:3], 200, replace=TRUE ) )
x <- rnorm( 200 )
y <- 7 + as.integer( f ) * 3 + 2 * x + 1.7 * rnorm( 200 )

# Fit a simple model:
mm <- lm( y ~ x + f + g )

\texttt{ci.lin( mm )}

\texttt{ci.lin( mm, subset=3:6, diff=TRUE, fnam=FALSE )}

\texttt{ci.lin( mm, subset=3:6, diff=TRUE, fnam=TRUE )}

\texttt{ci.lin( mm, subset="f", diff=TRUE, fnam="f levels:" )}

\texttt{print( ci.lin( mm, subset="g", diff=TRUE, fnam="gee!:" , vcov=TRUE ) )}

# Use character defined subset to get ALL contrasts:
\texttt{ci.lin( mm, subset="f", diff=TRUE )}

# A Wald test of whether the g-parameters are 0
\texttt{Wald( mm, subset="g" )}

# Wald test of whether the three first f-parameters are equal:
( CM <- rbind( c(1,-1,0,0), c(1,0,-1,0) ) )
\texttt{Wald( mm, subset="f", ctr.mat=CM )}

# or alternatively
( CM <- rbind( c(1,-1,0,0), c(0,1,-1,0) ) )
\texttt{Wald( mm, subset="f", ctr.mat=CM )}

# Confidence intervals for ratio of rates
\texttt{ci.ratio( cbind(10,8,12.5), cbind(5,4,6.25) )}
\texttt{ci.ratio( cbind(8,12.5), cbind(4,6.25) )}
```
**ci.pd**

*Compute confidence limits for a difference of two independent proportions.*

**Description**

The usual formula for the c.i. of a difference of proportions is inaccurate. Newcombe has compared 11 methods and method 10 in his paper looks like a winner. It is implemented here.

**Usage**

```r
ci.pd(aa, bb=NULL, cc=NULL, dd=NULL,
     method = "Nc",
     alpha = 0.05, conf.level=0.95,
     digits = 3,
     print = TRUE,
     detail.labs = FALSE )
```

**Arguments**

- **aa**
  Numeric vector of successes in sample 1. Can also be a matrix or array (see details).
- **bb**
  Successes in sample 2.
- **cc**
  Failures in sample 1.
- **dd**
  Failures in sample 2.
- **method**
  Method to use for calculation of confidence interval, see "Details".
- **alpha**
  Significance level
- **conf.level**
  Confidence level
- **print**
  Should an account of the two by two table be printed.
- **digits**
  How many digits should the result be rounded to if printed.
- **detail.labs**
  Should the computing of probability differences be reported in the labels.

**Details**


aa, bb, cc and dd can be vectors. If aa is a matrix, the elements [1:2,1:2] are used, with successes aa[,1:2]. If aa is a three-way table or array, the elements aa[1:2,1:2,] are used.

**Value**

A matrix with three columns: probability difference, lower and upper limit. The number of rows equals the length of the vectors aa, bb, cc and dd or, if aa is a 3-way matrix, dim(aa)[3].
Conditional logistic regression

Estimates a logistic regression model by maximizing the conditional likelihood. The conditional likelihood calculations are exact, and scale efficiently to strata with large numbers of cases.

Usage

clogistic(formula, strata, data, subset, na.action, init, model = TRUE, x = FALSE, y = TRUE, contrasts = NULL, iter.max=20, eps=1e-6, toler.chol = sqrt(.Machine$double.eps))

Arguments

- formula: Model formula
- strata: Factor describing membership of strata for conditioning
- data: data frame containing the variables in the formula and strata arguments
- subset: subset of records to use
- na.action: missing value handling
init  initial values
model  a logical value indicating whether model frame should be included as a component of the returned value
x,y  logical values indicating whether the response vector and model matrix used in the fitting process should be returned as components of the returned value.
contrasts  an optional list. See the contrasts.arg of model.matrix.default
iter.max  maximum number of iterations
eps  Convergence tolerance. Iteration continues until the relative change in the conditional log likelihood is less than eps. Must be positive.
toler.chol  Tolerance used for detection of a singularity during a Cholesky decomposition of the variance matrix. This is used to detect redundant predictor variables. Must be less than eps.

Value
An object of class "clogistic". This is a list containing the following components:

coefficients  the estimates of the log-odds ratio parameters. If the model is over-determined there will be missing values in the vector corresponding to the redundant columns in the model matrix.
var  the variance matrix of the coefficients. Rows and columns corresponding to any missing coefficients are set to zero.
loglik  a vector of length 2 containing the log-likelihood with the initial values and with the final values of the coefficients.
iter  number of iterations used.
n  number of observations used. Observations may be dropped either because they are missing, or because they belong to a homogeneous stratum. For more details on which observations were used, see informative below.
informative  if model=TRUE, a logical vector of length equal to the number of rows in the model frame. This indicates whether an observation is informative. Strata that are homogeneous with respect to either the outcome variable or the predictor variables are uninformative, in the sense that they can be removed without modifying the estimates or standard errors. If model=FALSE, this is NULL.

The output will also contain the following, for documentation see the glm object: terms, formula, call, contrasts, xlevels, and, optionally, x, y, and/or frame.

Author(s)
Martyn Plummer

See Also
glm
Examples

```r
data(bdendo)
clogistic(d ~ cest + dur, strata=set, data=bdendo)
```

Description

Return a matrix of contrasts for factor coding.

Usage

```r
contr.cum(n)
contr.diff(n)
contr.2nd(n)
contr.orth(n)
```

Arguments

- `n` A vector of levels for a factor, or the number of levels.

Details

These functions are used for creating contrast matrices for use in fitting regression models. The columns of the resulting matrices contain contrasts which can be used for coding a factor with `n` levels.

- `contr.cum` gives a coding corresponding to successive differences between factor levels.
- `contr.diff` gives a coding that correspond to the cumulative sum of the value for each level. This is not meaningful in a model where the intercept is included, therefore `n` columns ia always returned.
- `contr.2nd` gives contrasts corresponding to 2nd order differences between factor levels. Returns a matrix with `n-2` columns.
- `contr.orth` gives a matrix with `n-2` columns, which are mutually orthogonal and orthogonal to the matrix `cbind(1,1:n)`

Value

A matrix with `n` rows and `k` columns, with `k=n` for `contr.diff` `k=n-1` for `contr.cum` `k=n-2` for `contr.2nd` and `contr.orth`.

Author(s)

Bendix Carstensen
crr.Lexis

See Also

contr.treatment

Examples

contr.cum(6)
contr.2nd(6)
contr.diff(6)
contr.orth(6)

crr.Lexis

Fit a competing risks regression model (Fine-Gray model) using a Lexis object)

Description

Fits a competing risks regression model using a Lexis object assuming that every person enters at time 0 and exits at time lex.dur. Thus is only meaningful for Lexis objects with one record per person, (so far).

Usage

crr.Lexis( obj, mod, quiet=FALSE, ...)

Arguments

obj A Lexis object; variables in mod are taken from this.
mod Formula, with the l.h.s. a character constant equal to a level of obj$lex.Xst, and the r.h.s. a model formula interpreted in obj.
quiet Logical indicating whether a brief summary should be printed.
... Further arguments passed on to crr.

Details

This function is a simple wrapper for crr, allowing a formula-specification of the model (which allows specifications of covariates on the fly), and utilizing the structure of Lexis objects to simplify specification of the outcome. Prints a summary of the levels used as event, competing events and censoring.

By the structure of the Lexis object it is not necessary to indicate what the censoring code or competing events are, that is automatically derived from the Lexis object.

Currently only one state is allowed as l.h.s. (response) in mod.
Value

A \texttt{crr} object (which is a list), with two extra elements in the list, \texttt{model.Lexis} - the model formula supplied, and \texttt{transitions} - a table of transitions and censorings showing which transition was analysed and which were taken as competing events.

Author(s)

Bendix Carstensen, \texttt{BendixCarstensen.com}

See Also

\texttt{crr.Lexis}

Examples

# Thorotrats patients, different histological types of liver cancer  
# Load thorotrast data, and restrict to exposed  
data(thoro)  
ths <- thoro[thoro$contrast==1,]  
# Define exitdate as the date of livercancer  
ths$dox <- pmin( tths$iverdat, tths$exitdat, na.rm=TRUE )  
ths <- subset( tths, dox > injecdat )  
# Convert to calendar years in dates  
ths <- cal.yr( tths )  

# Set up a Lexis object with three subtypes of liver cancer and death  
tht.1 <- Lexis( entry = list( per = injecdat,  
  tfi = 0 ),  
  exit = list( per = dox ),  
  exit.status = factor( 1*hepcc+2*chola+3*hmang+  
    4*(hepcc+chola+hmang==0 & exitstat==1),  
    labels=c("No cancer","hepcc","chola","hmang","Dead") ),  
  data = tths )  
sy = tths( tht.1 )  

# Show the transitions  
boxes( tths, boxpos=list(x=c(20,rep(80,3),30),  
  y=c(60,90,60,30,10)),  
  show.BE=TRUE, scale.R=1000 )  

# Fit a model for the Hepatocellular Carcinoma as outcome  
# - note that you can create a variable on the fly:  
library( cmpsk )  
hepcc <- crr.Lexis( tht.1, "hepcc" ~ volume + I(injecdat-1940) )  
hepcc$model.Lexis  
hepcc$transitions  

# Models for the three other outcomes:  
chola <- crr.Lexis( tht.1, "chola" ~ volume + I(injecdat-1940) )  
hmang <- crr.Lexis( tht.1, "hmang" ~ volume + I(injecdat-1940) )  
dead <- crr.Lexis( tht.1, "Dead" ~ volume + I(injecdat-1940) )
# Compare the effects
# NOTE: This is not necessarily a joint model for all transitions.
zz <- rbind( ci.exp(hepcc),
            ci.exp(chola),
            ci.exp(hmang),
            ci.exp(dead) )
zz <- cbind( zz[,3:7],
            zz[,3:7]+1 )
rownames( zz ) <- c("hepcc","chola","hmang","dead")
colnames( zz )[c(1,4)] <- rownames( ci.exp(chola) )
round( zz, 3 )

---

**cutLexis**

Cut follow-up at a specified date for each person.

**Description**

Follow-up intervals in a Lexis object are divided into two sub-intervals: one before and one after an intermediate event. The intermediate event may denote a change of state, in which case the entry and exit status variables in the split Lexis object are modified.

**Usage**

```r
cutLexis( data, cut, timescale = 1,
          new.state = nlevels(data$lex.Cst)+1,
          new.scale = FALSE,
          split.states = FALSE,
          progressive = FALSE,
          precursor.states = NULL,
          count = FALSE )
countLexis( data, cut, timescale = 1 )
```

**Arguments**

- `data`: A Lexis object.
- `cut`: A numeric vector with the times of the intermediate event. If a time is missing (NA) then the event is assumed to occur at time Inf. `cut` can also be a dataframe, see details.
- `timescale`: The timescale that `cut` refers to. Numeric or character.
- `new.state`: The state to which a transition occur at time `cut`. It may be a single value, which is then applied to all rows of `data`, or a vector with a separate value for each row.
- `new.scale`: Name of the timescale defined as "time since entry to new.state". If TRUE a name for the new scale is constructed. See details.
- `split.states`: Should states that are not precursor states be split according to whether the intermediate event has occurred.
- `progressive`: a logical flag that determines the changes to exit status. See details.
precursor.states

an optional vector of states to be considered as "less severe" than new.state. See Details below

count

logical indicating whether the countLexis options should be used. Specifying count=TRUE amounts to calling countLexis, in which case the arguments new.state, progressive and precursor.states will be ignored.

Details

The cutLexis function allows a number of different ways of specifying the cutpoints and of modifying the status variable.

If the cut argument is a dataframe it must have columns lex.id, cut and new.state. The values of lex.id must be unique. In this case it is assumed that each row represents a cutpoint (on the timescale indicated in the argument timescale). This cutpoint will be applied to all records in data with the corresponding lex.id. This makes it possible to apply cutLexis to a splitLexis object.

If a new.state argument is supplied, the status variable is only modified at the time of the cut point. However, it is often useful to modify the status variable after the cutpoint when an important event occurs. There are three distinct ways of doing this.

If the progressive=TRUE argument is given, then a "progressive" model is assumed, in which the status can either remain the same or increase during follow-up, but never decrease. This assumes that the state variables lex.Cst and lex.Xst are either numeric or ordered factors. In this case, if new.state=X, then any exit status with a value less than X is replaced with X. The Lexis object must already be progressive, so that there are no rows for which the exit status is less than the entry status. If lex.Cst and lex.Xst are factors they must be ordered factors if progressive=TRUE is given.

As an alternative to the progressive argument, an explicit vector of precursor states, that are considered less severe than the new state, may be given. If new.state=X and precursor.states=c(Y, Z) then any exit status of Y or Z in the second interval is replaced with X and all other values for the exit status are retained.

The countLexis function is a variant of cutLexis when the cutpoint marks a recurrent event, and the status variable is used to count the number of events that have occurred. Times given in cut represent times of new events. Splitting with countLexis increases the status variable by 1. If the current status is X and the exit status is Y before cutting, then after cutting the entry status is X, X+1 for the first and second intervals, respectively, and the exit status is X+1, Y+1 respectively. Moreover the values of the status is increased by 1 for all intervals after the cut for the person in question. Hence, a call to countLexis is needed for as many times as the person with most events. But also it is immaterial in what order the cutpoints are entered.

Value

A Lexis object, for which each follow-up interval containing the cutpoint is split in two: one before and one after the cutpoint. An extra time-scale is added; the time since the event at cut. This is NA for any follow-up prior to the intermediate event.

Note

The cutLexis function superficially resembles the splitLexis function. However, the splitLexis function splits on a vector of common cut-points for all rows of the Lexis object, whereas the
cutLexis function splits on a single time point, which may be distinct for each row, modifies the status variables, adds a new timescale and updates the attribute "time.since". This attribute is a character vector of the same length as the "time.scales" attribute, whose value is """" if the corresponding timescale is defined for any piece of follow-up, and if the corresponding time scale is defined by say cutLexis(obj,new.state="A",new.scale=TRUE), it has the value "A".

Author(s)
Bendix Carstensen, Steno Diabetes Center, <b@bxc.dk>, Martyn Plummer, IARC, <plummer@iarc.fr>

See Also
mcutLexis, splitLexis, Lexis, summary.Lexis, boxes.Lexis

Examples

# A small artificial example
xx <- Lexis(entry=list(age=c(17,24,33,29),per=c(1920,1933,1930,1929)),
   duration=c(23,57,12,15), exit.status=c(1,2,1,2))
xx
cut <- c(33,47,29,50)
cutLexis(xx, cut, new.state=3, precursor=1)
cutLexis(xx, cut, new.state=3, precursor=2)
cutLexis(xx, cut, new.state=3, precursor=1:2)
# The same as the last example

cutLexis(xx, cut, new.state=3)

# The same example with a factor status variable
yy <- Lexis(entry = list(age=c(17,24,33,29),per=c(1920,1933,1930,1929)),
   duration = c(23,57,12,15),
   entry.status = factor(rep("alpha",4),
   levels=c("alpha","beta","gamma")),
   exit.status = factor(c("alpha","beta","alpha","beta"),
   levels=c("alpha","beta","gamma")))
cutLexis(yy, c(33,47,29,50),precursor="alpha",new.state="gamma")
cutLexis(yy, c(33,47,29,50),precursor=c("alpha","beta"),new.state="aleph")

## Using a dataframe as cut argument
rl <- data.frame( lex.id=1:3, cut=c(19,53,26), timescale="age", new.state=3)
rl
cutLexis( xx, rl )
cutLexis( xx, rl, precursor=1 )
cutLexis( xx, rl, precursor=0:2 )

## It is immaterial in what order splitting and cutting is done
xs <- splitlexis( xx, breaks=seq(0,100,10), time.scale="age" )
xs
xsC <- cutLexis(xs, rl, precursor=0)
xC <- cutLexis( xx, rl, pre=0 )
xC
**detrend**

Projection of a model matrix on to the orthogonal complement of a trend.

---

**Description**

The columns of the model matrix \( M \) is projected on the orthogonal complement to the matrix \( (1, t) \). Orthogonality is defined w.r.t. an inner product defined by the weights \( \text{weight} \).

**Usage**

```r
detrend( M, t, weight = rep(1, nrow(M)) )
```

**Arguments**

- **\( M \)**: A model matrix.
- **\( t \)**: The trend defining a subspace. A numerical vector of length \( nrow(M) \).
- **\( \text{weight} \)**: Weights defining the inner product of vectors \( x \) and \( y \) as \( \text{sum}(x \times \text{w} \times y) \). A numerical vector of length \( nrow(M) \), defaults to a vector of 1s.

**Details**

The functions is intended to be used in parametrization of age-period-cohort models.

**Value**

A full-rank matrix with columns orthogonal to \( (1, t) \).

**Author(s)**

Bendix Carstensen, Steno Diabetes Center, [http://BendixCarstensen.com](http://BendixCarstensen.com), with help from Peter Dalgaard.

**See Also**

projection.ip
Description

The diet data frame has 337 rows and 14 columns. The data concern a subsample of subjects drawn from larger cohort studies of the incidence of coronary heart disease (CHD). These subjects had all completed a 7-day weighed dietary survey while taking part in validation studies of dietary questionnaire methods. Upon the closure of the MRC Social Medicine Unit, from where these studies were directed, it was found that 46 CHD events had occurred in this group, thus allowing a serendipitous study of the relationship between diet and the incidence of CHD.

Format

This data frame contains the following columns:

- **id**: subject identifier, a numeric vector.
- **doe**: date of entry into follow-up study, a Date variable.
- **dox**: date of exit from the follow-up study, a Date variable.
- **dob**: date of birth, a Date variable.
- **y**: - number of years at risk, a numeric vector.
- **fail**: status on exit, a numeric vector (codes 1, 3, 11, and 13 represent CHD events)
- **job**: occupation, a factor with levels Driver Conductor Bank worker
- **month**: month of dietary survey, a numeric vector
- **energy**: total energy intake (KCal per day/100), a numeric vector
- **height**: (cm), a numeric vector
- **weight**: (kg), a numeric vector
- **fat**: fat intake (g/day), a numeric vector
- **fibre**: dietary fibre intake (g/day), a numeric vector
- **energy.grp**: high daily energy intake, a factor with levels <=2750 KCal >2750 KCal
- **chd**: CHD event, a numeric vector (1=CHD event, 0=no event)

Source

The data are described and used extensively by Clayton and Hills, Statistical Models in Epidemiology, Oxford University Press, Oxford:1993. They were rescued from destruction by David Clayton and reentered from paper printouts.

Examples

```r
data(diet)
# Illustrate the follow-up in a Lexis diagram
Lexis.diagram( age=c(30,75), date=c(1965,1990),
               entry.date=cal.yr(doe), exit.date=cal.yr(dox), birth.date=cal.yr(dob),
               fail=(fail>0), pch.fail=c(NA,16), col.fail=c(NA,"red"), cex.fail=1.0,
               data=diet )
```
Description

Data from a randomized intervention study ("Addition") where persons with prediabetic conditions are followed up for conversion to diabetes (DM). Conversion dates are interval censored. Original data are not published yet, so id-numbers have been changed and all dates have been randomly perturbed.

Usage

data(DMconv)

Format

A data frame with 1519 observations on the following 6 variables.

<table>
<thead>
<tr>
<th>id</th>
<th>Person identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>doe</td>
<td>Date of entry, i.e. first visit.</td>
</tr>
<tr>
<td>dlw</td>
<td>Date last seen well, i.e. last visit without DM.</td>
</tr>
<tr>
<td>dfi</td>
<td>Date first seen ill, i.e. first visit with DM.</td>
</tr>
<tr>
<td>gtol</td>
<td>Glucose tolerance. Factor with levels: 1=&quot;IFG&quot; (impaired fasting glucose), 2=&quot;IGT&quot; (impaired glucose tolerance).</td>
</tr>
<tr>
<td>grp</td>
<td>Randomization. Factor with levels: 1=&quot;Intervention&quot;, 2=&quot;Control&quot;.</td>
</tr>
</tbody>
</table>

Source

Signe Saetre Rasmussen, Steno Diabetes Center. The Addition Study.

Examples

data(DMconv)
str(DMconv)
head(DMconv)
Description

Register based counts and person-years for incidence of diabetes and mortality with and without diabetes.

Usage

data("DMepi")

Format

A data frame with 4000 observations on the following 8 variables.

sex  a factor with levels M F
A  Age glass 0 – 99
P  Calendar year, 1996-2015
X  Number of new diagnoses of diabetes
D.nD  Number of deaths among persons without diabetes
Y.nD  Person-years among persons without diabetes
D.DM  Number of deaths among persons with diabetes
Y.DM  Person-years among persons with diabetes

Details

Based on registers of the Danish population. Only included for illustrative purposes. Cannot be used as scientifically validated data.

Examples

data(DMepi)
# Total deaths and person-years in the Danish population
ftable( addmargins( xtabs( cbind( Deaths=D.nD+D.DM, 
    PYrs=Y.nD+Y.DM ) ~ P + sex, 
    data=DMepi ) ), 
    2 ),
    row.vars = 1 )
# Deaths and person-years in the population of diabetes patients
round(
ftable( addmargins( xtabs( cbind( Deaths=D.DM, 
    PYrs=Y.DM ) ~ P + sex, 
    data=DMepi ) ), 
    2 ),
    row.vars = 1 ) )
The Danish National Diabetes Register.

**Description**

These two datasets each contain a random sample of 10,000 persons from the Danish National Diabetes Register. `DMrand` is a random sample from the register, whereas `DMLate` is a random sample among those with date of diagnosis after 1.1.1995. All dates are randomly jittered by adding a $U(-7,7)$ (days).

**Usage**

```r
data(DMrand)
data(DMLate)
```

**Format**

A data frame with 10000 observations on the following 7 variables.

- **sex** Sex, a factor with levels M F
- **dobth** Date of birth
- **dodm** Date of inclusion in the register
- **dodth** Date of death
- **dooad** Date of 2nd prescription of OAD
- **doins** Date of 2nd insulin prescription
- **dox** Date of exit from follow-up.

**Details**

All dates are given in fractions of years, so 1997.00 corresponds to 1 January 1997 and 1997.997 to 31 December 1997.

**Source**

Danish National Board of Health.

**References**


In particular see the appendix at the end of the paper.
**Examples**

```r
data(DMlate)
str(DMlate)
dml <- Lexit(entry=list(Per=dodm, Age=dodm-dobth, DMdur=0 ),
  exit=list(Per=dox),
  exit.status=factor(!is.na(dodth),labels=c("DM","Dead")),
  data=DMlate )

# Cut the follow-up at insulin start, and introduce a new timescale,
# and split non-precursor states
system.time(
  dmi <- cutLexit(dml, cut = dml$doins,
  pre = "DM",
  new.state = "Ins",
  new.scale = "t.Ins",
  split.statues = TRUE ) )
summary( dmi )
```

---

**effx**  
*Function to calculate effects*

**Description**

The function calculates the effects of an exposure on a response, possibly stratified by a stratifying variable, and/or controlled for one or more confounding variables.

**Usage**

```r
effx( response, type = "metric",
  fup = NULL,
  exposure,
  strata = NULL,
  control = NULL,
  weights = NULL,
  eff = NULL,
  alpha = 0.05,
  base = 1,
  digits = 3,
  data = NULL )
```

**Arguments**

- **response**  
  The response variable - must be numeric or logical. If logical, `TRUE` is considered the outcome.

- **type**  
  The type of response - must be one of "metric", "binary", "failure", or "count"

- **fup**  
  The fup variable contains the follow-up time for a failure response. This must be numeric.
exposure: The exposure variable can be numeric or a factor.
strata: The strata stratifying variable - must be a factor.
control: The control variable(s) (confounders) - these are passed as a list if there are more than one.
weights: Frequency weights for binary response only.

**eff**: How should effects be measured. If response is binomial, the default is "OR" (odds-ratio) with "RR" (relative risk) as an option. If response is failure, the default is "RR" (rate-ratio) with "RD" (rate difference) as an option.

base: Baseline for the effects of a categorical exposure, either a number or a name of the level. Defaults to 1.
digits: Number of significant digits for the effects, default 3.
alpha: 1 - confidence level.
data: data refers to the data used to evaluate the function.

**Details**

The function is a wrapper for glm. Effects are calculated as differences in means for a metric response, odds ratios/relative risks for a binary response, and rate ratios/rate differences for a failure or count response.

The k-1 effects for a categorical exposure with k levels are relative to a baseline which, by default, is the first level. The effect of a metric (quantitative) exposure is calculated per unit of exposure.

The exposure variable can be numeric or a factor, but if it is an ordered factor the order will be ignored.

**Value**

- comp1: Effects of exposure
- comp2: Tests of significance

**Author(s)**

Michael Hills

**References**

www.mhills.pwp.blueyonder.co.uk

**Examples**

```r
library(Epi)
data(births)
births$hyp <- factor(births$hyp, labels=c("normal","hyper"))
births$sex <- factor(births$sex, labels=c("M","F"))

# bweight is the birth weight of the baby in gms, and is a metric
# response (the default)
```
# effect of hypertension on birth weight
effx(bweight, exposure=hyp, data=births)

# effect of hypertension on birth weight stratified by sex
effx(bweight, exposure=hyp, strata=sex, data=births)

# effect of hypertension on birth weight controlled for sex
effx(bweight, exposure=hyp, control=sex, data=births)

# effect of gestation time on birth weight
effx(bweight, exposure=gestwks, data=births)

# effect of gestation time on birth weight stratified by sex
effx(bweight, exposure=gestwks, strata=sex, data=births)

# effect of gestation time on birth weight controlled for sex
effx(bweight, exposure=gestwks, control=sex, data=births)

# lowbw is a binary response coded 1 for low birth weight and 0 otherwise
# effect of hypertension on low birth weight
effx(lowbw, type="binary", exposure=hyp, data=births)

effx(lowbw, type="binary", exposure=hyp, eff="RR", data=births)

---

**effx.match**

*Function to calculate effects for individually matched case-control studies*

---

**Description**

The function calculates the effects of an exposure on a response, possibly stratified by a stratifying variable, and/or controlled for one or more confounding variables.

**Usage**

```r
effx.match(response, exposure, match, strata=NULL, control=NULL, base=1, digits=3, alpha=0.05, data=NULL)
```

**Arguments**

- `response` The response variable - must be numeric
- `exposure` The exposure variable can be numeric or a factor
- `match` The variable which identifies the matched sets
- `strata` The strata stratifying variable - must be a factor
- `control` The control variable(s). These are passed as a list if there are more than one of them.
base: Baseline for the effects of a categorical exposure, default 1

digits: Number of significant digits for the effects, default 3

alpha: 1 - confidence level

data: data refers to the data used to evaluate the function

Details
Effects are calculated odds ratios. The function is a wrapper for clogit, from the survival package. The k-1 effects for a categorical exposure with k levels are relative to a baseline which, by default, is the first level. The effect of a metric (quantitative) exposure is calculated per unit of exposure. The exposure variable can be numeric or a factor, but if it is an ordered factor the order will be ignored.

Value
comp1: Effects of exposure

comp2: Tests of significance

Author(s)
Michael Hills

References
www.mhills.pwp.blueyonder.co.uk

Examples

library(Epi)
library(survival)
data(bdendo)

# d is the case-control variable, set is the matching variable.
# The variable est is a factor and refers to estrogen use (no, yes)
# The variable hyp is a factor with 2 levels and refers to hypertension (no, yes)
# effect of est on the odds of being a case
effx.match(d, exposure=est, match=set, data=bdendo)
# effect of est on the odds of being a case, stratified by hyp
effx.match(d, exposure=est, match=set, strata=hyp, data=bdendo)
# effect of est on the odds of being a case, controlled for hyp
effx.match(d, exposure=est, match=set, control=hyp, data=bdendo)
Compute survival functions from rates and expected residual lifetime in an illness-death model as well as years of life lost to disease.

Description

These functions compute survival functions from a set of mortality and disease incidence rates in an illness-death model. Expected residual lifetime can be computed under various scenarios by the `erl` function, and areas between survival functions can be computed under various scenarios by the `yll` function. Rates are assumed supplied for equidistant intervals of length `int`.

Usage

```r
surv1( int, mu , age.in = 0, A = NULL )
erl1( int, mu , age.in = 0 )
surv2( int, muW, muD, lam, age.in = 0, A = NULL )
erl( int, muW, muD, lam=NULL, age.in = 0, A = NULL,
   immune = is.null(lam), yll=TRUE, note=TRUE )
yll( int, muW, muD, lam=NULL, age.in = 0, A = NULL,
   immune = is.null(lam), note=TRUE )
```

Arguments

- `int` Scalar. Length of intervals that rates refer to.
- `mu` Numeric vector of mortality rates at midpoints of intervals of length `int`
- `muW` Numeric vector of mortality rates among persons in the "Well" state at midpoints of intervals of length `int`. Left endpoint of first interval is `age.in`.
- `muD` Numeric vector of mortality rates among persons in the "Diseased" state at midpoints of intervals of length `int`. Left endpoint of first interval is `age.in`.
- `lam` Numeric vector of disease incidence rates among persons in the "Well" state at midpoints of intervals of length `int`. Left endpoint of first interval is `age.in`.
- `age.in` Scalar indicating the age at the left endpoint of the first interval.
- `A` Numeric vector of conditioning ages for calculation of survival functions.
- `immune` Logical. Should the years of life lost to the disease be computed using assumptions that non-diseased individuals are immune to the disease (`lam`=0) and that their mortality is yet still `muW`.
- `note` Logical. Should a warning of silly assumptions be printed?
- `yll` Logical. Should years of life lost be included in the result?
Details

The mortality rates given are supposed to refer to the ages \( \text{age}.\text{in}+(i-1/2)\times\text{int}, i=1,2,3,\ldots \).

The units in which \( \text{int} \) is given must correspond to the units in which the rates \( \mu, \mu^w, \mu^d \) and \( \lambda \) are given. Thus if \( \text{int} \) is given in years, the rates must be given in the unit of events per year.

The ages in which the survival curves are computed are from \( \text{age}.\text{in} \) and then at the end of \( \text{length}((\mu^w)) \) intervals each of length \( \text{int} \).

The \( \text{age}.\text{in} \) argument is merely a device to account for rates only available from a given age. It has two effects, one is that labeling of the interval endpoint is offset by this quantity, thus starting at \( \text{age}.\text{in} \), and the other that the conditioning ages given in the argument \( a \) will refer to the ages defined by this.

The \( \text{immune} \) argument is FALSE whenever the disease incidence rates are supplied. If set to TRUE, the years of life lost is computed under the assumption that individuals without the disease at a given age are immune to the disease in the sense that the disease incidence rate is 0, so transitions to the diseased state (with presumably higher mortality rates) are assumed not to occur. This is a slightly peculiar assumption (but presumably the most used in the epidemiological literature) and the resulting object is therefore given an attribute, \text{NOTE}, that point this out. The default of the \text{surv2} function is to take the possibility of disease into account in order to potentially rectify this.

Value

\text{surv1} and \text{surv2} return a matrix whose first column is the ages at the ends of the intervals, thus with \text{length}(\mu)+1 rows. The following columns are the survival functions (since \( \text{age}.\text{in} \)), and conditional on survival till ages as indicated in \( a \), thus a matrix with \text{length}(a)+2 columns. Columns are labeled with the actual conditioning ages; if \( a \) contains values that are not among the endpoints of the intervals used, the nearest smaller interval border is used as conditioning age, and columns are named accordingly.

\text{surv1} returns the survival function for a simple model with one type of death, occurring at intensity \( \mu \).

\text{surv2} returns the survival function for a person in the "Well" state of an illness-death model, taking into account that the person may move to the "Diseased" state, thus requiring all three transition rates to be specified. The conditional survival functions are conditional on being in the "Well" state at ages given in \( a \).

\text{erl1} returns a three column matrix with columns \text{age}, \text{surv} (survival function) and \text{erl} (expected residual life time) with \text{length}(\mu)+1 rows.

\text{erl} returns a two column matrix, columns labeled "Well" and "Dis", and with row-labels \( a \). The entries are the expected residual life times given survival to \( a \). If \text{yll=}TRUE the difference between the columns is added as a third column, labeled "YLL".

Author(s)

Bendix Carstensen, <b@bxc.dk>

See Also

ci.cum
Examples

library( Epi )
data( DMlate )

# Naive Lexis object
Lx <- Lexis( entry = list( age = dodm-dobth ),
              exit = list( age = dox -dobth ),
              exit.status = factor( !is.na(dodth), labels=c("DM","Dead"),
                              data = DMlate )
# Cut follow-up at insulin inception
Lc <- cutLexis( Lx, cut = Lx$doins-Lx$dob,
               new.state = "DM/ins",
               precursor.states = "DM" )
summary( Lc )
# Split in small age intervals
Sc <- splitLexis( Lc, breaks=seq(0,120,2) )
summary( Sc )

# Overview of object
boxes( Sc, boxpos=TRUE, show.BE=TRUE, scale.R=100 )

# Knots for splines
a.kn <- 2:9*10

# Mortality among DM
mW <- glm( lex.Xst="Dead" ~ Ns( age, knots=a.kn ),
          offset = log(lex.dur),
          family = poisson,
          data = subset(Sc, lex.Cst="DM") )

# Mortality among insulin treated
mI <- update( mW, data = subset(Sc, lex.Cst="DM/ins") )

# Total mortality
mT <- update( mW, data = Sc )

# Incidence of insulin inception
li <- update( mW, lex.Xst="DM/ins" ~ . )

# From these we can now derive the fitted rates in intervals of 1 year's
# length. In real applications you would use much smaller interval like
# 1 month:
# int <- 1/12
int <- 1

# Prediction frame to return rates in units of cases per 1 year
# - we start at age 40 since rates of insulin inception are largely
# indeterminate before age 40
nd <- data.frame( age = seq( 40+int, 110, int ) - int/2,
                 lex.dur = 1 )
muW <- predict( mW, newdata = nd, type = "response" )
muD <- predict( mI, newdata = nd, type = "response" )
lam <- predict( li, newdata = nd, type = "response" )
# Compute the survival function, and the conditional from ages 50 resp. 70
s1 <- surv1( int, muD, age.in=40, A=c(50,70) )
round(s1, 3 )

s2 <- surv2( int, muW, muD, lam, age.in=40, A=c(50,70) )
round( s2, 3 )

# How much is YLL overrated by ignoring insulin incidence?
round( YLL <- cbind(
 yll( int, muW, muD, lam, A = 41:90, age.in = 40 ),
 yll( int, muW, muD, lam, A = 41:90, age.in = 40, immune=TRUE ) ), 2 )[seq(1,51,10),]

par( mar=c(3,3,1,1), mgp=c(3,1,0)/1.6, bty="n", las=1 )
matplot( 40:90, YLL,
 type="l", lty=1, lwd=3,
ylim=c(0,10), yaxs="i", xlab="Age" )

---

ewrates

**Rates of lung and nasal cancer mortality, and total mortality.**

---

**Description**

England and Wales mortality rates from lung cancer, nasal cancer, and all causes 1936 - 1980. The 1936 rates are repeated as 1931 rates in order to accommodate follow up for the nickel study.

**Usage**

data(ewrates)

**Format**

A data frame with 150 observations on the following 5 variables:

- id: Subject identifier (numeric)
- year: Calendar period, 1931: 1931–35, 1936: 1936–40, ...
- age: Age class: 10: 10–14, 15:15–19, ...
- lung: Lung cancer mortality rate per 1,000,000 py.
- nasal: Nasal cancer mortality rate per 1,000,000 py.
- other: All cause mortality rate per 1,000,000 py.

**Source**

From Breslow and Day, Vol II, Appendix IX.

**Examples**

data(ewrates)

str(ewrates)
Function to expand data for regression analysis of interval censored data.

Description

This is a utility function.

The original records with first.well, last.well and first.ill are expanded to multiple records; several for each interval where the person is known to be well and one where the person is known to fail. At the same time columns for the covariates needed to estimate rates and the response variable are generated.

Usage

expand.data(fu, formula, breaks, data)

Arguments

fu  A 3-column matrix with first.well, last.well and first.ill in each row.
formula  Model fromula, used to derive the model matrix.
breaks  Defines the intervals in which the baseline rate is assumed constant. All follow-up before the first and after the last break is discarded.
data  Dataframe in which fu and formula is interpreted.

Value

Returns a list with three components

rates.frame  Dataframe of covariates for estimation of the baseline rates — one per interval defined by breaks.
cov.frame  Dataframe for estimation of the covariate effects. A data-framed version of the designmatrix from formula.
y  Response vector.

Author(s)

Martyn Plummer, plummer@iarc.fr

References


See Also

icens.fit, mult.fit, add
fit.add

Fit an additive excess risk model to interval censored data.

Description
Utility function.
The model fitted assumes a piecewise constant intensity for the baseline, and that the covariates act additively on the rate scale.

Usage

```r
fit.add( y, rates.frame, cov.frame, start )
```

Arguments

- `y` Binary vector of outcomes
- `rates.frame` Dataframe expanded from the original data by `expand.data`, corresponding to covariates for the rate parameters.
- `cov.frame` do., but covariates corresponding to the formula argument of `Icens`
- `start` Starting values for the rate parameters. If not supplied, then starting values are generated.

Value
A list with one component:

- `rates` A glm object from a binomial model with log-link function.

Author(s)
Martyn Plummer, <plummer@iarc.fr>

References


See Also

`Icens` `fit.mult`

Examples

```r
data( HIV.dk )
```
fit.baseline

Fit a piecewise constant intensity model for interval censored data.

Description

Utility function

Fits a binomial model with logarithmic link, with y as outcome and covariates in rates.frame to estimate rates in the intervals between breaks.

Usage

fit.baseline( y, rates.frame, start )

Arguments

y Binary vector of outcomes
rates.frame Dataframe expanded from the original data by expand.data
start Starting values for the rate parameters. If not supplied, then starting values are generated.

Value

A glm object, with binomial error and logarithmic link.

Author(s)

Martyn Plummer, <plummer@iarc.fr>

See Also

fit.add fit.mult

fit.mult

Fits a multiplicative relative risk model to interval censored data.

Description

Utility function.

The model fitted assumes a piecewise constant baseline rate in intervals specified by the argument breaks, and a multiplicative relative risk function.

Usage

fit.mult( y, rates.frame, cov.frame, start )
Arguments

- **y**: Binary vector of outcomes
- **rates.frame**: Dataframe expanded from the original data by `expand.data`, corresponding to covariates for the rate parameters.
- **cov.frame**: do., but covariates corresponding to the formula argument of `icens`
- **start**: Starting values for the rate parameters. If not supplied, then starting values are generated.

Details

The model is fitted by alternating between two generalized linear models where one estimates the underlying rates in the intervals, and the other estimates the log-relative risks.

Value

A list with three components:

- **rates**: A glm object from a binomial model with log-link, estimating the baseline rates.
- **cov**: A glm object from a binomial model with complementary log-log link, estimating the log-rate-ratios
- **niter**: Number of iterations, a scalar

Author(s)

Martyn Plummer, <plummer@iarc.fr>, Bendix Carstensen, <b@bxc.dk>

References


See Also

- `icens fit.add`

Examples

```r
data( HIV.dk )```
Calculate floated variances

Description

Given a fitted model object, the `float()` function calculates floating variances (a.k.a. quasi-variances) for a given factor in the model.

Usage

`float(object, factor, iter.max=50)`

Arguments

- `object`: a fitted model object
- `factor`: character string giving the name of the factor of interest. If this is not given, the first factor in the model is used.
- `iter.max`: Maximum number of iterations for EM algorithm

Details

The `float()` function implements the “floating absolute risk” proposal of Easton, Peto and Babiker (1992). This is an alternative way of presenting parameter estimates for factors in regression models, which avoids some of the difficulties of treatment contrasts. It was originally designed for epidemiological studies of relative risk, but the idea is widely applicable.

Treatment contrasts are not orthogonal. Consequently, the variances of treatment contrast estimates may be inflated by a poor choice of reference level, and the correlations between them may also be high. The `float()` function associates each level of the factor with a “floating” variance (or quasi-variance), including the reference level. Floating variances are not real variances, but they can be used to calculate the variance error of contrast by treating each level as independent.

Plummer (2003) showed that floating variances can be derived from a covariance structure model applied to the variance-covariance matrix of the contrast estimates. This model can be fitted by minimizing the Kullback-Leibler information divergence between the true distribution of the parameter estimates and the simplified distribution given by the covariance structure model. Fitting is done using the EM algorithm.

In order to check the goodness-of-fit of the floating variance model, the `float()` function compares the standard errors predicted by the model with the standard errors derived from the true variance-covariance matrix of the parameter contrasts. The maximum and minimum ratios between true and model-based standard errors are calculated over all possible contrasts. These should be within 5 percent, or the use of the floating variances may lead to invalid confidence intervals.

Value

An object of class `floated`. This is a list with the following components

- `coef`: A vector of coefficients. These are the same as the treatment contrasts but the reference level is present with coefficient 0.
var A vector of floating (or quasi-) variances
limits The bounds on the accuracy of standard errors over all possible contrasts

Note
Menezes(1999) and Firth and Menezes (2004) take a slightly different approach to this problem, using a pseudo-likelihood approach to fit the quasi-variance model. Their work is implemented in the package qvcalc.

Author(s)
Martyn Plummer

References

See Also
ftrend, qvcalc

---

**foreign.Lexis**

Create a data structures suitable for use with packages mstate, etm.

**Description**

The mstate package requires input in the form of a stacked dataset with specific variable names. This is provided by msdata.Lexis. The resulting dataframe contains the same information as the result of a call to stack.Lexis.

The etm package requires input (almost) in the form of a Lexis object, but with specific column names etc. This is provided by etm.Lexis.

**Usage**

```r
msdata(obj, ...)  # S3 method for class 'Lexis'
msdata(obj,
       time.scale = timeScales(obj)[1],
       ... )
# S3 method for class 'Lexis'
```
etm( obj,
  time.scale = timeScales(obj)[1],
  cens.name = "cens",
  s = 0,
  t = "last",
  covariance = TRUE,
  delta.na = TRUE,
  ... )

Arguments

  obj          A Lexis object.
  time.scale   Name or number of timescale in the Lexis object.
  cens.name    Name of the code for censoring used by etm. It is only necessary to change this
               if one of the states in the Lexis object has name "cens".
  s            Passed on to etm.
  t            Passed on to etm.
  covariance   Passed on to etm.
  delta.na     Passed on to etm.
  ...          Further arguments.

Value

msdata.Lexis returns a dataframe with the Lexis specific variables stripped, and with the following added: id, Tstart, Tstop, from, to, trans, status, which are used in the mstate package.

etm.Lexis transforms the Lexis object into a dataframe suitable for analysis by the function etm from the etm package, and actually calls this function, so returns an object of class etm.

Author(s)

Bendix Carstensen, <b@bxc.dk>, http://BendixCarstensen.com

See Also

  stack.Lexis, msprep, etm

Examples

data(DMLate)
str(DMLate)
dml <- Lexis( entry = list(Per=dodm, Age=dodm-dobth, DMdur=0),
               exit = list(Per=dox),
               exit.status = factor(!is.na(dodth), labels=c("DM","Dead"),
                                  data = DMLate[1:1000,] )
  )
dmi <- cutLexis( dml, cut=dml$doins, new.state="Ins", pre="DM" )
snmary( dmi )

# Use the interface to the mstate package
ftrend

Fit a floating trend to a factor in generalized linear model

Description

Fits a "floating trend" model to the given factor in a glm in a generalized linear model by centering covariates.

Usage

ftrend(object, ...)

Arguments

object fitted lm or glm object. The model must not have an intercept term

Details

ftrend() calculates "floating trend" estimates for factors in generalized linear models. This is an alternative to treatment contrasts suggested by Greenland et al. (1999). If a regression model is fitted with no intercept term, then contrasts are not used for the first factor in the model. Instead, there is one parameter for each level of this factor. However, the interpretation of these parameters, and their variance-covariance matrix, depends on the numerical coding used for the covariates. If an arbitrary constant is added to the covariate values, then the variance matrix is changed.

The ftrend() function takes the fitted model and works out an optimal constant to add to the covariate values so that the covariance matrix is approximately diagonal. The parameter estimates can then be treated as approximately independent, thus simplifying their presentation. This is particularly useful for graphical display of dose-response relationships (hence the name).

Greenland et al. (1999) originally suggested centring the covariates so that their weighted mean, using the fitted weights from the model, is zero. This heuristic criterion is improved upon by ftrend() which uses the same minimum information divergence criterion as used by Plummer.
(2003) for floating variance calculations. \texttt{ftrend()} calls \texttt{n1m()} to do the minimization and will pass optional arguments to control it.

**Value**

A list with the following components

- **coef**: coefficients for model with adjusted covariates.
- **vcov**: Variance-covariance matrix of adjusted coefficients.

**Note**

The "floating trend" method is an alternative to the "floating absolute risk" method, which is implemented in the function \texttt{float()}.  

**Author(s)**

Martyn Plummer

**References**


**See Also**

- \texttt{float}

---

**Description**

From records of drug purchase and possibly known treatment intensity, the time since first drug use and cumulative dose at prespecified times is computed. Optionally, lagged exposures are computed too, i.e. cumulative exposure a prespecified time ago.

**Usage**

```r
gen.exp(purchase, id = "id", dop = "dop", amt = "amt", dpt = "dpt",
        fu, doe = "doe", dox = "dox",
        breaks, 
        use.dpt = ( dpt \%in\% names(purchase) ),
        lags = NULL,
        push.max = Inf,
        pred.win = Inf,
        lag.dec = 1 )
```
Arguments

purchase  Data frame with columns id-person id, dop - date of purchase, amt - amount purchased, and optionally dpt - (dose per time) ("defined daily dose", DDD, that is), how much is assume to be ingested per unit time. The units used for dpt is assumed to be units of amt per units of dop.

id  Character. Name of the id variable in the data frame.
dop  Character. Name of the date of purchase variable in the data frame.
amt  Character. Name of the amount purchased variable in the data frame.
dpt  Character. Name of the dose-per-time variable in the data frame.
fu  Data frame with follow-up period for each person, the person id variable must have the same name as in the purchase data frame.
doe  Character. Name of the date of entry variable.
dox  Character. Name of the date of exit variable.
use.dpt  Logical: should we use information on dose per time.
breaks  Numerical vector of dates at which the time since first exposure, cumulative dose etc. are computed.
lags  Numerical vector of lag-times used in computing lagged cumulative doses.
push.max  Numerical. How much purchases maximally be pushed forward in time. See details.
pred.win  The length of the window used for constructing the average dose per time used to compute the duration of the last purchase
lag.dec  How many decimals to use in the construction of names for the lagged exposure variables

Details

Each purchase record is converted into a time-interval of exposure.

If use.dpt is TRUE then the dose per time information is used to compute the exposure interval associated with each purchase. Exposure intervals are stacked, that is each interval is put after any previous. This means that the start of exposure to a given purchase can be pushed into the future. The parameter push.max indicates the maximally tolerated push. If this is reached by a person, the assumption is that some of the purchased drug is not counted in the exposure calculations.

The dpt can either be a constant, basically translating the purchased amount into exposure time the same way for all persons, or it can be a vector with different treatment intensities for each purchase. In any case the cumulative dose is computed taking this into account.

If use.dpt is FALSE then the exposure from one purchase is assumed to stretch over the time to the next purchase, so we are effectively assuming different rates of dose per time between any two adjacent purchases. Moreover, with this approach, periods of non-exposure does not exist. Formally this approach conditions on the future, because the rate of consumption (the accumulation of cumulative exposure) is computed based on knowledge of when next purchase is made.

The intention of this function is to generate covariates for a particular drug for the entire follow-up of each person. The reason that the follow-up prior to drug purchase and post-exposure is included
is that the covariates must be defined for these periods too, in order to be useful for analysis of disease outcomes.

This function is described in terms of calendar time as underlying time scale, because this will normally be the time scale for drug purchases and for entry and exit for persons. In principle the variables termed as dates might equally well refer to say the age scale, but this would then have to be true both for the purchase data and the follow-up data.

**Value**

A data frame with one record per follow-up interval between breaks, with columns:

- **id**: person id.
- **dof**: date of follow up, i.e. start of interval. Apart from possibly the first interval for each person, this will assume values in the set of the values in breaks.
- **Y**: the length of interval.
- **tfi**: time from first initiation of drug.
- **tfc**: time from latest cessation of drug.
- **cdur**: cumulative duration of the drug.
- **cdos**: cumulative dose.
- **ldos**: suffixed with one value per element in lags, the latter giving the cumulative doses lags before dof.

**Author(s)**

Bendix Carstensen, <b@bx.dk>. The development of this function was supported partly through a grant from the EFSD (European Foundation for the Study of Diabetes), ""

**See Also**

Lexis, splitLexis

**Examples**

```r
# Construct a simple data frame of purchases for 3 persons
# The purchase units (in variable dose) correspond to	n <- c(10, 17, 8)
dop <- c(1995.2+cumsum(sample(1:4/10,n[1],replace=TRUE)),
        1997.3+cumsum(sample(1:4/10,n[2],replace=TRUE)) ,
        1997.3+cumsum(sample(1:4/10,n[3],replace=TRUE)) )
amt <- sample(1:3/15, sum(n), replace=TRUE)
dpt <- sample(15:20/25, sum(n), replace=TRUE)
dfr <- data.frame(id = rep(1:3,n),
        dop,
        amt = amt,
        dpt = dpt)
round( dfr, 3 )
# Construct a simple data frame for follow-up periods for these 3 persons
fu <- data.frame(id = 1:3,
        ...)```

round( fu, 3 )
(dpos <- gen.exp( dfr, 
  fu = fu,
  breaks = seq(1990,2015,0.5),
  lags = 2:3/5 ) )
(xpos <- gen.exp( dfr, 
  fu = fu,
  use.dpt = FALSE,
  breaks = seq(1990,2015,0.5),
  lags = 2:3/5 ) )

# How many relevant columns
nvar <- ncol(xpos)-3
crs <- rainbow(nvar)

# Show how the variables relate to the follow-up time
par( mrow=c(3,1), mar=c(3,3,1,1), mgp=c(3,1,0)/1.6, tpye="n" )
for( i in unique(xpos$id) )
  matplot( xpos[xpos$id==i,"dof"],
    xpos[xpos$id==i,-(1:3)],
    xlim=range(xpos$dof), ylim=range(xpos[-(1:3)]),
    type="l", lwd=2, lty=1, col=crs,
    ylab="", xlab="Date of follow-up" )
ytxt <- par("usr")[3:4]
ytxt <- ytxt[1] + (nvar:1)*diff(ytxt)/(nvar+2)
xtxt <- rep( sum(par("usr")[1:2]+c(0.98,0.02)), nvar )
text( xtxt, ytxt, colnames(xpos)[-(1:3)], font=2,
    col=crs, cex=1.5, adj=0 )

#

---

gmortDK

Population mortality rates for Denmark in 5-years age groups.

Description

The gmortDK data frame has 418 rows and 21 columns.

Format

This data frame contains the following columns:

- **agr**: Age group, 0:0–4. 5:5–9,..., 90:90+.
- **sex**: Sex, 1: male, 2: female.
- **risk**: Number of person-years in the Danish population.
- **dt**: Number of deaths.
- **rt**: Overall mortality rate in cases per 1000 person-years, i.e. \( rt = \frac{1000 \times dt}{risk} \)
- **r1**: Cause-specific mortality rates in cases per 1000 person-years:
r2: Cancer.
r3: Tumors, benign, unspecific nature.
r4: Endocrine, metabolic.
r5: Blood.
r6: Nervous system, psychiatric.
r7: Cerebrovascular.
r8: Cardiac.
r9: Respiratory diseases, excl. cancer.
r10: Liver, excl. cancer.
r11: Digestive, other.
r12: Genitourinary.
r13: Ill-defined symptoms.
r14: All other, natural.
r15: Violent.

Source
Statistics Denmark, National board of health provided original data. Michael Andersson grouped the causes of death.

See Also
thoro, mortDK

Examples
data(gmortDK)

---

hivDK: seroconversion in a cohort of Danish men

Description
Data from a survey of HIV-positivity of a cohort of Danish men followed by regular tests from 1983 to 1989.

Usage
data(hivDK)

Format
A data frame with 297 observations on the following 7 variables.

id  ID of the person
entry  Date of entry to the study. Date variable.
Icens

well  Date last seen seronegative. Date variable.
ill  Date first seen seroconverted. Date variable.
bth  Year of birth minus 1950.
pyr  Annual number of sexual partners.
us  Indicator of whether the person has visited the USA.

Source

Mads Melbye, Statens Seruminstitut.

References


Examples

data(hivDK)
str(hivDK)

Icens

 Fits a regression model to interval censored data.

Description

The models fitted assumes a piecewise constant baseline rate in intervals specified by the argument breaks, and for the covariates either a multiplicative relative risk function (default) or an additive excess risk function.

Usage

Icens( first.well, last.well, first.ill,
    formula, model.type=c("MRR","AER"), breaks,
    boot=FALSE, alpha=0.05, keep.sample=FALSE,
    data )
**Arguments**

- `first.well` Time of entry to the study, i.e. the time first seen without event. Numerical vector.
- `last.well` Time last seen without event. Numerical vector.
- `formula` Model formula for the log relative risk.
- `model.type` Which model should be fitted.
- `breaks` Breakpoints between intervals in which the underlying timescale is assumed constant. Any observation outside the range of `breaks` is discarded.
- `boot` Should bootstrap be performed to produce confidence intervals for parameters. If a number is given this will be the number of bootstrap samples. The default is 1000.
- `alpha` 1 minus the confidence level.
- `keep.sample` Should the bootstrap sample of the parameter values be returned?
- `data` Data frame in which the times and formula are interpreted.

**Details**

The model is fitted by calling either `fit.mult` or `fit.add`.

**Value**

An object of class "Icens": a list with three components:

- `rates` A glm object from a binomial model with log-link, estimating the baseline rates, and the excess risk if "AER" is specified.
- `cov` A glm object from a binomial model with complementary log-log link, estimating the log-rate-ratios. Only if "MRR" is specified.
- `niter` Number of iterations, a scalar
- `boot.ci` If `boot=TRUE`, a 3-column matrix with estimates and 1-alpha confidence intervals for the parameters in the model.
- `sample` A matrix of the parameter estimates from the bootstrapping. Rows refer to parameters, columns to bootstrap samples.

**Author(s)**

Martyn Plummer, <plummer@iarc.fr>, Bendix Carstensen, <b@bxc.dk>

**References**


See Also

fit.add fit.mult

Examples

data( hivDK )
# Convert the dates to fractional years so that rates are
# expressed in cases per year
for( i in 2:4 ) hivDK[,i] <- cal.yr( hivDK[,i] )

m.RR <- Icens( entry, well, ill,
   model="MRR", formula=~pyr+us, breaks=seq(1980,1990,5),
   data=hivDK)
# Currently the MRR model returns a list with 2 glm objects.
round( ci.lin( m.RR$rates ), 4 )
round( ci.lin( m.RR$cov, Exp=TRUE ), 4 )
# There is actually a print method:
print( m.RR )

m.ER <- Icens( entry, well, ill,
   model="AER", formula=~pyr+us, breaks=seq(1980,1990,5),
   data=hivDK)
# There is actually a print method:
print( m.ER )

LCa.fit

Fit Lee-Carter-type models for rates to arbitrarily shaped observations of rates in a Lexis diagram.

Description

The Lee-Carter model is originally defined as a model for rates observed in A-sets (age by period) of a Lexis diagram, as log(rate(x,t)) = a(x) + b(x)k(t), using one parameter per age(x) and period(t). This function uses natural splines for a(), b() and k(), placing knots for each effect such that the number of events is the same between knots. Also fits the continuous time counterparts of all models supported by the lca.rh function from the ilc package (see details).

Usage

LCa.fit( data, A, P, D, Y,
   model = "APa", # or one of "ACa", "APaC", "APCa" or "APaCa"
   a.ref, # age reference for the interactions
   pi.ref = a.ref, # age reference for the period interaction
   ci.ref = a.ref, # age reference for the cohort interaction
   p.ref, # period reference for the interaction
   c.ref, # cohort reference for the interactions
   npar = c(a = 6, # no. knots for main age-effect
p = 6,  # no. knots for period-effect
c = 6,  # no. knots for cohort-effect
pi = 6,  # no. knots for age in the period interaction
ci = 6),  # no. knots for age in the cohort interaction
VC = TRUE,  # numerical calculation of the Hessian?
alpha = 0.05,  # 1 minus confidence level
eps = 1e-6,  # convergence criterion
maxit = 100,  # max. no iterations
quiet = TRUE )  # cut the crap
## S3 method for class 'LCa'
print( x, ... )
## S3 method for class 'LCa'
summary( object, show.est=FALSE, ... )
## S3 method for class 'LCa'
plot( x, ... )
## S3 method for class 'LCa'
predict( object, newdata,
alpha = 0.05,
level = 1-alpha,
sim = ( "vcov" %in% names(object) ),
... )

Arguments

data  A data frame. Must have columns A(age), P(period, that is calendar time), D(no.
of events) and Y(person-time, exposure). Alternatively these four quantities can be given as separate vectors:

A  Vector of ages (midpoint of observation).
P  Vector of period (midpoint of observation).
D  Vector of no. of events.

a.ref  Reference age for the age-interaction term(s) pi(x) and/or pi(x), where pi(a.ref)=1
and ci(a.ref)=1.

pi.ref  Same, but specifically for the interaction with period.
ci.ref  Same, but specifically for the interaction with cohort.
p.ref  Reference period for the time-interaction term kp(t) where kp(p.ref)=0.
c.ref  Reference period for the time-interaction term kp(t) where kc(c.ref)=0.

model  Character, either "APa" which is the classical Lee-Carter model for log-rates,
other possibilities are "ACa", "APCa", "APaC" or "APaCa", see details.

npar  A (possibly named) vector or list, with either the number of knots or the actual
vectors of knots for each term. If unnamed, components are taken to be in the
order (a,b,t), if the model is "APaCa" in the order (a,p,c,pi,ci). If a vector, the
three integers indicate the number of knots for each term; these will be placed
so that there is an equal number of events (0) between each, and half as many below the first and above the last knot. If npar is a list of scalars the behavior is the same. If npar is a list of vectors, these are taken as the knots for the natural splines.

**VC** Logical. Should the variance-covariance matrix of the parameters be computed by numerical differentiation? See details.

**alpha** 1 minus the confidence level used when calculating confidence intervals for estimates in `LCa.fit` and for predictions by `predict.LCa`.

**eps** Convergence criterion for the deviance, we use the the relative difference between deviance from the two models fitted.

**maxit** Maximal number of iterations.

**quiet** Shall I shut up or talk extensively to you about iteration progression etc.?

**object** An LCa object, see under "Value".

**show.est** Logical. Should the estimates be printed?

**x** An LCa object, see under "Value".

**newdata** Prediction data frame, must have columns A and p. Any Y column is ignored, predictions are given in units of the Y supplied for the call that generated the LCa object.

**level** Confidence level.

**sim** Logical or numeric. If TRUE, prediction c.i.s will be based on 1000 simulations from the posterior parameters. If numeric, it will be based on that number of simulations.

... Additional parameters passed on to the method.

### Details

The Lee-Carter model is non-linear in age and time so does not fit in the classical glm-Poisson framework. But for fixed \( b(x) \) it is a glm, and also for fixed \( a(x), k(t) \). The function alternately fits the two versions until the same fit is produced (same deviance).

The multiplicative age by period term could equally well have been a multiplicative age by cohort or even both. Thus the most extensive model is:

\[
\log(\lambda(a, p)) = f(a) + b_p(a)k_p(a) + b_c(a)k_c(a)
\]

The naming convention for the models is a capital \( P \) and/or \( C \) if the effect is in the model followed by a lower case \( a \) if there is an interaction with age. Thus there are 5 different models that can be fitted: \( APa, ACa, APaC, APCA \) and \( APaCa \).

The standard errors of the parameters from the two model fits are however wrong; they are conditional on some of terms having a fixed value. And the symbolic calculation of the Hessian is a nightmare, so this is done numerically using the `hessian` function from the `numDeriv` package if \( VC=TRUE \).

The coefficients and the variance-covariance matrix of these are used in `predict.LCa` for a parametric bootstrap (that is, a simulation from a multivariate normal with mean equal to the parameter
estimates and variance as the estimated variance-covariance) to get confidence intervals for the predictions if sim is TRUE — which it is by default if they are part of the object.

The plot for LCa objects merely produces between 3 and 5 panels showing each of the terms in the model. These are mainly for preliminary inspection; real reporting of the effects should use proper relative scaling of the effects.

Value

LCa.fit returns an object of class LCa (smooth effects Lee-Carter model); it is a list with the following components:

- **model**: Character, either APa, ACa, APaC, APCa or APaCa, indicating the variable(s) interacting with age.
- **ax**: 3-column matrix of age-effects, c.i. from the age-time model. Rownames are the unique occurring ages in the dataset. Estimates are rates.
- **pi**: 3-column matrix of age-period interaction effects, c.i. from the age model. Rownames are the actually occurring ages in the dataset. Estimates are multipliers of the log-RRs in kt, centered at \( 1 \) at ci.ref.
- **kp**: 3-column matrix of period-effects, with c.i.s from the age-time model. Rownames are the actually occurring times in the dataset. Estimates are rate-ratios centered at \( 1 \) at p.ref.
- **ci**: 3-column matrix of age-cohort interaction effects, c.i. from the age model. Rownames are the actually occurring ages in the dataset. Estimates are multipliers of the log-RRs in kt, centered at \( 1 \) at ci.ref.
- **kc**: 3-column matrix of period-effects, with c.i.s from the age-time model. Rownames are the actually occurring times in the dataset. Estimates are rate-ratios centered at \( 1 \) at p.ref.
- **mod.at**: glm object with the final age-time model. Gives the same fit as the mod.b model.
- **mod.b**: glm object with the final age model. Gives the same fit as the mod.at model.
- **coef**: All coefficients from both models, in the order ax, kp, kc, pi, ci. Only present if LCa.fit were called with VC=TRUE (the default).
- **vcov**: Variance-covariance matrix of coefficients from both models, in the same order as in the coef. Only present if LCa.fit were called with VC=TRUE.
- **knots**: List of vectors of knots used in for the age, period and cohort effects.
- **refs**: List of reference points used for the age, period and cohort terms in the interactions.
- **deviance**: Deviance of the model.
- **df.residual**: Residual degrees of freedom.
- **iter**: Number of iterations used to reach convergence.

plot.LCa plots the estimated effects in separate panels, using a log-scale for the baseline rates (ax) and the time-RR (kt). For the APaCa model 5 panels are plotted.

summary.LCa returns (invisibly) a matrix with the parameters from the models and a column of the conditional se.s and of the se.s derived from the numerically computed Hessian (if LCa.fit were called with VC=TRUE.)
predict.LCa returns a matrix with one row per row in newdata. If LCa.fit were called with VC=TRUE there will be 3 columns, namely prediction (1st column) and c.i.s based on a simulation of parameters from a multivariate normal with mean coef and variance vcov using the median and alpha/2 quantiles from the sim simulations. If LCa.fit were called with VC=FALSE there will be 6 columns, namely estimates and c.i.s from age-time model (mod.at), and from the age-interaction model (mod.b), both using conditional variances.

Author(s)
Bendix Carstensen, http://BendixCarstensen.com

This function was conceived during a course on APC models at the Max Planck Institute of Demographic Research (MPIDR, https://www.demogr.mpg.de/en/) in Rostock in May 2016 (http://bendixcarstensen.com/APC/MPIDR-2016/), and finished during a research stay there, kindly sponsored by the MPIDR.

See Also
apc.fit, apc.LCa, lca.rh, lca

Examples

```r
library(Epi)
# Load the testis cancer data by Lexis triangles
data(testisDK)
tc <- subset(testisDK, A>14 & A<60)
head(tc)

# We want to see rates per 100,000 PY
tc$Y <- tc$Y / 1e5

# Fit the Lee-Carter model with age-period interaction (default)
LCa.tc <- LCa.fit(tc, model="ACa", a.ref=30, p.ref=1980, quiet=FALSE, eps=1e-4, maxit=50)

LCa.tc
summary(LCa.tc)

# Inspect what we got
names(LCa.tc)

# show the estimated effects
par(mfrow=c(1,3))
plot(LCa.tc)

# Prediction data frame for ages 15 to 60 for three time points:
nd <- data.frame(A=15:60)
p50 <- predict.LCa(LCa.tc, newdata=cbind(nd,P=1950), sim=10000)
p70 <- predict.LCa(LCa.tc, newdata=cbind(nd,P=1970), sim=10000)
p90 <- predict.LCa(LCa.tc, newdata=cbind(nd,P=1990), sim=10000)

# Inspect the curves from the parametric bootstrap (simulation):
```
An unmatched case-control study of leprosy incidence

Description

The lep data frame has 1370 rows and 7 columns. This was an unmatched case-control study in which incident cases of leprosy in a region of N. Malawi were compared with population controls.

Format

This data frame contains the following columns:

- **id**: subject identifier; a numeric vector
- **d**: case/control status; a numeric vector (1=case, 0=control)
- **age**: a factor with levels 5-9 10-14 15-19 20-24 25-29 30-44 45+
- **sex**: a factor with levels male, female
- **bcg**: presence of vaccine scar; a factor with levels no yes
- **school**: schooling; a factor with levels none 1-5yrs 6-8yrs sec/tert
- **house**: housing; a factor with levels brick sunbrick wattle temp

Source

The study is described in more detail in Clayton and Hills, Statistical Models in Epidemiology, Oxford University Press, Oxford:1993.

Examples

```r
data(lep)
```

Lexis

Create a Lexis object

Description

Create an object of class Lexis to represent follow-up in multiple states on multiple time scales.

Usage

```r
Lexis( entry, exit, duration, entry.status = 0, exit.status = 0, id, data, merge=TRUE, states, tol=.Machine$double.eps^0.5, keep.dropped=FALSE )
```
Arguments

- **entry**: A named list of entry times. Each element of the list is a numeric variable representing the entry time on the named time scale. All time scales must have the same units (e.g., years). The names of the timescales must be different from any column name in `data`.

- **exit**: A named list of exit times.

- **duration**: A numeric vector giving the duration of follow-up.

- **entry.status**: A vector or a factor giving the status at entry.

- **exit.status**: A vector or a factor giving status at exit. Any change in status during follow-up is assumed to take place exactly at the exit time.

- **id**: A vector giving a unique identity value for each person represented in the Lexis object. Defaults to `1:nrow(data)`.

- **data**: An optional data frame, list, or environment containing the variables. If not found in `data`, the variables are taken from the environment from which `lexis` was called.

- **merge**: A logical flag. If `TRUE` then the `data` argument will be coerced to a data frame and then merged with the resulting `lexis` object.

- **states**: A vector of labels for the states. If given, the state variables `lex.Cst` and `lex.Xst` are returned as factors with identical levels attributes equal to `states`.

- **tol**: Numerical tolerance for follow-up time. Rows with duration less than this value are automatically dropped.

- **keep.dropped**: Logical. Should dropped rows from `data` be saved as an attribute with the object for inspection?

Details

The analysis of long-term population-based follow-up studies typically requires multiple time scales to be taken into account, such as age, calendar time, or time since an event. A Lexis object is a data frame with additional attributes that allows these multiple time dimensions of follow-up to be managed.

Separate variables for current end exit state allows representation of multistate data.

Lexis objects are named after the German demographer Wilhelm Lexis (1837-1914), who is credited with the invention of the "Lexis diagram" for representing population dynamics simultaneously by several timescales.

The `lexis` function can create a minimal Lexis object with only those variables required to define the follow-up history in each row. Additional variables can be merged into the Lexis object using the `merge` method for Lexis objects. The latter is the default.

There are also `merge`, `subset` and `transform` methods for Lexis objects. They work as the corresponding methods for data-frames but ensures that the result is a Lexis object.

Value

An object of class `Lexis`. This is represented as a data frame with a column for each time scale (with names equal to the union of the names of `entry` and `exit`), and additional columns with the following names:
Lexis

lex.id Identification of the persons.
lex.dur Duration of follow-up.
lex.Cst Entry status (Current state), i.e. the state in which the follow up takes place.
lex.Xst Exit status (eXit state), i.e. that state taken up after dur in lex.Cst.

If merge=TRUE (the default) then the Lexis object will also contain all variables from the data argument.

Note

Only two of the three arguments entry, exit and duration need to be given. If the third parameter is missing, it is imputed.

entry, exit must be numeric, using Date variables will cause some of the utilities to crash. Transformation by cal.yr is recommended.

If only either exit or duration are supplied it is assumed that entry is 0. This is only meaningful (and therefore checked) if there is only one timescale.

If any of entry.status or exit.status are of mode character, they will both be converted to factors.

If entry.status is not given, then its class is automatically set to that of exit.status. If exit.status is a character or factor, the value of entry.status is set to the first level. This may be highly undesirable, and therefore noted. For example, if exit.status is character the first level will be the first in the alphabetical ordering; slightly unfortunate if values are c("Well", "Diseased"). If exit.status is logical, the value of entry.status set to FALSE. If exit.status is numeric, the value of entry.status set to 0.

If entry.status or exit.status are factors or character, the corresponding state variables in the returned Lexis object, lex.Cst and lex.Xst will be (unordered) factors with identical set of levels, namely the union of the levels of entry.status and exit.status.

Author(s)

Martyn Plummer with contributions from Bendix Carstensen

See Also


Examples

# A small bogus cohort
xcoh <- structure( list( id = c("A", "B", "C"),
  birth = c("14/07/1952", "01/04/1954", "10/06/1987"),
  fail = c(1, 0, 1) ),
.rnames = c("id", "birth", "entry", "exit", "fail"),
row.names = c("1", "2", "3"),
)
class = "data.frame" )

# Convert the character dates into numerical variables (fractional years)
xcoh <- cal.yr( xcoh, format="%d/%m/%Y", wh=2:4 )
# See how it looks
str( xcoh )

# Define as Lexis object with timescales calendar time and age
Lcoh <- Lexis( entry = list( per=entry ),
                exit = list( per=exit, age=exit-birth ),
                exit.status = fail,
                data = xcoh )
Lcoh

# Using character states may have undesired effects:
xcoh$fail <- c("Dead","Well","Dead")
Lexis( entry = list( per=entry ),
       exit = list( per=exit, age=exit-birth ),
       exit.status = Fail,
       data = xcoh )

# ...unless you order the levels correctly
( xcoh$fail <- factor( xcoh$fail, levels=c("Well","Dead") ) )
Lexis( entry = list( per=entry ),
       exit = list( per=exit, age=exit-birth ),
       exit.status = Fail,
       data = xcoh )

---

**Lexis.diagram**

**Plot a Lexis diagram**

**Description**

Draws a Lexis diagram, optionally with life lines from a cohort, and with lifelines of a cohort if supplied. Intended for presentation purposes.

**Usage**

```r
Lexis.diagram( age = c( 0, 60 ),
               alab = "Age",
               date = c( 1940, 2000 ),
               dlab = "Calendar time",
               int = 5,
               lab.int = 2*int,
               col.life = "black",
               lwd.life = 2,
               age.grid = TRUE,
               date.grid = TRUE,
```
coh.grid = FALSE,
col.grid = gray(0.7),
lwd.grid = 1,
  las = 1,
entry.date = NA,
entry.age = NA,
exit.date = NA,
exit.age = NA,
risk.time = NA,
birth.date = NA,
  fail = NA,
cex.fail = 1.1,
pch.fail = c(NA,16),
col.fail = rep( col.life, 2 ),
  data = NULL, ... )

Arguments

age Numerical vector of length 2, giving the age-range for the diagram
alab Label on the age-axis.
date Numerical vector of length 2, giving the calendar time-range for the diagram
dlab label on the calendar time axis.
int The interval between grid lines in the diagram. If a vector of length two is given, the first value will be used for spacing of age-grid and the second for spacing of the date grid.
lab.int The interval between labelling of the grids.
col.life Colour of the life lines.
lwd.life Width of the life lines.
age.grid Should grid lines be drawn for age?
date.grid Should grid lines be drawn for date?
coh.grid Should grid lines be drawn for birth cohorts (diagonals)?
col.grid Colour of the grid lines.
lwd.grid Width of the grid lines.
las How are the axis labels plotted?
entry.date, entry.age, exit.date, exit.age, risk.time, birth.date
  Numerical vectors defining lifelines to be plotted in the diagram. At least three must be given to produce lines. Not all subsets of three will suffice, the given subset has to define life lines. If insufficient data is given, no life lines are produced.
fail Logical of event status at exit for the persons whose life lines are plotted.
pch.fail Symbols at the end of the life lines for censorings (fail==0) and failures (fail ! = 0).
cex.fail Expansion of the status marks at the end of life lines.
col.fail Character vector of length 2 giving the colour of the failure marks for censorings and failures respectively.
data
  Dataframe in which to interpret the arguments.
...
Arguments to be passed on to the initial call to plot.

Details

The default unit for supplied variables are (calendar) years. If any of the variables entry.date, exit.date or birth.date are of class "Date" or if any of the variables entry.age, exit.age or risk.time are of class "difftime", they will be converted to calendar years, and plotted correctly in the diagram. The returned dataframe will then have columns of classes "Date" and "difftime".

Value

If sufficient information on lifelines is given, a data frame with one row per person and columns with entry ages and dates, birth date, risk time and status filled in.

Side effect: a plot of a Lexis diagram is produced with the life lines in it is produced. This will be the main reason for using the function. If the primary aim is to illustrate follow-up of a cohort, then it is better to represent the follow-up in a Lexis object, and use the generic plot.Lexis function.

Author(s)

Bendix Carstensen, http://BendixCarstensen.com

See Also

Life.lines, Lexis.lines

Examples

Lexis.diagram( entry.age = c(3, 38, 45),
  risk.time = c(25, 5, 14),
  birth.date = c(1970, 1931, 1925.7),
  fail = c(TRUE, TRUE, FALSE) )
LL <- Lexis.diagram( entry.age = sample( 0:50, 17, replace=TRUE ),
  risk.time = sample( 5:40, 17, r=TRUE),
  birth.date = sample( 1910:1980, 17, r=TRUE ),
  fail = sample( 0:1, 17, r=TRUE ),
  cex.fail = 1.1,
  lwd.life = 2 )
# Identify the persons' entry and exits
text( LL$exit.date, LL$exit.age, paste(1:nrow(LL)), col="red", font=2, adj=c(0,1) )
text( LL$entry.date, LL$entry.age, paste(1:nrow(LL)), col="blue", font=2, adj=c(1,0) )
data( nickel )
attach( nickel )
LL <- Lexis.diagram( age=c(10, 100), date=c(1900, 1990),
  entry.age=age1st, exit.age=ageout, birth.date=dob,
  fail=(icd %in% c(162, 163)), lwd.life=1,
  cex.fail=0.8, col.fail=c("green", "red") )
abline( v=1934, col="blue" )
nickel[1:10,]
LL[1:10,]
Lexis.lines

Draw life lines in a Lexis diagram.

Description
Add life lines to a Lexis diagram.

Usage
Lexis.lines( entry.date = NA,
            exit.date = NA,
            birth.date = NA,
            entry.age = NA,
            exit.age = NA,
            risk.time = NA,
            col.life = "black",
            lwd.life = 2,
            fail = NA,
            cex.fail = 1,
            pch.fail = c(NA, 16),
            col.fail = col.life,
            data = NULL )

Arguments
- entry.date, entry.age, exit.date, exit.age, risk.time, birth.date
  Numerical vectors defining lifelines to be plotted in the diagram. At least three
  must be given to produce lines. Not all subsets of three will suffice, the given
  subset has to define life lines. If insufficient data is given, no life lines are
  produced.
- col.life
  Colour of the life lines.
- lwd.life
  Width of the life lines.
- fail
  Logical of event status at exit for the persons whose life lines are plotted.
- cex.fail
  The size of the status marks at the end of life lines.
- pch.fail
  The status marks at the end of the life lines.
- col.fail
  Colour of the marks for censorings and failures respectively.
- data
  Data frame in which to interpret values.

Value
If sufficient information on lifelines is given, a data frame with one row per person and columns
with entry ages and dates, birth date, risk time and status filled in.

Side effect: Life lines are added to an existing Lexis diagram. Lexis.lines adds life lines to an
existing plot.
Description

Often you want the elements of a vector (or its names or levels) that meet a certain pattern. But grep only gives you the position, so these functions are designed to give you that.

Usage

\[\text{fgrep}(\text{pattern}, \text{x}, \ldots)\]
\[\text{ngrep}(\text{pattern}, \text{x}, \ldots)\]
\[\text{lgrep}(\text{pattern}, \text{x}, \ldots)\]

Arguments

\[\text{pattern}\] Pattern searched for.
\[\text{x}\] Object where pattern is searched. Or in whose names or levels attributes pattern is sought.
\[\ldots\] Arguments passed on to grep.

Value

Elements of the input \text{x} (\text{fgrep}) or its names attribute (\text{ngrep}) or levels attribute (\text{lgrep}).

Author(s)

Bendix Carstensen, \texttt{<b@bxc.dk>}, \url{www.bxc.dk}
Life.lines

See Also

grep

Examples

```r
ff <- factor(l1 <- past(sample(letters[1:3], 20, replace=TRUE),
                      sample(letters[1:3], 20, replace=TRUE), sep="")
ff
fgrep("a", ff)
fgrep("a", l1)
ngrep("a", ff)
lgrep("a", ff)
lgrep("a", ff, invert=TRUE)
```

Description

Fills out the missing information for follow up of persons in a Lexis diagram if sufficient information is given.

Usage

```r
Life.lines(entry.date = NA,
           exit.date = NA,
           birth.date = NA,
           entry.age = NA,
           exit.age = NA,
           risk.time = NA)
```

Arguments

- `entry.date`, `exit.date`, `birth.date`, `entry.age`, `exit.age`, `risk.time`
  
  Vectors defining lifelines to be plotted in the diagram. At least three must be given to produce a result. Not all subsets of three will suffice, the given subset has to define life lines. If insufficient data is given, nothing is returned and a warning is given.

Value

Data frame with variables `entry.date`, `entry.age`, `exit.date`, `exit.age`, `risk.time`, `birth.date`, with all entries computed for each person. If any of `entry.date`, `exit.date` or `birth.date` are of class `Date` or if any of `entry.age`, `exit.age` or `risk.time` are of class `difftime` the date variables will be of class `Date` and the other three of class `difftime`.

See Also

`Lexis.diagram`, `Lexis.lines`
Examples

( Life.lines( entry.age = c(3,30,45),
    risk.time = c(25,5,14),
    birth.date = c(1970,1931,1925.7) ) )

# Draw a Lexis diagram
Lexis.diagram()

# Compute entry and exit age and date.
( LL <- Life.lines( entry.age = c(3,30,45),
    risk.time = c(25,5,14),
    birth.date = c(1970,1931,1925.7) )
) segments( LL[,1], LL[,2], LL[,3], LL[,4] ) # Plot the life lines.

# Compute entry and exit age and date, supplying a date variable
bd <- ( c(1970,1931,1925.7) - 1970 ) * 365.25
class( bd ) <- "Date"
( Life.lines( entry.age = c(3,30,45),
    risk.time = c(25,5,14),
    birth.date = bd ) )

lls

functions to manage and explore the workspace

Description

These functions help you to find out what has gone wrong and to start afresh if needed.

Usage

lls(pos = 1, pat = ",", all=FALSE, print=TRUE )
clear()

Arguments

pos Numeric. What position in the search path do you want listed.
pat Character. List only objects that have this string in their name.
all Logical. Should invisible objects be printed too - see ls to which this argument is passed.
print Logical. Should the result be printed?

details

lls is designed to give a quick overview of the name, mode, class and dimension of the object in your workspace. They may not always be what you think they are.
clear clears all your objects from workspace, and all attached objects too — it only leaves the loaded packages in the search path; thus allowing a fresh start without closing and restarting R.
**lungDK**

**Value**

`lls` returns a data frame with four character variables: codename, codemode, codeclass and codesize and one row per object in the workspace (if `pos=1`). `size` is either the length or the dimension of the object. The data frame is by default printed with left-justified columns.

**Author(s)**

`lls`: Unknown. Modified by Bendix Carstensen from a long forgotten snatch.

clear: Michael Hills / David Clayton.

**Examples**

```r
x <- 1:10
y <- rbinom(10, 1, 0.5)
ml <- glm(y ~ x, family=binomial)
M <- matrix(1:20, 4, 5)
.M <- M
dfr <- data.frame(x,y)
attach(dfr)
lls()
search()
clear()
search()
lls()
lls(all=TRUE)
```

---

<table>
<thead>
<tr>
<th>lungDK</th>
<th>Male lung cancer incidence in Denmark</th>
</tr>
</thead>
</table>

**Description**

Male lung cancer cases and population riks time in Denmark, for the period 1943–1992 in ages 40–89.

**Usage**

`data(lungDK)`

**Format**

A data frame with 220 observations on the following 9 variables.

- **A5**: Left end point of the age interval, a numeric vector.
- **P5**: Left endpoint of the period interval, a numeric vector.
- **C5**: Left endpoint of the birth cohort interval, a numeric vector.
- **up**: Indicator of upper triangles of each age by period rectangle in the Lexis diagram. (`up=(P5-A5-C5)/5`).
- **Ax**: The mean age of diagnosis (at risk) in the triangle.
- **Px**: The mean date of diagnosis (at risk) in the triangle.
Cx: The mean date of birth in the triangle, a numeric vector.
D: Number of diagnosed cases of male lung cancer.
Y: Risk time in the male population, person-years.

Details

Cases and person-years are tabulated by age and date of diagnosis (period) as well as date of birth (cohort) in 5-year classes. Each observation in the dataframe corresponds to a triangle in a Lexis diagram. Triangles are classified by age and date of diagnosis, period of diagnosis and date of birth, all in 5-year groupings.

Source

The Danish Cancer Registry and Statistics Denmark.

References


Examples

data(lungDK)
# Draw a Lexis diagram and show the number of cases in it.
attach(lungDK)
lexisDiagram(age=c(40,90), date=c(1943,1993), coh.grid=TRUE)
text(Px, Ax, paste(D), cex=0.7)

M.dk Mortality in Denmark 1974 ff.

Description

Mortality in one-year classes of age (0-98,99+) and period (1974 ff.) in Denmark.

Usage

data(M.dk)

Format

A data frame with 6400 observations on the following 6 variables.
A Age-class, 0-98, 99:99+
sex Sex. 1:males, 2:females
P Period (year) of death
D Number of deaths
Y Number of person-years
rate Mortality rate per 1000 person-years
Details

Deaths in ages over 100 are in the class labelled 99. Risk time is computed by tabulation of the risk time in Y.dk, except for the class 99+ where the average of the population size in ages 99+ at the first and last date of the year is used.

Source

http://www.statistikbanken.dk/statbank5a/SelectTable/område0.asp?SubjectCode=82&PLanguage=1&ShowNews=OFF

Examples

data(M.dk)
str(M.dk)
zz <- xtabs( rate ~ sex+A+P, data=M.dk )
zz[zz==0] <- NA # 0s makes log-scale plots crash
par(mfrow=c(1,2), mar=c(0,0,0,0), oma=c(3,3,1,1), mgp=c(3,1,0)/1.6)
for( i in 1:2 )
{
  matplot( dimnames(zz)[[2]], zz[i,,],
    lty=1, lwd=1, col=rev(heat.colors(37)),
    log="y", type="l", ylim=range(zz, na.rm=TRUE),
    ylab="", xlab="", yaxt="n" )
  text( 0, max(zz, na.rm=TRUE), c("M","F")[[i], font=2, adj=0:1, cex=2, col="gray" )
  if( i==1 ) axis( side=2, las=1 )
}
mtext( side=1, "Age", line=2, outer=TRUE )
mtext( side=2, "Mortality rate", line=2, outer=TRUE )

mcutLexis

Cut follow-up at multiple event dates and keep track of order of events

Description

A generalization of cutLexis to the case where different events may occur in any order.

Usage

mcutLexis( L0, timescale = 1, wh,
new.states = NULL,
precursor.states = NULL,
seq.states = TRUE,
new.scales = NULL,
ties.resolve = FALSE )
Arguments

- **L0**: A Lexis object.
- **timescale**: Which time scale do the variables in L0[,wh] refer to. Can be character or integer.
- **wh**: Which variables contain the event dates. Character or integer vector
- **new.states**: Names of the events forming new states. If NULL equal to the variable names from wh.
- **precursor.states**: Which states are precursor states. See cutLexis for definition of precursor states.
- **seq.states**: Should the sequence of events be kept track of? That is, should A-B be considered different from B-A. If FALSE, the state with combined preceding events A and B will be called A+B.
- **new.scales**: Should we construct new time scales indicating the time since each of the event occurrences.
- **ties.resolve**: Should tied event times be resolved by adding random noise to tied event dates. If FALSE the function will not accept that two events occur at the same time for a person (ties). If TRUE a random quantity in the range c(-1,1)/100 will be added to all event times in all records with at least one tie. If numeric a random quantity in the range c(-1,1)*ties.resolve will be added to all event times in all records with at least one tie.

Value

A Lexis object with extra states created by occurrence of a number of intermediate events.

Author(s)

Bendix Carstensen, [http://BendixCarstensen.com](http://BendixCarstensen.com)

See Also

cutLexis, Lexis, splitLexis

Examples

```r
# A dataframe of times
set.seed(563248)
dd <- data.frame( id = 1:10,
  doN = round(runif(10, -30, 0),1),
  doE = round(runif(10, 0,20),1),
  doX = round(runif(10, 50,60),1),
  doO = round(runif(10, 50,60),1),
  # these are the event times
  doA = c(NA,20,NA,27,35,NA,52, 5,43,80),
  doB = c(25,NA,37,40,NA,NA,15,23,36,61) )

# set up a Lexis object with time from entry to death/exit
```
merge.data.frame

Merge data frame with a Lexis object

Description

Merge two data frames, or a data frame with a Lexis object.

Usage

```r
## S3 method for class 'data.frame'
merge(x, y, ...)
```

Arguments

- `x, y`  
  data frames, or objects to be coerced into one
- `...`  
  optional arguments for the merge method

```r
Lx <- Lexis(entry = list(time=doE, age=doE-doN),
        exit = list(time=pmin(doX,doD)),
        exit.status = factor(doD<doX, labels=c("OK","D")),
        data = dd)
summary(Lx)

# cut the follow-up at dates doA and doB
L2 <- mcutLexis(Lx, "time", wh=c("doA","doB"),
        new.states = c("A","B"),
        precursor.states = "OK",
        seq.states = TRUE,
        new.scales = c("tfA","tfB")
) summary(L2)
L2

# show the states
boxes( L2, boxpos=list(x=c(10,50,50,90,50,90),
          y=c(50,90,50,90,10,10)),
       show.R=FALSE, show.BE=TRUE )

L3 <- mcutLexis(Lx, "time", wh=c("doA","doB"),
        new.states = c("A","B"),
        precursor.states = "OK",
        seq.states = FALSE,
        new.scales = c("tfA","tfB")
) summary(L3)
boxes( L3, boxpos=list(x=c(10,50,50,90,50),
          y=c(50,90,50,50,10)),
       show.R=FALSE, show.BE=TRUE )
```
Details

This version of merge.default masks the one in the base. It ensures that, if either \( x \) or \( y \) is a Lexis object, then merge.Lexis is called.

Value

A merged Lexis object or data frame.

Author(s)

Martyn Plummer

See Also

Lexis

merge.Lexis # Merge a Lexis object with a data frame

Description

Merge additional variables from a data frame into a Lexis object.

Usage

## S3 method for class 'Lexis'
merge(x, y, id, by, ...)

Arguments

- \( x \) an object of class Lexis
- \( y \) a data frame
- \( id \) the name of the variable in \( y \) to use for matching against the variable \( \text{lex.id} \) in \( x \).
- \( by \) if matching is not done by \( id \), a vector of variable names common to both \( x \) and \( y \)
- \( ... \) optional arguments to be passed to merge.data.frame

Details

A Lexis object can be considered as an augmented data frame in which some variables are time-dependent variables representing follow-up. The Lexis function produces a minimal object containing only these time-dependent variables. Additional variables may be added to a Lexis object using the merge method.
Value

A Lexis object with additional columns taken from the merged data frame.

Note

The variable given as the by.y argument must not contain any duplicate values in the data frame y.

Author(s)

Martyn Plummer

See Also

merge.data.frame, subset.Lexis

Description

This function carries out Mantel-Haenszel comparisons in tabulated data derived from both cohort and case-control studies.

Usage

mh(cases, denom, compare=1, levels=c(1, 2), by=NULL, cohort=!is.integer(denom), confidence=0.9)

Arguments

cases the table of case frequencies (a multiway array).
denom the denominator table. For cohort studies this should be a table of person-years observation, while for case-control studies it should be a table of control frequencies.
compare the dimension of the table which defines the comparison groups (can be referred to either by number or by name). The default is the first dimension of the table.
levels a vector identifying (either by number or by name) the two groups to be compared. The default is the first two levels of the selected dimension.
by the dimensions not to be collapsed in the Mantel-Haenszel computations. Thus, this argument defines the structure of the resulting tables of estimates and tests.
cohort an indicator whether the data derive from a cohort or a case-control study. If the denominator table is stored as an integer, a case-control study is assumed.
confidence the approximate coverage probability for the confidence intervals to be computed.
Details

Multiway tables of data are accepted and any two levels of any dimension can be chosen as defining the comparison groups. The rate (odds) ratio estimates and the associated significance tests may be collapsed over all the remaining dimensions of the table, or over selected dimensions only, so that tables of estimates and tests are computed.

Value

A list giving tables of rate (odds) ratio estimates, their standard errors (on a log scale), lower and upper confidence limits, chi-squared tests (1 degree of freedom) and the corresponding p-values. The result list also includes numerator and denominator of the Mantel-Haenszel estimates (q, r), and score test statistics and score variance (u, v).

Side Effects

None

References


See Also

Lexis

Examples

# If d and y are 3-way tables of cases and person-years
# observation formed by tabulation by two confounders
# (named "C1" and "C2") an exposure of interest ("E"),
# the following command will calculate an overall
# Mantel-Haenszel comparison of the first two exposure
# groups.
#
# Generate some bogus data
dnam <- list(E=c("low","medium","high"), C1=letters[1:2], C2=LETTERS[1:4])
d <- array(sample(2:80, 24),
            dimnames=dnam, dim=sapply(dnam, length))
y <- array(abs(rnorm(24, 227, 50)),
            dimnames=dnam, dim=sapply(dnam, length))
 mh(d, y, compare="E")
#
# Or, if exposure levels named "low" and "high" are to be
# compared and these are not the first two levels of E :
#
# mh(d, y, compare="E", levels=c("low", "high"))
#
# If we wish to carry out an analysis which controls for C1,
# but examines the results at each level of C2:
#
# mh(d, y, compare="E", by="C2")
# It is also possible to look at rate ratios for every combination of C1 and C2:
# mh(d, y, compare="E", by=c("C1", "C2"))
# If dimensions and levels of the table are unnamed, they must be referred to by number.

---

### mortDK

_Population mortality rates for Denmark in 1-year age-classes._

#### Description

The `mortDK` data frame has 1820 rows and 21 columns.

#### Format

This data frame contains the following columns:

- **age**: Age class, 0–89, 90+.
- **sex**: Sex, 1: male, 2: female.
- **risk**: Number of person-years in the Danish population.
- **dt**: Number of deaths.
- **rt**: Overall mortality rate in cases per 1000 person-years, i.e. \(rt=\frac{dt}{risk}\times1000\)
- **r1**: Infections
- **r2**: Cancer.
- **r3**: Tumors, benign, unspecific nature.
- **r4**: Endocrine, metabolic.
- **r5**: Blood.
- **r6**: Nervous system, psychiatric.
- **r7**: Cerebrovascular.
- **r8**: Cardiac.
- **r9**: Respiratory diseases, excl. cancer.
- **r10**: Liver, excl. cancer.
- **r11**: Digestive, other.
- **r12**: Genitourinary.
- **r13**: Ill-defined symptoms.
- **r14**: All other, natural.
- **r15**: Violent.
Source

Statistics Denmark, National board of health provided original data. Michael Andersson grouped the causes of death.

See Also

thoro, gmortDK

Examples

data(mortDK)

N. dk  Population size in Denmark

Description

The population size at 1st January in ages 0-99.

Usage

data(N.dk)

Format

A data frame with 7200 observations on the following 4 variables.

sex  Sex, 1:males, 2:females
A  Age. 0:0, 1:1, ..., 98:98, 99:99+
P  Year
N  Number of persons alive at 1st January year P

Source

http://www.statistikbanken.dk/statbank5a/SelectTable/omrade0.asp?SubjectCode=02&PLanguage=1&ShowNews=OFF

Examples

data(N.dk)
str(N.dk)
with(N.dk,addmargins(tapply(N,list(P,sex),sum),2))
with(subset(N.dk,P=max(P)),addmargins(tapply(N,list(A,sex),sum)))
Create risk time ("Person-Years") in Lexis triangles from population count data.

Description

Data on population size at equidistant dates and age-classes are used to estimate person-time at risk in Lexis-triangles, i.e. classes classified by age, period AND cohort (date of birth). Only works for data where age-classes have the same width as the period-intervals.

Usage

\[ \text{N2Y}( A, P, N, \\
\text{data} = \text{NULL}, \\
\text{return.dfr} = \text{TRUE}) \]

Arguments

- **A**: Name of the age-variable, which should be numeric, corresponding to the left endpoints of the age intervals.
- **P**: Name of the period-variable, which should be numeric, corresponding to the date of population count.
- **N**: The population size at date \( P \) in age class \( A \).
- **data**: A data frame in which arguments are interpreted.
- **return.dfr**: Logical. Should the results be returned as a data frame (default TRUE) or as a table.

Details

The calculation of the risk time from the population figures is done as described in: B. Carstensen: Age-Period-Cohort models for the Lexis diagram. Statistics in Medicine, 26: 3018-3045, 2007.

Value

A data frame with variables \( A, P \) and \( Y \), representing the mean age and period in the Lexis triangles and the person-time in them, respectively. The person-time is in units of the distance between population count dates.

If \( \text{res.dfr} = \text{FALSE} \) a three-way table classified by the left end point of the age-classes and the periods and a factor \( \text{wh} \) taking the values \( \text{up} \) and \( \text{lo} \) corresponding to upper (early cohort) and lower (late cohort) Lexis triangles.

Author(s)

Bendix Carstensen, [BendixCarstensen.com](http://BendixCarstensen.com)
References


See Also

splitLexis, apcNfit

Examples

# Danish population at 1 Jan each year by sex and age
data( N.dk )
# An illustrative subset
( Nx <- subset( N.dk, sex==1 & A<5 & P<1975 ) )
# Show the data in tabular form
xtabs( N ~ A + P, data=Nx )
# Lexis triangles as data frame
Nt <- N2Y( data=Nx, return.dfr=TRUE )
xtabs( Y ~ round(A,2) + round(P,2), data=Nt )
# Lexis triangles as a 3-dim array
ftable( N2Y( data=Nx, return.dfr=FALSE ) )

# Calculation of PY for persons born 1970 in 1972
( N.1.1972 <- subset( Nx, A==1 & P==1972) )
( N.2.1973 <- subset( Nx, A==2 & P==1973) )
N.1.1972/3 + N.2.1973/6

# These number can be found in the following plot:

# Blue numbers are population size at 1 January
# Red numbers are the computed person-years in Lexis triangles:
 Lexis диаграмма( age=c(0,4), date=c(1970,1975), int=1, coh.grid=TRUE )
 with( Nx, text(P, A=0.5, paste(N), srt=90, col="blue") )
 with( Nt, text(P, A, formatC(Y,format="f", digits=1), col="red") )
text( 1970.5, 2, "Population count 1 January", srt=90, col="blue")
text( 1974.5, 2, "Person-years", col="red")

NArray

Set up an array of NAs, solely from the list of dimnames

Description

Defines an array of NAs, solely from the list of dimnames

Usage

NArray( x, cells=NA )
ZArray( x, cells=0 )
ncut

Arguments

x        A (possibly named) list to be used as dimnames for the resulting array
cells    Value(s) to fill the array

Details

This is a simple useful way of defining arrays to be used for collection of results. The point is that everything is defined from the named list, so in the process of defining what you want to collect, there is only one place in the program to edit. It's just a wrapper for Array. ZArray is just a wrapper for NAArray with a different default.

Value

An array with dimnames attribute x, and all values equal to cells.

Author(s)

Bendix Carstensen

Examples

ftable(NAarray( list(Aye = c("Yes", "Si", "Oui"), Bee = c("Hum", "Buzz"), Sea = c("White", "Black", "Red", "Dead" ))) )

ncut

Function to group a variable in intervals.

Description

Cuts a continuous variable in intervals. As opposed to cut which returns a factor, ncut returns a numeric variable.

Usage

ncut(x, breaks, type="left")

Arguments

x         A numerical vector.
breaks    Vector of breakpoints. NA will results for values below min(breaks) if type="left", for values above max(breaks) if type="right" and for values outside range(breaks) if type="mid"
type      Character: one of c("left", "right", "mid"), indicating whether the left, right or midpoint of the intervals defined in breaks is returned.
Details
The function uses the base function `findInterval`.

Value
A numerical vector of the same length as \( x \).

Author(s)
Bendix Carstensen, Steno Diabetes Center, <b@bx.c.dk>, [http://BendixCarstensen.com](http://BendixCarstensen.com), with essential input from Martyn Plummer, IARC.

See Also
cut, `findInterval`

Examples
```r
br <- c(-2,0,1,2.5)
x <- c(rnorm(10), br, -3, 3)
cbind(l=ncut(x, breaks=br, type="l"),
    m=ncut(x, breaks=br, type="m"),
    r=ncut(x, breaks=br, type="r"))[order(x),]
x <- rnorm(200)
plot(x, ncut(x, breaks=br, type="l"), pch=16, col="blue", ylim=range(x))
abline(0, 1)
abline(v=br)
points(x, ncut(x, breaks=br, type="r"), pch=16, col="red")
points(x, ncut(x, breaks=br, type="m"), pch=16, col="green")
```

---

nice	Nice breakpoints

Description
The function calls `pretty` for linear scale. For a log-scale nice are computed using a set of specified number in a decade.

Usage
```r
nice(x, log = F, lpos = c(1, 2, 5), ...)
```

Arguments
- **x**: Numerical vector to
- **log**: Logical. Is the scale logartimic?
- **lpos**: Numeric. Numbers between 1 and 10 giving the desired breakpoints in this interval.
- **...**: Arguments passed on to `pretty` if `log`=FALSE
Value

A vector of breakpoints.

Author(s)

Bendix Carstensen, <b@bxc.dk>, http://BendixCarstensen.com

See Also

pretty

Examples

nice( exp( rnorm( 100 ) ), log=TRUE )

---

nickel  
A Cohort of Nickel Smelters in South Wales

Description

The nickel data frame has 679 rows and 7 columns. The data concern a cohort of nickel smelting workers in South Wales and are taken from Breslow and Day, Volume 2. For comparison purposes, England and Wales mortality rates (per 1,000,000 per annum) from lung cancer (ICDs 162 and 163), nasal cancer (ICD 160), and all causes, by age group and calendar period, are supplied in the dataset ewrates.

Format

This data frame contains the following columns:

- id: Subject identifier (numeric)
- icd: ICD cause of death if dead, 0 otherwise (numeric)
- exposure: Exposure index for workplace (numeric)
- dob: Date of birth (numeric)
- age1st: Age at first exposure (numeric)
- agein: Age at start of follow-up (numeric)
- ageout: Age at end of follow-up (numeric)

Source


Examples

data(nickel)
str(nickel)
**Natural splines** - (cubic splines linear beyond outermost knots) with convenient specification of knots and possibility of centering, detrending and clamping.

**Description**

This function is partly for convenient specification of natural splines in practical modeling. The convention used is to take the smallest and the largest of the supplied knots as boundary knots. It also has the option of centering the effects provided at a chosen reference point as well as projecting the columns on the orthogonal space to that spanned by the intercept and the linear effect of the variable, and finally fixing slopes beyond boundary knots (clamping).

**Usage**

```r
ns(x, ref = NULL, df = NULL, 
    knots = NULL, 
    intercept = FALSE, 
    Boundary.knots = NULL, 
    fixsl = c(FALSE, FALSE), 
    detrend = FALSE)
```

**Arguments**

- `x`: A variable.
- `ref`: Scalar. Reference point on the x-scale, where the resulting effect will be 0.
- `df`: degrees of freedom.
- `knots`: knots to be used both as boundary and internal knots. If `Boundary.knots` are given, this will be taken as the set of internal knots.
- `intercept`: Should the intercept be included in the resulting basis? Ignored if any of `ref` or `detrend` is given.
- `Boundary.knots`: The boundary knots beyond which the spline is linear. Defaults to the minimum and maximum of knots.
- `fixsl`: Specification of whether slopes beyond outer knots should be fixed to 0. `FALSE` corresponds to no restriction; a curve with 0 slope beyond the upper knot is obtained using `fixsl = c(FALSE, TRUE)`. Ignored if `detrend` is TRUE.
- `detrend`: If TRUE, the columns of the spline basis will be projected to the orthogonal of `cbind(1,x)`. Optionally `detrend` can be given as a vector of non-negative numbers used to define an inner product as `diag(detrend)` for projection on the orthogonal to `cbind(1,x)`. The default is projection w.r.t. the inner product defined by the identity matrix.
Value

A matrix of dimension c(length(x), df) where either df was supplied or if knots were supplied, 
df = length(knots) - intercept. Ns returns a spline basis which is centered at ref. Ns with 
the argument detrend=TRUE returns a spline basis which is orthogonal to cbind(1,x) with respect 
to the inner product defined by the positive definite matrix diag(weight) (an assumption which is 
checked).

Note

The need for this function is primarily from analysis of rates in epidemiology and demography, 
where the dataset are time-split records of follow-up, and the range of data therefore rarely is of any 
interest (let alone meaningful).

In Poisson modeling of rates based on time-split records one should aim at having the same number 
of events between knots, rather than the same number of observations.

Author(s)

Bendix Carstensen <b@bxc.dk>, Lars Jorge Diaz, Steno Diabetes Center.

Examples

```r
require(splines)
require(stats)
require(graphics)

ns( women$height, df = 3)
Ns( women$height, knots=c(63,59,71,67) )

# Gives the same results as ns:
summary( lm(weight ~ ns(height, df = 3), data = women) )
summary( lm(weight ~ Ns(height, df = 3), data = women) )

# Get the diabetes data and set up as Lexis object
data(DMLate)
DMLate <- DMLate[sample(1:nrow(DMLate),500),]
dm1 <- Lexis( entry = list(Per=dodm, Age=dodm-dobth, DMDur=0 ),
        exit = list(Per=dox),
        exit.status = factor(!is.na(dodth),labels=c("DM","Dead")),
        data = DMLate )

# Split follow-up in 1-year age intervals
dms <- splitLexis( dm1, time.scale="Age", breaks=0:100 )
summary( dms )

# Model age-specific rates using Ns with 6 knots
# and period-specific RRs around 2000 with 4 knots
# with the same number of deaths between each pair of knots
n.kn <- 6
( a.kn <- with( subset(dms,lex.Xst="Dead"),
        quantile( Age+lex.dur, probs=(1:n.kn-0.5)/n.kn ) ) )
```

n.kn <- 4
( p.kn <- with( subset( dms, lex.Xst=='Dead' ),
    quantile( Per+lex.dur, probs=(1:n.kn-0.5)/n.kn ) ) )
m1 <- glm( lex.Xst=='Dead' ~ ns( Age, kn=a.kn ) +
    ns( Per, kn=p.kn, ref=2000 ),
    offset = log( lex.dur ),
    family = poisson,
    data = dms )

# Plot estimated age-mortality curve for the year 2005 and knots chosen:
nd <- data.frame( Age=seq(40,100,0.1), Per=2005, lex.dur=1000 )
par( mfrow=c(1,2) )
matplot( nd$Age, ci.pred( m1, newdata=nd ),
    type="l", lwd=c(3,1,1), lty=1, col="black", log="y",
    ylab="Mortality rates per 1000 PY", xlab="Age (years)", las=1, ylim=c(1,1000) )

# Clamped age effect to the right of rightmost knot.
m1.c <- glm( lex.Xst=='Dead' ~ ns( Age, kn=a.kn, fixsl=c(FALSE,TRUE) ) +
    ns( Per, kn=p.kn, ref=2000 ),
    offset = log( lex.dur ),
    family = poisson,
    data = dms )

# Plot estimated age-mortality curve for the year 2005 and knots chosen.
matplot( nd$Age, ci.pred( m1.c, newdata=nd ),
    type="l", lwd=c(3,1,1), lty=1, col="black", log="y",
    ylab="Mortality rates per 1000 PY", xlab="Age (years)", las=1, ylim=c(1,1000) )

par( mfrow=c(1,1) )

# Including a linear Age effect of 0.05 to the right of rightmost knot.
m1.l <- glm( lex.Xst=='Dead' ~ ns( Age, kn=a.kn, fixsl=c(FALSE,TRUE) ) +
    ns( Per, kn=p.kn, ref=2000 ),
    offset = log( lex.dur ) + pmax( Age, max( a.kn ) ) * 0.05,
    family = poisson,
    data = dms )

# Plot estimated age-mortality curve for the year 2005 and knots chosen.
nd <- data.frame(Age=40:100,Per=2005,lex.dur=1000)
matplot( nd$Age, ci.pred( m1.l, newdata=nd ),
    type="l", lwd=c(3,1,1), lty=1, col="black", log="y",
    ylab="Mortality rates per 1000 PY", xlab="Age (years)", las=1, ylim=c(1,1000) )
rug( a.kn, lwd=2 )

cannot determine truth value of logical

occup

A small occupational cohort
**Description**

This is the data that is behind the illustrative Lexis diagram in Breslow & Day’s book on case-control studies.

**Usage**

```r
data(occup)
```

**Format**

A data frame with 13 observations on the following 4 variables.

- **AoE** a numeric vector, Age at Entry
- **DoE** a numeric vector, Date of entry
- **DoX** a numeric vector, Date of eXit
- **Xst** eXit status D-event, W-withdrawal, X-censoring

**References**


**Examples**

```r
data(occup)
lx <- Lexis( entry = list( per=DoE, age=AoE ),
     exit = list( per=DoX ),
     entry.status = "W",
     exit.status = Xst,
     data = occup )
plot( lx )
# Split follow-up in 5-year classes
sx <- splitLexis( lx, seq(1940,1960,5), "per" )
sx <- splitLexis( sx, seq( 40, 65,5 ), "age" )
plot( sx )

# Plot with a bit more paraphernalia and a device to get
# the years on the same physical scale on both axes
ypi <- 2.5 # Years per inch
dev.new( height=15/ypi+1, width=20/ypi+1 ) # add an inch in each direction for par( mai=c(3,3,1,1)/4, mgp=c(3,1,0)/1.6 ) # the margins set in inches by mai=
plot(sx,las=1,col="black",lty.grid=1,lwd=2,type="l",
     xlim=c(1940,1960),ylim=c(40,55),xaxs="i",yaxs="i",yaxt="n",
     xlab="Calendar year", ylab="Age (years)"
)
axis( side=2, at=seq(40,55,5), las=1 )
points(sx,pch=c(NA,16)[(sx$lex.Xst=="D")+1] )
box() # Annotation with the person-years
PY.ann.Lexis( sx, cex=0.8 )
```
pc.lines

Plot period and cohort effects in an APC-frame.

Description

When an APC-frame has been produced by \texttt{apc.frame}, this function draws curves in the period/cohort part of the frame.

Usage

\begin{verbatim}
pc.points( x, y, ... )
pc.lines( x, y, ... )
pc.matpoints( x, y, ... )
pc.matlines( x, y, ... )
cp.points( x, y, ... )
cp.lines( x, y, ... )
cp.matpoints( x, y, ... )
cp.matlines( x, y, ... )
\end{verbatim}

Arguments

\begin{itemize}
  \item \texttt{x} \hspace{1cm} vector of \textit{x}-coordinates.
  \item \texttt{y} \hspace{1cm} vector of \textit{y}-coordinates.
  \item \texttt{...} \hspace{1cm} Further parameters to be transmitted to points, lines, matpoints or matlines used for plotting the three sets of curves.
\end{itemize}

Details

Since the Age-part of the frame is referred to by its real coordinates plotting in the calendar time part requires translation and scaling to put things correctly there, that is done by the functions \texttt{pc.points} etc.

The functions \texttt{cp.points} etc. are just synonyms for these, in recognition of the fact that you can never remember whether it is "pc" pr "cp".

Value

The functions return nothing.

Author(s)

Bendix Carstensen, Steno Diabetes Center, \url{http://BendixCarstensen.com}

See Also

\texttt{apc.frame, apc.fit, plot.apc, lines.apc}
pctab  

Create percentages in a table

Description

Computes percentages and a margin of totals along a given margin of a table.

Usage

\[
\text{pctab}(T, \text{margin} = \text{length(dim}(T)), \text{dec}=1)
\]

Arguments

- **TT**: A table or array object
- **margin**: Which margin should be the total
- **dec**: How many decimals should be printed? If 0 or FALSE nothing is printed

Value

A table of percentages, where all dimensions except the one specified margin has two extra levels named "All" (where all entries are 100) and "N". The function prints the table with dec decimals.

Author(s)


See Also

- `addmargins`

Examples

\[
\begin{align*}
\text{Aye} & \leftarrow \text{sample( c("Yes","Si","Qui"), 177, replace=TRUE )} \\
\text{Bee} & \leftarrow \text{sample( c("Hum","Buzz"), 177, replace=TRUE )} \\
\text{Sea} & \leftarrow \text{sample( c("White","Black","Red","Dead"), 177, replace=TRUE )} \\
\text{A} & \leftarrow \text{table( Aye, Bee, Sea )} \\
\text{A} & \leftarrow \text{ftable( pctab( A ) )} \\
\text{ftable( pctab( addmargins( A, 1 ), 3 ) )} \\
\text{round( ftable( pctab( addmargins( A, 1 ), 3 ), row.vars=3 ), 1) }
\end{align*}
\]
plot.apc

Plot the estimates from a fitted Age-Period-Cohort model

Description

This function plots the estimates created by `apc.fit` in a single graph. It just calls `apc.frame` after computing some sensible values of the parameters, and subsequently plots the estimates using `apc.lines`.

Usage

```r
## S3 method for class 'apc'
plot(x, r.txt="Rate", ...)
plot(x, r.txt="Rate", ...)
```

Arguments

- `x`: An object of class `apc`.
- `r.txt`: The text to put on the vertical rate axis.
- `...`: Additional arguments passed on to `apc.lines`.

Details

`plot.apc` is just a wrapper for `apc.plot`.

Value

A numerical vector of length two, with names `c("cp.offset", "RR.fac")`. The first is the offset for the cohort period-axis, the second the multiplication factor for the rate-ratio scale. Therefore, if you want to plot at `(x,y)` in the right panel, use `(x-`res`["cp.offset"], y/`res`["RR.fac")] = (x-`res`[1], y/`res`[2]). This vector should be supplied for the parameter `frame.par` to `apc.lines` if more sets of estimates is plotted in the same graph, however see `cp.points`.

Author(s)

Bendix Carstensen, Steno Diabetes Center, [http://BendixCarstensen.com](http://BendixCarstensen.com)

See Also

`apc.lines, lines.apc, apc.frame, apc.fit`
Examples

```r
data(lungDK)
attach(lungDK)
apc1 <- apc.fit( A=Ax, P=Px, D=D, Y=Y/10^5 )
fp <- apc.plot( apc1 )
apc.lines( apc1, frame.par=fp, drift=1.01, col="red" )
for( i in 1:11 )
apc.lines( apc1, frame.par=fp, drift=1+(i-6)/100, col=rainbow(12)[i] )
```

Description

The follow-up histories represented by a Lexis object can be plotted using one or two dimensions. The two dimensional plot is a Lexis diagram showing follow-up time simultaneously on two time scales.

Usage

```r
## S3 method for class 'Lexis'
plot(x=Lexis( entry=list(Date=1900, Age=0), exit=list(Age=0) ),
     time.scale = NULL, type="l", breaks="lightgray", ...)
## S3 method for class 'Lexis'
points(x, time.scale = options()[["Lexis.time.scale"]], ...)
## S3 method for class 'Lexis'
lines(x, time.scale = options()[["Lexis.time.scale"]], ...)
## S3 method for class 'Lexis'
PY.ann(x, time.scale = options()[["Lexis.time.scale"]], digits=1, ...)
```

Arguments

- `x` An object of class `Lexis`. The default is a bogus `Lexis` object, so that `plot.Lexis` can be called without the first argument and still produce a(n empty) Lexis diagram. Unless arguments `xlim` and `ylim` are given in this case the diagram is looking pretty daft.

- `time.scale` A vector of length 1 or 2 giving the time scales to be plotted either by name or numerical order.

- `type` Character indication what to draw: "n" nothing (just set up the diagram), "l" - lifelelines, "p" - endpoints of follow-up, "b" - both lifelines and endpoints.

- `breaks` a string giving the colour of grid lines to be drawn when plotting a split `Lexis` object. Grid lines can be suppressed by supplying the value `NULL` to the `breaks` argument.

- `digits` Numerical. How many digits after the decimal points should be when plotting the person-years.
Further graphical parameters to be passed to the plotting methods. Grids can be drawn (behind the life lines) using the following parameters in `plot`:

- `grid`: If logical, a background grid is set up using the axis ticks. If a list, the first component is used as positions for the vertical lines and the last as positions for the horizontal. If a numerical vector, grids on both axes are set up using the distance between the numbers.
- `col.grid`: Color of the background grid.
- `lty.grid`: Line type for the grid.
- `coh.grid`: Should a 45 degree grid be plotted?

Details

The plot method for `lexis` objects traces “life lines” from the start to the end of follow-up. The `points` method plots points at the end of the life lines.

If `time.scale` is of length 1, the life lines are drawn horizontally, with the time scale on the X axis and the id value on the Y axis. If `time.scale` is of length 2, a Lexis diagram is produced, with diagonal life lines plotted against both time scales simultaneously.

If `lex` has been split along one of the time axes by a call to `splitLexis`, then vertical or horizontal grid lines are plotted (on top of the life lines) at the break points.

`py.ann` writes the length of each (segment of) life line at the middle of the line. Not advisable to use with large cohorts. Another example is in the example file for `occup`.

Author(s)

Martyn Plummer

See Also

`lexis`, `splitLexis`

Examples

```r
# A small bogus cohort
xcoh <- structure( list( id = c("A", "B", "C"),
    birth = c("14/07/1952", "01/04/1957", "10/06/1987"),
    fail = c(1, 0, 1) ),
  .Names = c("id", "birth", "entry", "exit", "fail"),
  row.names = c("1", "2", "3"),
  class = "data.frame" )

# Convert the character dates into numerical variables (fractional years)
xcoh$bt <- cal.yr( xcoh$birth, format="%d/%m/%Y" )
xcoh$en <- cal.yr( xcoh$entry, format="%d/%m/%Y" )
xcoh$ex <- cal.yr( xcoh$exit, format="%d/%m/%Y" )

# See how it looks
```

plot.Lexis
plotCIF

xcoh

# Define as Lexis object with timescales calendar time and age
Lcoh <- Lexis(
  entry = list( per=en ),
  exit = list( per=ex, age=ex-bt ),
  exit.status = fail,
  data = xcoh )

# Default plot of follow-up
plot( Lcoh )
# Show follow-up time
PY.ann( Lcoh )

# Show exit status
plot( Lcoh, type="b" )
# Same but failures only
plot( Lcoh, type="b", pch=c(NA,16)[Lcoh$fail+1] )

# With a grid and deaths as endpoints
plot( Lcoh, grid=0:10*10, col="black" )
points( Lcoh, pch=c(NA,16)[Lcoh$lex.Xst+1] )
# With a lot of bells and whistles:
plot( Lcoh, grid=0:20*5, col="black", xaxs="i", yaxs="i",
  xlim=c(1950,2010), ylim=c(0,50), lwd=3, las=1 )
points( Lcoh, pch=c(NA,16)[Lcoh$lex.Xst+1], col="red", cex=1.5 )

plotCIF

Plotting Aalen-Johansen curves for competing events

Description

Function plotCIF plots, for one or more groups, the cumulative incidence curves for a selected event out of two or more competing events. Function stackedCIF plots, for one group or population, the cumulative incidence curves for two or more competing events such that the cumulative incidences are stacked upon each other. The CIFs are estimated by the Aalen-Johansen method.

Usage

```r
## S3 method for class 'survfit'
plotCIF( x, event = 1,
  xlab = "Time",
  ylab = "Cumulative incidence",
  ylim = c(0, 1),
  lty = NULL,
  col = NULL, ... )
```

```r
## S3 method for class 'survfit'
stackedCIF( x, group = 1,
  colour = NULL,
  ... )
```
Arguments

- **x**: An object of class `survfit`, the type of event in `Surv()` being "mstate"; the first level of the event factor represents censoring and the remaining ones the alternative competing events.
- **event**: Determines the event for which the cumulative incidence curve is plotted by `plotCIF`.
- **group**: An integer showing the selected level of a possible grouping factor appearing in the model formula in `survfit` when plotting by `stackedCIF`.
- **col**: A vector specifying the plotting color(s) of the curve(s) for the different groups in `plotCIF` – default: all "black".
- **colour**: A vector indicating the colours to be used for shading the areas pertinent to the separate outcomes in `stackedCIF` – default: all "white".
- **xlab**: Label for the $x$-axis.
- **ylab**: Label for the $y$-axis.
- **ylim**: Limits of the $y$-axis.
- **lty**: A vector specifying the line type(s) of the curve(s) for the different groups – default: all 1 (=solid).
- **...**: Further graphical parameters to be passed.

Details

The order in which the curves with `stackedCIF` are piled upon each other is the same as the ordering of the values or levels of the competing events in the pertinent event variable. The ordering can be changed by permuting the levels as desired using function `relevel`, after which `survfit` is called with the releveled event variable in `Surv()`.

Value

No value is returned but a plot is produced as a side-effect.

Note

Aalen-Johansen curves for competing events in several groups can also be plotted by function `plot survfit` of the survival library as well as by some functions in other packages covering analysis of time-to-event data.

Author(s)

Esa Läärä, <esa.laara@oulu.fi>
References


See Also

```r
survfit, plot, plot.survfit.
```

Examples

```r
library(survival) # requires version 2.39-4 or later
head(mgus)
# Aalen-Johansen estimates of CIF are plotted by sex for two
# competing events: (1) progression (pcm), and (2) death, in
# a cohort of patients with monoclonal gammopathy.

# The data are actually covering transitions from pcm to death, too,
# for those entering the state of pcm. Such patients have two rows
# in the data frame, and in their 2nd row the 'start' time is
# the time to pcm (in days).

# In our analysis we shall only include those time intervals with value 0
# for variable 'start'. Thus, the relevant follow-up time is represented
# by variable 'stop' (days). For convenience, days are converted to years.

fitCI <- survfit(Surv(stop/365.25, event, type="mstate") ~ sex,
                 data= subset(mgus1, start==0) )
par(mfrow=c(1,2))
plotCIF(fitCI, event = 1, col = c("red", "blue"),
       main = "Progression", xlab="Time (years)"
       )
text( 38, 0.15, "Men", pos = 2)
text( 38, 0.4, "Women", pos = 2)
plotCIF(fitCI, event = 2, col = c("red", "blue"),
       main = "Death", xlab="Time (years)"
       )
text( 38, 0.8, "Men", pos = 2)
text( 38, 0.5, "Women", pos = 2)
par(mfrow=c(1,2))
stackedCIF(fitCI, group = 1, colour = c("gray80", "gray90"),
          main = "Women", xlab="Time (years)"
          )
text( 36, 0.15, "PCM", pos = 2)
text( 36, 0.6, "Death", pos = 2)
stackedCIF(fitCI, group = 2, colour = c("gray80", "gray90"),
          main = "Men", xlab="Time (years)"
          )
text( 39, 0.10, "PCM", pos = 2)
text( 39, 0.6, "Death", pos = 2)
```
**plotEst**

*Plot estimates with confidence limits (forest plot)*

**Description**

Plots parameter estimates with confidence intervals, annotated with parameter names. A dot is plotted at the estimate and a horizontal line extending from the lower to the upper limit is superimposed.

**Usage**

```r
ci.lin = inv_logit(GLM) which are the limits, names and standard errors

ci = ci.lin

ci.lin = matrix( ci, ncol=2 )

ci = cbind( est=ci.lin[,1], ci.lin[,2], ci.lin[,3] )

ci

plotEst( ests, y = dim(ests)[1]:1, 
txt = rownames(ests), 
txtpos = y, 
ylim = range(y)-c(0.5,0), 
xlab = "", 
xtic = nice(ests[!is.na(ests)], log = xlog), 
xlim = range( xtic ), 
xlog = FALSE, 
pch = 16, 
cex = 1, 
lwd = 2, 
col = "black", 
col.txt = "black", 
font.txt = 1, 
col.lines = col, 
col.points = col, 
vref = NULL, 
grid = FALSE, 
col.grid = gray(0.9), 
restore.par = TRUE, 
... )

linesEst( ests, y = dim(ests)[1]:1, pch = 16, cex = 1, lwd = 2, 
col="black", col.lines=col, col.points=col, ... )

pointsEst( ests, y = dim(ests)[1]:1, pch = 16, cex = 1, lwd = 2, 
col="black", col.lines=col, col.points=col, ... )
```

**Arguments**

- **ests**  
  Matrix with three columns: Estimate, lower limit, upper limit. If a model object is supplied, `ci.lin` is invoked for this object first.

- **y**  
  Vertical position of the lines.

- **txt**  
  Annotation of the estimates. Either a character vector or an expression vector.

- **txtpos**  
  Vertical position of the text. Defaults to `y`. 

---
plotEst

- ylim: Extent of the vertical axis.
- xlab: Annotation of the horizontal axis.
- xtic: Location of tickmarks on the x-axis.
- xlim: Extent of the x-axis.
- xlog: Should the x-axis be logarithmic?
- pch: What symbol should be used?
- cex: Expansion of the symbol.
- col: Colour of the points and lines.
- col.txt: Colour of the text annotating the estimates.
- font.txt: Font for the text annotating the estimates.
- col.lines: Colour of the lines.
- col.points: Colour of the symbol.
- lwd: Thickness of the lines.
- vref: Where should vertical reference line(s) be drawn?
- grid: If TRUE, vertical gridlines are drawn at the tickmarks. If a numerical vector is given vertical lines are drawn at grid.
- col.grid: Colour of the vertical gridlines
- restore.par: Should the graphics parameters be restored? If set to FALSE the coordinate system will still be available for additional plotting, and par("mai") will still have the very large value set in order to make room for the labelling of the estimates.
- ...: Arguments passed on to ci.lin when a model object is supplied as ests.

**Details**

plotEst makes a news plot, whereas linesEst and pointsEst (identical functions) adds to an existing plot.

If a model object of class "glm", "coxph", "clogistic" or "gnlm" is supplied the argument xlog defaults to TRUE, and exponentiated estimates are extracted by default.

**Value**

NULL

**Author(s)**

Bendix Carstensen, <b@bxc.dk>, [http://BendixCarstensen.com](http://BendixCarstensen.com)

**See Also**

ci.lin
Examples

# Bogus data and a linear model
f <- factor(sample(letters[1:5], 100, replace=TRUE))
x <- rnorm(100)
y <- 5 + 2 * as.integer(f) + 0.8 * x + rnorm(100) * 2
m1 <- lm(y ~ f)

# Produce some confidence intervals for contrast to first level
(cf <- ci.lin(m1, subset=1)[-2:4])

# Plots with increasing amounts of bells and whistles
par(mfcol=c(3,2), mar=c(3,3,2,1))
plotEst(cf)
plotEst(cf, grid=TRUE, cex=2, lwd=3)
plotEst(cf, grid=TRUE, cex=2, col.points="red", col.lines="green")
plotEst(cf, grid=TRUE, cex=2, col.points="red", col.lines="green",
xlog=TRUE, xtic=c(1:8), xlim=c(0.8,6))
rownames(cf)[1] <- "Contrast to fa:n fb"
plotEst(cf, grid=TRUE, cex=2, col.points=rainbow(4),
col.lines=rainbow(4), vref=1)

# etxt <- expression("Plain text, quoted",
"combined with maths: 
\sqrt(a)*\phi[c]
\ f^{dx} \ Hb ^{A[1]}[c]
\ e^{eff*e} \ kg ^{m^2}
plotEst(cf, txt=etxt, grid=TRUE, cex=2, col.points=rainbow(4),
col.lines=rainbow(4), vref=1)

---

plotevent  
Plot Equivalence Classes

Description

For interval censored data, segments of times between last.well and first.ill are plotted for each conversion in the data. It also plots the equivalence classes.

Usage

plotevent(last.well, first.ill, data)

Arguments

last.well  Time at which the individuals are last seen negative for the event
first.ill  Time at which the individuals are first seen positive for the event
data        Data with a transversal shape
Details

last.well and first.ill should be written as character in the function.

Value

Graph

Author(s)

Delphine Maucort-Boulch, Bendix Carstensen, Martyn Plummer

References


See Also

Iicens

projection.ip

Projection of columns of a matrix.

Description

Projects the columns of the matrix M on the space spanned by the columns of the matrix X, with respect to the inner product defined by weight: \( <x|y> = \sum(x*weight*y) \).

Usage

projection.ip(X, M, orth = FALSE, weight = rep(1, nrow(X)))

Arguments

X

Matrix defining the space to project onto.

M

Matrix of columns to be projected. Must have the same number of rows as X.

orth

Should the projection be on the orthogonal complement to span(X)?

weight

Weights defining the inner product. Numerical vector of length nrow(X).

Value

A matrix of full rank with columns in span(X)
rateplot

Functions to plot rates from a table classified by age and calendar
time (period)

Description

Produces plots of rates versus age, connected within period or cohort (Aplot), rates versus period connected within age-groups (Pplot) and rates and rates versus date of birth cohort (Cplot).
rateplot is a wrapper for these, allowing to produce the four classical displays with a single call.

Usage

rateplot( rates,
          which = c("ap","ac","pa","ca"),
          age = as.numeric( dimnames( rates )[[1]] ),
          per = as.numeric( dimnames( rates )[[2]] ),
          grid = FALSE,
          a.grid = grid,
          p.grid = grid,
          c.grid = grid,
          ygrid = grid,
          col.grid = gray( 0.9 ),
          a.lim = range( age, na.rm=TRUE ) + c(0,diff( range( age ) )/30),
          p.lim = range( per, na.rm=TRUE ) + c(0,diff( range( age ) )/30),
          c.lim = NULL,
          ylim = range( rates[rates>0], na.rm=TRUE ),
          at = NULL,
          labels = paste( at ),
          a.lab = "Age at diagnosis",
          p.lab = "Date of diagnosis",
          c.lab = "Date of birth",
          ylab = "Rates",
          type = "l",
          lwd = 2,
          lty = 1,
          log.ax = "y",
          las = 1,
          ann = FALSE,
          a.ann = ann,
          ...)
rateplot

p.ann = ann,
c.ann = ann,
xannx = 1/20,
cex.ann = 0.8,
a.thin = seq(1, length(age), 2),
p.thin = seq(1, length(per), 2),
c.thin = seq(2, length(age) + length(per) - 1, 2),
cexn = PNXL

Arguments

rates A two-dimensional table (or array) with rates to be plotted. It is assumed that
the first dimension is age and the second is period.
which A character vector with elements from `c("ap", "ac", "apc", "pa", "ca"). indication which plots should be produced. One plot per element is produced. The first letter indicates the x-axis of the plot, the remaining which groups should be connected, i.e. "pa" will plot rates versus period and connect age-classes, and "apc" will plot rates versus age, and connect both periods and cohorts.

age Numerical vector giving the means of the age-classes. Defaults to the rownames of `rates` as numeric.

per Numerical vector giving the means of the periods. Defaults to the columnnames of `rates` as numeric.

grid Logical indicating whether a background grid should be drawn.

a.grid Logical indicating whether a background grid on the age-axis should be drawn. If numerical it indicates the age-coordinates of the grid.

p.grid do. for the period.

c.grid do. for the cohort.

ygrid do. for the rate-dimension.

col.grid The colour of the grid.

a.lim Range for the age-axis.

p.lim Range for the period-axis.

c.lim Range for the cohort-axis.

ylim Range for the y-axis (rates).

at Position of labels on the y-axis (rates).

labels Labels to put on the y-axis (rates).

a.lab Text on the age-axis. Defaults to "Age".

p.lab Text on the period-axis. Defaults to "Date of diagnosis".

c.lab Text on the cohort-axis. Defaults to "Date of birth".

ylab Text on the rate-axis. Defaults to the name of the rate-table.

type How should the curves be plotted. Defaults to "l".

lwd Width of the lines. Defaults to 2.

lty Which type of lines should be used. Defaults to 1, a solid line.

log.ax Character with letters from "apcyr", indicating which axes should be logarithmic. "y" and "r" both refer to the rate scale. Defaults to "y".

las see `par`.

ann Should the curves be annotated?

a.ann Logical indicating whether age-curves should be annotated.

p.ann do. for period-curves.

a.ann do. for cohort-curves.

xannx The fraction that the x-axis is expanded when curves are annotated.

cex.ann Expansion factor for characters annotating curves.

a.thin Vector of integers indicating which of the age-classes should be labelled.
rateplot

p.thin  do. for the periods.
c.thin  do. for the cohorts.
col     Colours for the curves.
a.col   Colours for the age-curves.
p.col   do. for the period-curves.
c.col   do. for the cohort-curves.
p.lines Should rates from the same period be connected?
c.lines Should rates from the same cohort be connected?
...    Additional arguments passed on to matlines when plotting the curves.

Details

Zero values of the rates are ignored. They are neither in the plot nor in the calculation of the axis ranges.

Value

NULL. The function is used for its side-effect, the plot.

Author(s)

Bendix Carstensen, Steno Diabetes Center, http://BendixCarstensen.com

See Also

apc.frame

Examples

data(blcaIT)
attach(blcaIT)

# Table of rates:
bl.rate <- tapply(D, list(age, period), sum) /
            tapply(Y, list(age, period), sum)
bl.rate

# The four classical plots:
par(mfrow=c(2,2))
rateplot(bl.rate*10^6)

# The labels on the vertical axis could be nicer:
rateplot(bl.rate*10^6, at=10^(-1:3), labels=c(0.1,1,10,100,1000))

# More bells an whistles
par(mfrow=c(1,3), mar=c(3,3,1,1), oma=c(0,3,0,0), mgp=c(3,1,0)/1.6)
rateplot(bl.rate*10^6, ylab="", ann=TRUE, which=c("AC","PA","CA"),
at=10^(-1:3), labels=c(0.1,1,10,100,1000),
col=topo.colors(11), cex.ann=1.2)
Relevel

Reorder and combine levels of a factor

Description

The levels of a factor are re-ordered so that the levels specified by ref is first and the others are moved down. This is useful for \texttt{contr.treatment} contrasts which take the first level as the reference. Levels may also be combined.

Usage

\texttt{## S3 method for class 'factor'}
\texttt{Relevel( x, ref, first = TRUE, collapse="+", ... )}

Arguments

\texttt{x} \hspace{1cm} An unordered factor
\texttt{ref} \hspace{1cm} The names or numbers of levels to be the first. If \texttt{ref} is a list, factor levels mentioned in each list element are combined. If the list is named the names are used as new factor levels.
\texttt{first} \hspace{1cm} Should the levels mentioned in \texttt{ref} come before those not?
\texttt{collapse} \hspace{1cm} String used when collapsing factor levels.
\texttt{...} \hspace{1cm} Arguments passed on to other methods.

Value

An unordered factor, where levels of \texttt{x} have been reordered and/or collapsed.

Author(s)

Bendix Carstensen, BendixCarstensen.com.

See Also

\texttt{Relevel.Lexis}

Examples

\texttt{ff <- factor( sample( letters[1:5], 100, replace=TRUE ) )}
\texttt{table( ff, Relevel( ff, list( AB=1:2, "Dee"=4, c(3,5) ) ) )}
\texttt{table( ff, rr=Relevel( ff, list( 5:4, Z=c("c","a") ), coll="-und-", first=FALSE ) )}
**rm.tr**  
Remove transitions from a Lexis object.

**Description**

Sometimes certain transitions are not of interest. This function removes these and assigns the risk time in the target state of the transitions to the originating state.

**Usage**

```r
rm.tr(obj, from, to)
```

**Arguments**

- `obj`: A Lexis object.
- `from`: Character; name of the state from which the transition to be purged originates. Must be a valid state name for `obj`.
- `to`: Character; name of the state to which the transition to be purged targets. Must be a valid state name for `obj`.

**Details**

The function removes all transitions from `from` to `to`, and assigns all risk time in the `to` state after the transition (`lex.dur`) to the `from` state. This is only done for risk time in `to` occurring directly after `from`. Risk time in `to` occurring after a transition from states different from `from` is not affected. Transitions from `to` to another state, `other`, say, will be changed to transitions from `from` to `other`.

**Value**

A Lexis object with the indicated transition removed.

**Author(s)**

Bendix Carstensen, [BendixCarstensen.com](http://BendixCarstensen.com).

**See Also**

Relevel

**Examples**

```r
data(DMLate)
dml <- Lexis( entry = list(Per=dodm, Age=dodm-dobth, DMDur=0 ),
              exit = list(Per=dox),
              exit.status = factor(!is.na(dodth)),labels=c("DM","Dead")),
data = DMLate )
```
# A small subset for illustration
dml <- subset( dml, lex.id %in% c(13,15,20,28,40) )

# Cut the follow-up at start of insulin therapy
dmi <- cutLexis( dml, cut = dml$doins, 
    pre = "DM",
    new.state = "Ins" )[,1:10]

# How does it look?
dmi

# Remove all transitions DM -> Ins
rm.tr( dmi, "DM", "Ins" )

---

**ROC**

*Function to compute and draw ROC-curves.*

**Description**

Computes sensitivity, specificity and positive and negative predictive values for a test based on dichotomizing along the variable `test`, for prediction of `stat`. Plots curves of these and a ROC-curve.

**Usage**

```r
ROC( test = NULL,  
    stat = NULL,  
    form = NULL,  
    plot = c("sp", "ROC"),  
    PS = is.null(test),  
    PV = TRUE,  
    MX = TRUE,  
    MI = TRUE,  
    AUC = TRUE,  
    grid = seq(0,100,10),  
    col.grid = gray( 0.9 ),  
    cuts = NULL,  
    lwd = 2,  
    data = parent.frame(),  
    ... )
```

**Arguments**

- **test**: Numerical variable used for prediction.
- **stat**: Logical variable of true status.
- **form**: Formula used in a logistic regression. If this is given, `test` and `stat` are ignored. If not given then both `test` and `stat` must be supplied.
plot  Character variable. If "sp", the a plot of sensitivity, specificity and predictive values against test is produced, if "ROC" a ROC-curve is plotted. Both may be given.

PS  logical, if TRUE the x-axis in the plot "ps"-plot is the the predicted probability for stat==TRUE, otherwise it is the scale of test if this is given otherwise the scale of the linear predictor from the logistic regression.

PV  Should sensitivity, specificity and predictive values at the optimal cutpoint be given on the ROC plot?

MX  Should the "optimal cutpoint" (i.e. where sens+spec is maximal) be indicated on the ROC curve?

MI  Should model summary from the logistic regression model be printed in the plot?

AUC Should the area under the curve (AUC) be printed in the ROC plot?

grid  Numeric or logical. If FALSE no background grid is drawn. Otherwise a grid is drawn on both axes at grid percent.

col.grid  Colour of the grid lines drawn.

cuts  Points on the test-scale to be annotated on the ROC-curve.

lwd  Thickness of the curves

data  Data frame in which to interpret the variables.

...  Additional arguments for the plotting of the ROC-curve. Passed on to plot

Details

As an alternative to a test and a status variable, a model formula may given, in which case the the linear predictor is the test variable and the response is taken as the true status variable. The test used to derive sensitivity, specificity, PV+ and PV- as a function of \( x \) is \( \text{test} \geq x \) as a predictor of \( \text{stat} \)=TRUE.

Value

A list with two components:

res  dataframe with variables sens, spec, pvp, pvn and name of the test variable. The latter is the unique values of test or linear predictor from the logistic regression in ascending order with -Inf prepended. Since the sensitivity is defined as \( P(\text{test} > x)|\text{status} = \text{TRUE} \), the first row has sens equal to 1 and spec equal to 0, corresponding to drawing the ROC curve from the upper right to the lower left corner.

lr  glm object with the logistic regression result used for construction of the ROC curve

0, 1 or 2 plots are produced according to the setting of plot.

Author(s)

Bendix Carstensen, Steno Diabetes Center \\ University of Copenhagen, [http://BendixCarstensen.com](http://BendixCarstensen.com)
Examples

```r
x <- rnorm( 100 )
z <- rnorm( 100 )
w <- rnorm( 100 )
tigol <- function( x ) 1 - ( 1 + exp( x ) )^(-1)
y <- rbinom( 100, 1, tigol( 0.3 + 3*x + 5*z + 7*w ) )
ROC( form = y ~ x + z, plot="ROC" )
```

---

**S. typh**

*Salmonella Typhimurium outbreak 1996 in Denmark.*

---

**Description**

Matched case-control study of food poisoning.

**Format**

A data frame with 136 observations on the following 15 variables:

- **id**: Person identification
- **set**: Matched set indicator
- **case**: Case-control status (1:case, 0:control)
- **age**: Age of individual
- **sex**: Sex of individual (1: male, 2: female)
- **abroad**: Within the last two weeks visited abroad (1: yes, 0: no)
- **beef**: Within the last two weeks eaten beef
- **pork**: Within the last two weeks eaten pork
- **veal**: Within the last two weeks eaten veal
- **poultry**: Within the last two weeks eaten poultry
- **liverp**: Within the last two weeks eaten liverpaste
- **veg**: Within the last two weeks eaten vegetables
- **fruit**: Within the last two weeks eaten fruit
- **egg**: Within the last two weeks eaten eggs
- **plant7**: Within the last two weeks eaten meat from plant no. 7

**Details**

In the fall of 1996 an unusually large number of Salmonella Typhimurium cases were recorded in Fyn county in Denmark. The Danish Zoonosis Centre set up a matched case-control study to find the sources. Cases and two age-, sex- and residency-matched controls were telephone interviewed about their food intake during the last two weeks.

The participants were asked at which retailer(s) they had purchased meat. Retailers were independently of this linked to meat processing plants, and thus participants were linked to meat processing plants. This way persons could be linked to (amongst other) plant no 7.
Source

Tine Hald.

References


Examples

data(S.typh)

---

**simLexis**

*Simulate a Lexis object representing follow-up in a multistate model.*

**Description**

Based on a (pre-)Lexis object representing persons at given states and times, and full specification of transition intensities between states in the form of models for the transition rates, this function simulates transition times and -types for persons and returns a Lexis object representing the simulated cohort. The simulation scheme accommodates multiple timescales, including time since entry into an intermediate state, and accepts fitted Poisson models, Cox-models or just a function as specification of rates.

**Usage**

```r
simLexis( Tr, init,
        N = 1,
        lex.id,
        t.range = 20,
        n.int = 101,
        time.pts = seq(0,t.range,length.out=n.int) )
```

```r
nState( obj, at, from, time.scale = 1 )
pState( nSt, perm = 1:ncol(nSt) )
```

**S3 method for class 'pState'**

```r
plot( x,
      col = rainbow(ncol(x)),
      border = "transparent",
      xlab = "Time",
      ylim = 0:1,
      ylab = "Probability", ... )
```

**S3 method for class 'pState'**

```r
lines( x,
       col = rainbow(ncol(x)),
       border = "transparent", ... )
```
Arguments

Tr  A named list of named lists. The names of the list are names of the transient states in the model. Each list element is again a named list. The names of the elements of this inner list are the names of the states reachable from the state with name equal to the list. Elements of the inner lists represent transitions. See details.

init  A (pre-)Lexis object representing the initial state of the persons whose trajectories through the multiple states we want to simulate. Must have an attribute "time.since" — see details. Duplicate values of lex.id are not sensible and not accepted.

N  Numeric. How many persons should be simulated. N persons with covariate configuration of each row in init will be simulated. Either a scalar or a vector of length nrow(init).

lex.id  Vector of ids of the simulated persons. Useful when simulating in chunks.

t.range  Numerical scalar. The range of time over which to compute the cumulative rates when simulating. Simulated times beyond this will result in an observation censored at t.range after entry.

n.int  Number of intervals to use when computing (cumulative) rates.

time.pts  Numerical vector of times since start. Cumulative rates for transitions are computed at these times after stater and entry state. Simulation is only done till time max(time.pts) after start, where persons are censored. Must start with 0.

obj  A Lexis object.

from  The point on the time scale time.scale from which we start counting.

time.scale  The timescale to which from refer.

at  Time points (after from) where the number of persons in each state is to be computed.

nSt  A table obtained by nState.

perm  A permutation of columns used before cumulating row-wise and taking percentages.

x  An object of class pState, e.g. created by pState.

col  Colors for filling the areas between curves.

border  Colors for outline of the areas between curves.

xlab  Label on x-axis

ylim  Limits on y-axis

ylab  Label on y-axis

...  Further arguments passed on to plot.

Details

The simulation command simLexis is not defined as a method for Lexis objects, because the input is not a Lexis object, the Lexis-like object is merely representing a prevalent population and a specification of which variables that are timescales. The variables lex.dur and lex.xst are ignored (and overwritten) if present. The core input is the list Tr giving the transitions.
The components of \( Tr \) represents the transition intensities between states. The transition from state \( A \) to \( B \), say, is assumed stored in \( Tr \{ A,B \} \). Thus names of the elements of \( Tr \) are names of transient states, and the names of the elements of each these are the names of states reachable from the corresponding transient state.

The transition intensities are assumed modelled by either a glm with Poisson family or a Cox-model. In both cases the timescale(s) in the model must be using the names fo the timescales in a Lexis object representing the follow-up in a cohort, and the risk time must be taken from the variable \( lexNdur \) — see the example.

Alternatively, an element in \( Tr \) could be a function that from a data frame produces transition rates, or specifically cumulative transition rates over intervals of length \( lexNdur \).

The pre-Lexis object \( init \) must contain values of all variables used in any of the objects in \( Tr \), as well as all timescales - even those not used in the models. Moreover, the attributes \( time.scales \) and \( time.since \) must be present. The attribute \( time.since \) is a character vector of the same length as \( time.scales \) and an element has value "A" if the corresponding time scale is defined as "time since entry into state A", otherwise the value is "". If not present it will be set to a vector of ""s, which is only OK if no time scales are defined as time since entry to a state.

Note that the variables pre-Lexis object \( init \) must have the same mode and class as in the dataset used for fitting the models — hence the indexing of rows by brackets in the assignment of values used in the example below - this way the variables have their attributes preserved; using \( init[,"var"] \) <- or \( init$var <- \) replaces the variable, whereas \( init[1:4,"var"] <- \) or \( init$var[1:4] <- \) replaces values only and prevents you from entering non-existing factor levels etc.

The function \( Lexis \) automatically generates an attribute \( time.since \), and \( cutLexis \) updates it when new time scales are defined. Hence, the simplest way of defining a initial pre-Lexis object representing a current state of a (set of) persons to be followed through a multistate model is to take NULL rows of an existing Lexis object (normally the one used for estimation), and so ensuring that all relevant attributes and state levels are properly defined. See the example code.

The prevalence function \( nState \) computes the distribution of individuals in different states at pre-specified times. Only sensible for a simulated Lexis object. The function \( pState \) takes a matrix as output by \( nState \) and computes the row-wise cumulative probabilities across states, and leaves an object of class \( pState \), suitable for plotting.

Value

\( \text{simLexis} \) returns a \( Lexis \) object representing the experience of a population starting as \( init \) followed through the states according to the transitions in \( Tr \).

The function \( nState \) returns a table of persons classified by states at each of the times in \( at \). Note that this function can easily produce meaningless results, for example if applied to a \( Lexis \) object not created by simulation. If you apply it to a \( Lexis \) object generated by \( \text{simLexis} \), you must make sure that you start (from) the point where you started the simulation on the correct timescale, and you will get funny results if you try to tabulate beyond the censoring time for the simulation. The resulting object has class "table".

The result from using \( pState \) on the result from \( nState \) has class \( \text{c("pState","matrix")} \).

Author(s)

Bendix Carstensen, BendixCarstensen.com.
See Also

`Lexis, cutLexis, splitLexis`

Examples

data(DMlate)
dml <- Lexis( entry = list(Per=dodm, Age=dodm-dobth, DMdur=0 ),
    exit = list(Per=dox),
    exit.status = factor(!is.na(dodth),labels=c("DM","Dead")),
    data = DMlate[runif(nrow(DMlate))<0.1] )

# Split follow-up at insulin, introduce a new timescale,
# and split non-precursor states
dmi <- cutLexis( dml, cut = dml$doins,
    pre = "DM",
    new.state = "Ins",
    new.scale = "t.Ins",
    split.states = TRUE )

# Split the follow in 1-year intervals for modelling
Si <- splitLexis( dmi, 0:30/2, "DMdur" )

# Define knots
nk <- 4
( ai.kn <- with( subset(Si, lex.Xst=="Ins"),
    quantile( Age+lex.dur, probs=(1:nk-0.5)/nk ) )
( ad.kn <- with( subset(Si, lex.Xst=="Dead"),
    quantile( Age+lex.dur, probs=(1:nk-0.5)/nk ) )
( di.kn <- with( subset(Si, lex.Xst=="Ins"),
    quantile( DMdur+lex.dur, probs=(1:nk-0.5)/nk ) )
( dd.kn <- with( subset(Si, lex.Xst=="Dead"),
    quantile( DMdur+lex.dur, probs=(1:nk-0.5)/nk ) )
( td.kn <- with( subset(Si, lex.Xst=="Dead(Ins)"),
    quantile( t.Ins+lex.dur, probs=(1:nk-0.5)/nk ) )

# Fit Poisson models to transition rates
library( splines )
DM.Ins <- glm( (lex.Xst=="Ins") ~ ns( Age , knots=ai.kn ) +
    ns( DMdur, knots=di.kn ) +
    I(Per-2000) + sex,
    family=poisson, offset=log(lex.dur),
    data = subset(Si, lex.Cst=="DM") )
DM.Dead <- glm( (lex.Xst=="Dead") ~ ns( Age , knots=ad.kn ) +
    ns( DMdur, knots=dd.kn ) +
    I(Per-2000) + sex,
    family=poisson, offset=log(lex.dur),
    data = subset(Si, lex.Cst=="DM") )
Ins.Dead <- glm( (lex.Xst=="Dead(Ins)") ~ ns( Age , knots=ad.kn ) +
    ns( DMdur, knots=dd.kn ) +
    ns( t.Ins, knots=td.kn ) +
    I(Per-2000) + sex,
    family=poisson, offset=log(lex.dur),
    data = subset(Si, lex.Cst=="Ins") )

# Stuff the models into an object representing the transitions
Tr <- list( "DM" = list( "Ins" = DM.Ins,  
"Dead" = DM.Dead ),  
"Ins" = list( "Dead(Ins)" = Ins.Dead ) )
lapply( Tr, names )

# Define an initial object - note the combination of "select=" and NULL
# which ensures that the relevant attributes from the Lexis object 'Si'
# are carried over to 'ini' ( Si[NULL,1:9] will lose essential
# attributes ):
ini <- subset(Si,select=1:9)[NULL,]
ini[1:2,"lex.Cst"] <- "DM"
ini[1:2,"Per"] <- 1995
ini[1:2,"Age"] <- 60
ini[1:2,"DMdur"] <- 5
ini[1:2,"sex"] <- c("M","F")
str(ini)

# Simulate 200 of each sex using the estimated models in Tr
simL <- simLexis( Tr, ini, time.pts=seq(0,11,0.5), N=200 )
summary( simL )

# Find the number of persons in each state at a set of times.
# Note that the times are shirter than the time-span simulated.
nSt <- nState( subset(simL,sex="M"),
               at=seq(0,10,0.1), from=1995, time.scale="Per" )
nSt

# Show the cumulative prevalences in a different order than that of the
# state-level ordering and plot them using all defaults
pp <- pState( nSt, perm=c(1,2,4,3) )
head( pp )
plot( pp )

# A more useful set-up of the graph
clr <- c("orange2","forestgreen")
par( las=1 )
plot( pp, col=clr[c(2,1,1,2)] )
lines( as.numeric(rownames(pp)), pp[,2], lwd=2 )
mtext( "60 year old male, diagnosed 1995", side=3, line=2.5, adj=0 )
mtext( "Survival curve", side=3, line=1.5, adj=0 )
mtext( "DM, no insulin  DM, Insulin", side=3, line=0.5, adj=0, col=clr[1] )
mtext( "DM, no insulin", side=3, line=0.5, adj=0, col=clr[2] )
axis( side=4 )

# Using a Cox-model for the mortality rates assuming the two mortality
# rates to be proportional:
# When we fit a Cox-model, lex.dur must be used in the Surv() function,
# and the I() constuction must be used when specifying intermediate
# states as covariates, since factors with levels not present in the
# data will create NAs in the parameter vector returned by coxph, which
# in return will crash the simulation machinery.
library( survival )
Cox.Dead <- coxph( Surv( DMdur, DMdur+lex.dur,  
                   data=ini,  
                   clusters=ini[1:2,"sex"]  
                   )  
                   ,  
                   time.inc=1.0  
                   )

simLexis
The `splitLexis()` function divides each row of a `lexis` object into disjoint follow-up intervals according to the supplied break points.

### Usage

```
splitLexis(lex, breaks, time.scale, tol=Machine$double.eps*0.5)
```

### Arguments

- **lex**: an object of class `Lexis`
- **breaks**: a vector of break points
- **time.scale**: the name or number of the time scale to be split
- **tol**: numeric value \( \geq 0 \). Intervals shorter than this value are dropped

### Value

An object of class `Lexis` with multiple rows for each row of the argument `lex`. Each row of the new `Lexis` object contains the part of the follow-up interval that falls inside one of the time bands defined by the break points.

The variables representing the various time scales, are appropriately updated in the new `Lexis` object. The entry and exit status variables are also updated according to the rule that the entry status is retained until the end of follow-up. All other variables are considered to represent variables that are constant in time, and so are replicated across all rows having the same id value.

### Note

The `splitLexis()` function divides follow-up time into intervals using breakpoints that are common to all rows of the `Lexis` object. To split a `Lexis` object by break points that are unique to each row, use the `cutLexis` function.
splitLexis

Author(s)

Martyn Plummer

See Also

timeBand, cutLexis, mcutLexis, summary.Lexis

Examples

# A small bogus cohort
xcoh <- structure( list( id = c("A", "B", "C"),
    birth = c("14/07/1952", "01/04/1954", "10/06/1987"),
    fail = c(1, 0, 1) ),
.Names = c("id", "birth", "entry", "exit", "fail"),
row.names = c("1", "2", "3"),
class = "data.frame" )

# Convert the character dates into numerical variables (fractional years)
xcoh$dt <- cal.yr( xcoh$birth, format="%d/%m/%Y" )
xcoh$en <- cal.yr( xcoh$entry, format="%d/%m/%Y" )
xcoh$ex <- cal.yr( xcoh$exit, format="%d/%m/%Y" )

# See how it looks
xcoh

# Define as Lexis object with timescales calendar time and age
Lcoh <- Lexis( entry = list( per=en ),
    exit = list( per=ex, age=ex-bt ),
    exit.status = fail,
data = xcoh )

# Default plot of follow-up
plot( Lcoh )

# With a grid and deaths as endpoints
plot( Lcoh, grid=0:10*10, col="black" )
points( Lcoh, pch=c(NA,16)[Lcoh$ex.Xst+1] )

# With a lot of bells and whistles:
plot( Lcoh, grid=0:20*5, col="black", xaxs="i", yaxs="i",
    xlab=c(1960,2010), xlim=c(0,50), lwd=3, las=1 )
points( Lcoh, pch=c(NA,16)[Lcoh$ex.Xst+1], col="red", cex=1.5 )

# Split time along two time-axes
( x2 <- splitLexis( Lcoh, breaks = seq(1900,2000,5), time.scale="per" ) )
( x2 <- splitLexis( x2, breaks = seq(0,50,5), time.scale="age" ) )
str( x2 )

# Tabulate the cases and the person-years
summary( x2 )
Description

*stackLexis* produces a stacked object suited for analysis of several transition intensities simultaneously.

Usage

```r
## S3 method for class 'Lexis'
stack(x, ...)
tmat( x, ... )
## S3 method for class 'Lexis'
tmat(x, Y=FALSE, mode = "numeric", ...)
```

Arguments

- **x**: A *Lexis* object.
- **Y**: Logical. Should the risk time be put in the diagonal? This is a facility which is used by *boxesLexis*.
- **mode**: Should the matrix be returned as a numeric matrix with NAs at unused places or (mode="logical") as a logical matrix with FALSE on the diagonal.
- **...**: Not used.

Value

*tmLexis* returns a square transition matrix, classified by the levels of *lex.Cst* and *lex.Xst*, for every transition occurring the entry is the number of transitions occurring and NA in all other entries. If Y=TRUE, the diagonal will contain the risk time in each of the states.

*stackLexis* returns a dataframe to be used for analysis of multistate data when all transitions are modelled together, for example if some parameters are required to be the same for different transitions. The dataframe has class *stackedLexis*, and inherits the attributes *time.scales* and *breaks* from the *Lexis* object, and so function *timeBand* applies to a stackedLexis object too. The dataframe has same variables as the original Lexis object, but with each record duplicated as many times as there are possible exits from the current state, *lex.Cst*. Two variables are added: *lex.Fail*, an indicator of whether an event for the transition named in the factor *lex.Tr* has occurred or not. *lex.Tr* is a factor with levels made up of combinations of the levels of *lex.Cst* and *lex.Xst* that do occur together in *x*, joined by a "->".
**start.Lexis**

**Time series methods for Lexis objects**

**Description**

Extract the entry time, exit time, status or duration of follow-up from a `lexis` object.

**Usage**

```r
entry(x, time.scale = NULL, by.id=FALSE)
exit(x, time.scale = NULL, by.id=FALSE)
status(x, at="exit", by.id=FALSE)
dur(x, by.id=FALSE)
```

**Arguments**

- `x` an object of class `Lexis`.
- `time.scale` a string or integer indicating the time scale. If omitted, all times scales are used.
- `by.id` Logical, if TRUE, only one record per unique value of `lex.id` is returned: either the first, the last or for `dur`, the sum of `lex.dur`. If TRUE, the returned object have the `lex.id` as (row)names attribute.
- `at` string indicating the time point(s) at which status is to be measured.
Value

The entry and exit functions return a vector of entry times and exit times, respectively, on the requested time scale. If multiple time scales are requested, then a matrix is returned.

The status function returns a vector giving the status at entry or exit and dur returns a vector with the lengths of the follow-up intervals.

Author(s)

Martyn Plummer

See Also

Lexis

Description

stat.table creates tabular summaries of the data, using a limited set of functions. A list of index variables is used to cross-classify summary statistics. It does NOT work inside with()!

Usage

\[
\text{stat.table(index, contents = count(), data, margins = FALSE)}
\]

\[
\text{# S3 method for class 'stat.table'}
\]

\[
\text{print(x, width=7, digits,...)}
\]

Arguments

index A factor, or list of factors, used for cross-classification. If the list is named, then the names will be used when printing the table. This feature can be used to give informative labels to the variables.

contents A function call, or list of function calls. Only a limited set of functions may be called (See Details below). If the list is named, then the names will be used when printing the table.

data an optional data frame containing the variables to be tabulated. If this is omitted, the variables will be searched for in the calling environment.

margins a logical scalar or vector indicating which marginal tables are to be calculated. If a vector, it should be the same length as the index argument: values corresponding to TRUE will be retained in marginal tables.

x an object of class stat.table.

width a scalar giving the minimum column width when printing.
stat.table

digits

... Further arguments passed to other print methods.

Details

This function is similar to tapply, with some enhancements: multiple summaries of multiple variables may be mixed in the same table; marginal tables may be calculated; columns and rows may be given informative labels; pretty printing may be controlled by the associated print method.

This function is not a replacement for tapply as it also has some limitations. The only functions that may be used in the contents argument are: count, mean, weighted.mean, sum, quantile, median, IQR, max, min, ratio, percent, and sd.

The count() function, which is the default, simply creates a contingency table of counts. The other functions are applied to each cell created by combinations of the index variables.

Value

An object of class stat.table, which is a multi-dimensional array. A print method is available to create formatted one-way and two-way tables.

Note

The permitted functions in the contents list are defined inside stat.table. They have the same interface as the functions callable from the command line, except for two differences. If there is an argument na.rm then its default value is always TRUE. A second difference is that the quantile function can only produce a single quantile in each call.

Author(s)

Martyn Plummer

See Also

table, tapply, mean, weighted.mean, sum, quantile, median, IQR, max, min, ratio, percent, count, sd.

Examples

data(warpbreaks)
# A one-way table
stat.table(tension,list(count(),mean(breaks)),data=warpbreaks)
# The same table with informative labels
stat.table(index=list("Tension level"=tension),list(N=count(),
  "mean number of breaks"=mean(breaks)),data=warpbreaks)

# A two-way table
stat.table(index=list(tension,wool),mean(breaks),data=warpbreaks)
# The same table with margins over tension, but not wool
stat.table(index=list(tension, wool), mean(breaks), data=warpbreaks, margins=c(TRUE, FALSE))

# A table of column percentages
stat.table(list(tension, wool), percent(tension), data=warpbreaks)
# Cell percentages, with margins
stat.table(list(tension, wool), percent(tension, wool), margin=TRUE, data=warpbreaks)

# A table with multiple statistics
# Note how each statistic has its own default precision
a <- stat.table(index=list(wool, tension),
  contents=list(count(), mean(breaks), percent(wool)),
  data=warpbreaks)
print(a)
# Print the percentages rounded to the nearest integer
print(a, digits=c(percent=0))

---

**stattable.funs**

**Special functions for use in stat.table**

---

**Description**

These functions may be used as contents arguments to the function `stat.table`. They are defined internally in `stat.table` and have no independent existence.

**Usage**

```r
count(id)
ratio(d, y, scale=1, na.rm=TRUE)
percent(...)```

**Arguments**

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>id</td>
<td>numeric vector in which identical values identify the same individual.</td>
</tr>
<tr>
<td>d, y</td>
<td>numeric vectors of equal length (d for Deaths, y for person-Years)</td>
</tr>
<tr>
<td>scale</td>
<td>a scalar giving a value by which the ratio should be multiplied</td>
</tr>
<tr>
<td>na.rm</td>
<td>a logical value indicating whether NA values should be stripped before computation proceeds.</td>
</tr>
<tr>
<td>...</td>
<td>a list of variables taken from the index argument to <code>stat.table</code></td>
</tr>
</tbody>
</table>

**Value**

When used as a contents argument to `stat.table`, these functions create the following tables:

- **count**
  - If given without argument (`count()`) it returns a contingency table of counts. If given an id argument it returns a table of the number of different values of id in each cell, i.e. how many persons contribute in each cell.
subset.Lexis

ratio returns a table of values scale * sum(d)/sum(y)
percent returns a table of percentages of the classifying variables. Variables that are in the index argument to stat.table but not in the call to percent are used to define strata, within which the percentages add up to 100.

Author(s)

Martyn Plummer

See Also

stat.table

Description

Return subsets of Lexis objects which meet conditions

Usage

## S3 method for class 'Lexis'
subset(x, ...)
## S3 method for class 'Lexis'
x[...]
## S3 method for class 'stacked.Lexis'
subset(x, ...)

Arguments

x an object of class Lexis
...
additional arguments to be passed to subset.data.frame. This will normally be some logical expression selecting a subset of the rows. For details see subset.data.frame.

Details

The subset method for Lexis objects works exactly as the method for data frames. So does the "[]" method. The special methods are needed in order to propagate the Lexis-specific attributes.

The method for stacked.Lexis objects also shrinks the set of levels for lex.Cst and lex.Xst to those actually occurring in the resulting data frame.

Value

A Lexis object with selected rows and columns.
Author(s)

Martyn Plummer

See Also

Lexis, merge.Lexis

summary.Lexis

Summary transitions and risk time from a Lexis object

Description

A two-way table of records and transitions classified by states (lex.Cst and lex.Xst), as well the risk time in each state.

Usage

```r
## S3 method for class 'Lexis'
summary( object, simplify=TRUE, scale=1, by=NULL,
         Rates=FALSE, timeScales=FALSE, ... )
```

```r
## S3 method for class 'summary.Lexis'
print( x, ..., digits=2 )
```

Arguments

- `object`: A Lexis object.
- `simplify`: Should rows with 0 follow-up time be dropped?
- `scale`: Scaling factor for the rates. The calculated rates are multiplied by this number.
- `by`: Character vector of name(s) of variable(s) in `object`. Used to give a separate summaries for subsets of `object`. If longer than than 1, the interaction between that variables is used to stratify the summary. It is also possible to supply a vector of length `nrow(object)`, and the distinct values of this will be used to stratify the summary.
- `Rates`: Should a component with transition rates be returned (and printed) too?
- `timeScales`: Should the names of the timescales and the indication of since which entry also be given?
- `x`: A summary.Lexis object.
- `digits`: How many digits should be used for printing?
- `...`: Other parameters - ignored
Value
An object of class `summary.Lexis`, a list with two components, `Transitions` and `Rates`, each one a matrix with rows classified by states where persons spent time, and columns classified by states to which persons transit. The `Transitions` contains number of transitions and has 4 extra columns with number of records, total number of events, total risk time and number of person contributing attached. The `Rates` contains the transitions rates.

If the argument `Rates` is `FALSE` (the default), then only the first component of the list is returned.

Author(s)
Bendix Carstensen, [http://BendixCarstensen.com](http://BendixCarstensen.com)

Examples
```r
data(nickel)
# Lung cancer deaths and other deaths are coded 1 and 2
nic <- Lexis(data=nickel,
  entry=list(age=agein),
  exit=list(age=ageout,cal=ageout+dob,tfh=ageout-age1st),
  exit.status=factor( (icd > 0) + (icd %in% c(162,163)),
    labels=c("Alive","Other","Lung"))
str(nic)
head(nic)
summary(nic)
# More detailed summary, by exposure level
summary(nic, by=nic$exposure>5, Rates=TRUE, scale=100)
```

Termplot
A wrapper for `termplot` that optionally (but by default) exponentiates terms, and plot them on a common log-scale. Also scales x-axes to the same physical scale.

Description
The function uses `termplot` to extract terms from a model with, say, spline, terms, including the standard errors, computes confidence intervals and transform these to the rate / rate-ratio scale. Thus the default use is for models on the log-scale such as Poisson-regression models. The function produces a plot with panels side-by-side, one panel per term, and returns the

Usage
```r
Termplot(obj,
  plot = TRUE,
  xlab = NULL,
  ylab = NULL,
  xeq = TRUE,
  yshr = 1,
)```
alpha = 0.05,
terms = NULL,
max.pt = NULL )

Arguments

obj An object with a terms-method — for details the documentation for termplot.
plot Should a plot be produced?
xlab Labels for the x-axes. Defaults to the names of the terms.
ylab Labels for the x-axes. Defaults to blank.
xeq Should the units all all plots have the same physical scale for the x-axes).
yshr Shrinking of y-axis. By default, the y-axes have an extent that accommodates the entire range of confidence intervals. This is a shrinking parameter for the y-axes, setting it to less than 1 will lose a bit of the confidence limits on some of the panels.
am alpha 1 minus the confidence level for computing confidence intervals
terms Which terms should be reported. Passed on to termplot and eventually predict.
max.pt The maximal number of points in which to report the terms. If NULL all unique points from the analysis dataset are reported for each term (this is a feature of termplot).

Value

A list with one component per term in the model object obj, each component is a 4-column matrix with $x$ as the first column, and 3 columns with estimates and lower and upper confidence limit.

Author(s)

Bendix Cartensen

See Also

NS, termplot

Examples

# Get the diabetes data and set up as Lexis object
data(DMlate)
DMlate <- DMlate[sample(1:nrow(DMlate),500),]
dml <- Lexis( entry = list(Per=dodm, Age=dodm-dobth, DMdur=0 ),
  exit = list(Per=dox),
  exit.status = factor(!is.na(dodth),labels=c("DM","Dead")),
  data = DMlate )

# Split in 1-year age intervals
dms <- splitLexis( dml, time.scale="Age", breaks=0:100 )

# Model with 6 knots for both age and period
n.kn <- 6
# Model age-specific rates with period referenced to 2004
(a.kn <- with( subset(dms,lex.Xst=="Dead"),
quantile( Age+lex.dur, probs=(1:n.kn-0.5)/n.kn ) ) )
(p.kn <- with( subset(dms,lex.Xst=="Dead"),
quantile( Per+lex.dur, probs=(1:n.kn-0.5)/n.kn ) ) )
m2 <- glm( lex.Xst=="Dead" ~ -1 +
Ns( Age, kn=a.kn, intercept=TRUE ) +
Ns( Per, kn=p.kn, ref=2004 ),
offset = log( lex.dur ), family=poisson, data=dms )

# Finally we can plot the two effects:
Termplot( m2, yshr=0.9 )

testisDK

Testis cancer incidence in Denmark, 1943–1996

Description

Number of testis cancer cases and male person-years in the Danish population 1943–1996

Usage

data(testisDK)

Format

A data frame with 4860 observations on the following 4 variables.

\begin{itemize}
\item \texttt{a} Age class, 0,1,2,...,89
\item \texttt{p} Year, 1943,...,1996
\item \texttt{d} Number of testis cancer cases
\item \texttt{y} Person years
\end{itemize}

Source

The Danish Cancer Registry

Examples

data(testisDK)
head(testisDK)
Description

The thoro data frame has 2470 rows and 14 columns. Each row represents one patient that have had cerebral angiography (X-ray of the brain) with an injected contrast medium, either Thorotrast or another one (the controls).

Format

This data frame contains the following columns:

- **id** Identification of person.
- **sex** Sex, 1: male / 2: female.
- **birthdat** Date of birth, Date variable.
- **contrast** Group, 1: Thorotrast / 2: Control.
- **injecdat** Date of contrast injection, Date variable.
- **volume** Injected volume of Thorotrast in ml. Control patients have a 0 in this variable.
- **exitdat** Date of exit from the study, Date variable.
- **exitstat** Status at exit, 1: dead / 2: alive, censored at closing of study, 20 February 1992 / 3: censored alive at some earlier date.
- **cause** Cause of death. See causes in the helpfile for `gmortDK`.
- **liverdat** Date of liver cancer diagnosis, Date variable.
- **liver** Indicator of liver cancer diagnosis. Not all livercancers are histologically verified, hence
  ```
  liver >= hepcc + chola + h mang
  ```
- **hepcc** Hepatocellular carcinoma at liverdat.
- **chola** Cholangiocellular carcinoma at liverdat.
- **h mang** Haemangisarcoma carcinoma at liverdat.

Source


See Also

- `m ortDK`, `gmortDK`

Examples

```r
  data(thoro)
  str(thoro)
```
**timeBand**  
*Extract time band data from a split Lexis object*

**Description**

The break points of a *Lexis* object (created by a call to *splitLexis*) divide the follow-up intervals into time bands along a given time scale. The *breaks* function returns the break points, for a given time scale, and the *timeBand* classifies each row (=follow-up interval) into one of the time bands.

**Usage**

```r
timeBand(lex, time.scale, type="integer")  
breaks(lex, time.scale)
```

**Arguments**

- `lex` an object of class *Lexis*
- `time.scale` a character or integer vector of length 1 identifying the time scale of interest
- `type` a string that determines how the time bands are labelled. See Details below

**Details**

Time bands may be labelled in various ways according to the `type` argument. The permitted values of the `type` argument, and the corresponding return values are:

- "integer" a numeric vector with integer codes starting from 0.
- "factor" a factor (unordered) with labels "(left,right]
- "left" the left-hand limit of the time band
- "middle" the midpoint of the time band
- "right" the right-hand limit of the time band

**Value**

The *breaks* function returns a vector of break points for the *Lexis* object, or NULL if no break points have been defined by a call to *splitLexis*. The *timeBand* function returns a numeric vector or factor, depending on the value of the `type` argument.

**Note**

A newly created *Lexis* object has no break points defined. In this case, *breaks* will return NULL, and *timeBand* will a vector of zeros.

**Author(s)**

Martyn Plummer
See Also

Lexis

Examples

data(diet)
diet <- cal.yr(diet)
diet.lex <- Lexis(entry=list(period=doe),
    exit=list(period=dox, age=dox-dob),
    exit.status=chd,
    data=diet)
diet.split <- splitLexis(diet.lex, breaks=seq(40,70,5), "age")
age.left <- timeBand(diet.split, "age", "left")
table(age.left)
age.fact <- timeBand(diet.split, "age", "factor")
table(age.fact)
age.mid <- timeBand(diet.split, "age", "mid")
table(age.mid)

---

The time scales of a Lexis object

Description

Function to get the names of the time scales of a Lexis object.

Usage

timeScales(x)

Arguments

x an object of class Lexis.

Value

A character vector containing the names of the variables in x that represent the time scales. Extracted from the time.scales attribute of the object.

Author(s)

Martyn Plummer

See Also

Lexis, splitLexis
transform.Lexis  Transform a Lexis (or stacked.Lexis) objects

Description
Modify a Lexis object.

Usage

```r
## S3 method for class 'Lexis'
transform( \_data, ... )
## S3 method for class 'Lexis'
relevel( x, states, print = TRUE, ... )
## S3 method for class 'Lexis'
levels( x )
## S3 method for class 'Lexis'
factorize( x, states, print = TRUE, ... )

## S3 method for class 'stacked.Lexis'
transform( \_data, ... )
```

Arguments

- `_data` an object of class Lexis.
- `x` an object of class Lexis.
- `states` Names of the factor levels (states) for lex.Cst and lex.Xst. Can be a list, in which case some levels are collapsed, see the documentation for `relevel`. No sanity check for the latter operation is undertaken.
- `print` Should a conversion between old and new levels be printed?
- `...` Additional arguments to be passed to `transform.data.frame` or `relevel`.

Details

The transform method for Lexis objects works exactly as the method for data frames. factorize transforms the variables lex.Cst and lex.Xst to factors with identical set of levels, optionally with names given in `states`, and optionally collapsing states. Relevel is merely an alias for factorize, since the function does the same as `relevel`, but for both the factors lex.Cst and lex.Xst. A default sideeffect is to produce a table of old states versus new states if `states` is a list.

If `states` is NULL, as when for example the argument is not passed to the function, the returned object have levels of lex.Cst, lex.Xst (and for stacked.Lexis objects lex.Tr) shaved down to the actually occurring values.

`order` returns the order of the rows in a Lexis object to sort it by (lex.id, timeScales[x]).
`sort` returns the Lexis object sorted by (lex.id, timeScales[x]).
Value

A transformed Lexis object.

The function levels returns the names of the states (levels of the factors lex.Cst and lex.Xst).

Author(s)

Martyn Plummer, Bendix Carstensen

See Also

Lexis, merge.Lexis, subset.Lexis, subset.stacked.Lexis, Relevel

Examples

data(nickel)
nic <- Lexis( data = nickel,
              id = id,
              entry = list(age=agein),
              exit = list(age=ageout,cal=ageout+dob,tfh=ageout-age1st),
              ## Lung cancer deaths are coded 2 and other deaths are coded 1
              exit.status = ( (icd > 0) + (icd %in% c(162,163)) ) )
str(nic)
levels(nic)
nit <- transform( nic, cumex = exposure*(agein-age1st) )
str(nit)
## It is still a Lexis object!
summary(nic)
nix <- factorize.Lexis( nic, c("Alive","Lung","Dead"))
niw <- factorize.Lexis( nix, c("Alive","Pulm","Mort"))
niz <- factorize.Lexis( niw, states=list("Alive",c("Pulm","Mort")), coll=" \n& ")
boxes( niw, boxpos=TRUE )
par( new=TRUE )
boxes( niz, boxpos=TRUE )
siw <- stack( niw )
str( siw )

---

twoby2          Analysis of a two by two table

Description

Computes the usual measures of association in a 2 by 2 table with confidence intervals. Also
produces asymptotic and exact tests. Assumes that comparison of probability of the first column
level between levels of the row variable is of interest. Output requires that the input matrix has
meaningful row and column labels.
Usage

twoby2(exposure, outcome,
    alpha = 0.05, print = TRUE, dec = 4,
    conf.level = 1-alpha, F.lim = 10000)

Arguments

exposure If a table the analysis is based on the first two rows and first two columns of this.
If a variable, this variable is tabulated against
outcome as the second variable
alpha Significance level
print Should the results be printed?
dec Number of decimals in the printout.
conf.level 1-alpha
F.lim If the table total exceeds F.lim, Fisher’s exact test is not computed

Value

A list with elements:

table The analysed 2 x 2 table augmented with probabilities and confidence intervals.
The confidence intervals for the probabilities are computed using the normal
approximation to the log-odds. Confidence intervals for the difference of pro-
portions are computed using method 10 from Newcombe, Stat.Med. 1998, 17,
pp.873 ff.
measures A table of Odds-ratios and relative risk with confidence intervals.
p.value Exact p-value for the null hypothesis of OR=1

Author(s)

Mark Myatt. Modified by Bendix Carstensen.

Examples

Treat <- sample(c("A","B"), 50, rep=TRUE )
Resp <- c("Yes","No")[1+rinom(50,1,0.3+0.2*(Treat=="A"))] 
twoby2( Treat, Resp )
twoby2( table( Treat, Resp )[,2:1] ) # Comparison the other way round
Population risk time in Denmark

Description
Risk time (person-years) in the Danish population, classified by sex, age, period and date of birth in 1-year classes. This corresponds to triangles in a Lexis diagram.

Usage
data(Y.dk)

Format
A data frame with 13860 observations on the following 6 variables.

sex  Sex. 1:males, 2:females
A  One-year age class
P  Period
C  Birth cohort
Y  Person-years
upper  Indicator of upper triangle in the Lexis diagram

Details

Source
http://www.statistikbanken.dk/statbank5a/SelectTable/omrade0.asp?SubjectCode=02&PLanguage=1&ShowNews=OFF

Examples
data(Y.dk)
str(Y.dk)
# Compute mean age, period for the triangles
attach(Y.dk)
age <- A + (1+upper)/3
per <- P + (2-upper)/3
# Plot a Lexis diagram
library(Epi)
Lexis.diagram( age=c(0,10), date=c(1990,2000), coh.grid=TRUE, int=1 )
box()
# Print the person-years for males there
text( per[sex==1], age[sex==1],
    formatC( Y[sex==1]/1000, format="f", digits=1 ) )
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