

# Package ‘RCASPAR’

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**Type** Package

**Title** A package for survival time prediction based on a piecewise baseline hazard Cox regression model.

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**Description** The package is the R-version of the C-based software **CASPAR** (Kaderali,2006: [\url{http://bioinformatics.oxfordjournals.org/content/22/12/1495}](http://bioinformatics.oxfordjournals.org/content/22/12/1495)). It is meant to help predict survival times in the presence of high-dimensional explanatory covariates. The model is a piecewise baseline hazard Cox regression model with an Lq-norm based prior that selects for the most important regression coefficients, and in turn the most relevant covariates for survival analysis. It was primarily tried on gene expression and aCGH data, but can be used on any other type of high-dimensional data and in disciplines other than biology and medicine.

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RCASPAR-package	<i>A package for survival time prediction based on a piecewise baseline hazard Cox regression model.</i>
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## Description

The package is the R-version of the C-based software **CASPAR** (Kaderali,2006). It is meant to help predict survival times in the presence of high-dimensional explanatory co-variates. The model is a piecewise baseline hazard Cox regression model with an Lq-norm based prior that selects for the most important regression coefficients, and in turn the most relevant co-variates for survival analysis. It was primarily tried on gene expression and aCGH data, but can be used on any other type of high-dimensional data and in disciplines other than biology and medicine.

## Details

Package:	RCASPAR
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Date:	2010-08-23
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## Author(s)

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## References

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox, D. (1972). Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer. as well as Kaderali, Lars. (2006) A Hierarchical Bayesian Approach to Regression and its Application to Predicting Survival Times in Cancer Patients. Aachen: Shaker The prior on the regression coefficients was adopted from: Mazur, J., Ritter, D., Reinelt, G. & Kaderali, L. (2009). Reconstructing Non-Linear dynamic Models of Gene Regulation using Stochastic Sampling. *BMC Bioinformatics*, 10(448).

## Examples

```
## Eg.(1): A simple example performed with a training and validation set:
data(Bergamaschi)
data(survData)
  ## Generate prediction:
result <- STpredictor_BLH(geDataS=Bergamaschi[1:27, 1:2], survDataS=survData[1:27, 9:10], geDataT=Bergamaschi[1:27, 1:2],
, cut.off=15, groups = 3, method = "CG", noprior = 1, extras = list(reltol=1))
  ## Plot a KM plot with both long and short survivors:
kmplt_svrl(long=result$long_survivors, short=result$short_survivors, title="KM plot of long and short survivors")
  ## Determine the area under the curve of AUROC curves vs. time to see the performance of the predictor given the
  ## and validation sets:
survivAURC(Stime=result$predicted_STs$True_STs, status=result$predicted_STs$censored, marker=result$predicted_STs$marker,
  ## Perform a log-rank test to see if the difference between the long and short survivors is significant:
logrnk(dataL=result$long_survivors, dataS=result$short_survivors)

## Eg.(2): A simple example performed with cross validation:
data(Bergamaschi)
data(survData)
  ## Generate prediction:
STpredictor_xvBLH(geData=Bergamaschi[1:40, 1:2], survData=survData[1:40, 9:10], k = 10, cut.off = 10, q = 1, s = 1)
  ## Plot a KM plot with both long and short survivors:
kmplt_svrl(long=result$long_survivors, short=result$short_survivors, title="KM plot of long and short survivors")
  ## Determine the area under the curve of AUROC curves vs. time to see the performance of the predictor given the
  ## and validation sets:
survivAURC(Stime=result$predicted_STs$True_STs, status=result$predicted_STs$censored, marker=result$predicted_STs$marker,
  ## Perform a log-rank test to see if the difference between the long and short survivors is significant:
logrnk(dataL=result$long_survivors, dataS=result$short_survivors)
```

---

Bergamaschi

*Gene expression data of 82 patients with 10 genes as covariates*

---

## Description

A dataframe: "Bergamaschi" A dataframe of 10 covariates (in the columns) for 82 patients (in the rows)

## Usage

```
data(Bergamaschi)
```

**Format**

The format is: num [1:82, 1:10] 0.654 0.701 0.126 0.899 0.267 ... - attr(\*, "dimnames")=List of 2 ..\$ : chr [1:82] "1" "2" "3" "4" ... ..\$ : chr [1:10] "IMAGE:753234" "IMAGE:50794" "IMAGE:302190" "IMAGE:51408" ...

**Details**

A subset of the data set used in Bergamaschi, A., & al., e. (2006). Distinct Patterns of DNA Copy NumberAlteration are associated with different clinicopathological features and gene expression subtypes of breast cancer. *Genes, Chromosomes and cancer* , 45, 1033-1040.

**Source**

Bergamaschi, A., & al., e. (2006). Distinct Patterns of DNA Copy NumberAlteration are associated with different clinicopathological features and gene expression subtypes of breast cancer. *Genes, Chromosomes and cancer* , 45, 1033-1040.

**References**

Bergamaschi, A., & al., e. (2006). Distinct Patterns of DNA Copy NumberAlteration are associated with different clinicopathological features and gene expression subtypes of breast cancer. *Genes, Chromosomes and cancer* , 45, 1033-1040.

**Examples**

```
data(Bergamaschi)
colnames(Bergamaschi)
```

---

deriv\_weight\_estimator\_BLH

*A function that gives the derivative of the objective function of the model for gradient-based optimization algorithms.*

---

**Description**

Given the necessary data, this function calculates the derivative of the objective function without a w.r.t. the baseline hazards and weights(regression coefficients) in the model to be used in gradient-based optimization algorithms.

**Usage**

```
deriv_weight_estimator_BLH(geDataT, survDataT, weights_baselineH, q, s, a, b, groups)
```

**Arguments**

`geDataT` The co-variate data (gene expression or aCGH, etc...) of the patient set passed on by the user. It is a matrix with the co-variates in the columns and the subjects in the rows. Each cell corresponds to that *rowth* subject's *columnth* co-variate's value.

survDataT	The survival data of the patient set passed on by the user. It takes on the form of a data frame with at least have the following columns “True_STs” and “censored”, corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a “1” while patients who experience an event are assigned “1”.
weights_baselineH	A single vector with the initial values of the baseline hazards followed by the weights(regression coefficients) for the co-variates.
q	One of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
s	The second of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the “weights\_baselineH” argument.

**Value**

A vector of the same length as the “weights\\_baselineH” argument corresponding to the calculated derivatives of the objective with respect to every component of “weights\\_baselineH”.

**Note**

This function is in itself not ver useful to the user, but is used within the function weights\\_BLH

**Author(s)**

Douaa Mugahid

**References**

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox,D.(1972).Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer. as well as Kaderali, Lars.(2006) A Hierarchial Bayesian Approach to Regression and its Application to Predicting Survival Times in Cancer Patients. Aachen: Shaker The prior on the regression coefficients was adopted from: Mazur, J., Ritter,D.,Reinelt, G. & Kaderali, L. (2009). Reconstructing Non-Linear dynamic Models of Gene Regulation using Stochastic Sampling. *BMC Bioinformatics*, 10(448).

**See Also**

[weight\\_estimator\\_BLH](#), [codederiv\\_weight\\_estimator\\_BLH\\_noprior](#)

**Examples**

```
data(Bergamaschi)
data(survData)
deriv_weight_estimator_BLH(survDataT=survData[1:10, 9:10], geDataT=Bergamaschi[1:10, 1:2], weights_baselineH=)
```

---

```
deriv_weight_estimator_BLH_noprior
```

*A function that gives the derivative of the objective function of the model for gradient-based optimization algorithms without including the prior on the regression coefficients.*

---

**Description**

Given the necessary data, this function calculates the derivative of the objective function without a prior on the regression coefficients w.r.t. the baseline hazards and weights(regression coefficients) in the model to be used in gradient-based optimization algorithms. This is sometimes necessary to get the optimization algorithm out of a peaked origin where it could start.

**Usage**

```
deriv_weight_estimator_BLH_noprior(survDataT, geDataT, weights_baselineH, a, b, groups)
```

**Arguments**

survDataT	The survival data of the patient set passed on by the user. It takes on the form of a data frame with at least have the following columns “True\_STs” and “censored”, corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a “1” while patients who experience an event are assigned “1”.
geDataT	The co-variate data (gene expression or aCGH, etc...) of the patient set passed on by the user. It is a matrix with the co-variates in the columns and the subjects in the rows. Each cell corresponds to that row $th$ subject’s column $th$ co-variate’s value.
weights_baselineH	A single vector with the initial values of the baseline hazards followed by the weights(regression coefficients) for the co-variates.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the “weights\_baselineH” argument.

**Value**

A vector of the same length as the “weights\\_baselineH” argument corresponding to the calculated derivatives of the objective with respect to every component of “weights\\_baselineH”.

**Note**

This function is in itself not very useful to the user, but is used within the function `weights\_BLH`.

**Author(s)**

Douaa Mugahid

**References**

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox, D. (1972). Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer. as well as Kaderali, Lars. (2006) A Hierarchical Bayesian Approach to Regression and its Application to Predicting Survival Times in Cancer Patients. Aachen: Shaker

**See Also**

[weight\\_estimator\\_BLH\\_noprior](#), [deriv\\_weight\\_estimator\\_BLH](#)

**Examples**

```
data(Bergamaschi)
data(survData)
deriv_weight_estimator_BLH_noprior(survDataT=survData[1:10, 9:10], geDataT=Bergamaschi[1:10, 1:2], weights_b
```

---

kmp1t

*Plot Kaplan Meier curve*

---

**Description**

This function plots the survival curve for the provided data set as a Kaplan Meier plot. It can only be used for visualization and returns no numeric values.

**Usage**

```
kmp1t(data, title)
```

**Arguments**

<code>data</code>	A data frame containing <i>at least</i> the two columns “censored” and “True_STs”. Where “censored” contains the censorship status of the subject as either “0/F” for ‘uncensored subjects’ or “1\$/T” for ‘censored subjects’. This information is essential to be able to plot the KM curve.
<code>title</code>	A string of characters denoting the title of the plot produced.

**Details**

Note that this function was intended only for visualization and does not return any numerical values *as such*.

**Value**

A plot of the survival function “S(t)” against the survival times (unit-less) as calculated for the provided data set.

**Author(s)**

Douaa Mugahid

**References**

Bland JM, Altman DG. Survival probabilities (the Kaplan-Meier method). *BMJ* 1998;317:1572  
<http://www.bmj.com/statsbk/12.dtl>

**Examples**

```
censored <- c(1, 0, 1, 1, 1, 0, 1, 0, 0, 0)
True_STs <- c(1, 4, 5, 4, 6, 3, 2, 1, 3, 4)
dat <- as.data.frame(cbind(True_STs, censored))
kmplt(dat, "test")
```

---

kmplt\_svrl

*A function that plots the KM curves of 2-3 patient sets in one graph.*

---

**Description**

This function can plot the KM curves estimated for 2-3 patients simultaneously for sake of easier comparison.

**Usage**

```
kmplt_svrl(all, long, short, title)
```

**Arguments**

all	Data for the first set of patients; usually the complete set of patients, but could be any other. It is a data frame containing <i>at least</i> the two columns “censored” and “True_STs”. Where “censored” contains the censorship status of the subject as either “0/F” for <b>uncensored subjects</b> or “1/T” for <b>censored subjects</b> . This information is essential to be able to plot the KM curve.
long	Data for the second set of patients; in our case the group of patients who survived at least up to the cut off value passed to the predictor. It has essentially the same structure as “all”
short	Data for the third and last set of patients; in our case the group of patients who survived less than the cut off value passed on to the predictor. It essentially has the same structure as the two other arguments.
title	The main title for the plot.

**Details**

This function essentially is the same as `kmplt` but does the same for up to 3 plots simultaneously.



**Value**

A plot with all \$2-\$3\$ KM curves.

**Author(s)**

Douaa Mugahid

**References**

<http://www.bmj.com/statsbk/12.dtl>

**See Also**

[kmp1t](#)

**Examples**

```
censored <- c(1, 0, 1, 1, 1, 0, 1, 0, 0, 0)
True_STs <- c(1, 4, 5, 4, 6, 3, 2, 1, 3, 4)
dat1 <- as.data.frame(cbind(True_STs, censored))
censored <- c(1, 0, 1, 0, 1, 0, 1, 0, 1, 1)
True_STs <- c(7, 7, 8, 5, 9, 11, 8, 11, 10, 6)
dat2 <- as.data.frame(cbind(True_STs, censored))
censored <- c(1, 0, 1, 1, 1, 0, 1, 0, 0, 0, 1, 0, 1, 0, 1, 0, 1, 1)
True_STs <- c(1, 4, 5, 4, 6, 3, 2, 1, 3, 4, 7, 7, 8, 5, 9, 11, 8, 11, 10, 6)
dat3 <- as.data.frame(cbind(True_STs, censored))
kmp1t_svr1(all=dat3, long=dat2, short=dat1, title="KM of predictions")
```

---

logrnk

*Performs Log Rank test on the long and short patient sets*

---

**Description**

This function performs a Chi-square test on the long and short subject sets to determine if there is a significant difference between the survival times in both sets. It returns the p-value.

**Usage**

```
logrnk(dataL, dataS)
```

**Arguments**

`dataL` The set of subjects predicted to fall into the long-survivor set. A data frame containing at least the following columns: "PatientOrderValidation" (the number/order of the subject); "group" (the group into which the patient falls L (for long) or S (for short)); "censored" (the censorship status of the patient \$1\$ for uncensored and \$0\$ for censored).

`dataS` Same as "dataL" but for the set of short survivors.

**Details**

Note that the typical arguments to be passed are the results of the "STpredict" functions "long\\_survivors" and "long\\_survivors"

**Value**

The estimated p-value is returned

**Author(s)**

Douaa AS Mugahid

**References**

Bland JM, Altman DG. Survival probabilities (the Kaplan-Meier method). *BMJ* 2004;328;1073  
<http://www.bmj.com/statsbk/12.dtl>

**See Also**

[survivAURC](#)

**Examples**

```
PatientOrderValidation_L <- c(1, 2, 3, 5, 7)
PatientOrderValidation_S <- c(4, 6, 8)
group_L <- rep("L", 5)
group_S <- rep("S", 3)
censored_L <- c(0, 0, 1, 1, 0)
censored_S <- c(0, 0, 1)
True_STs_L <- c(5, 6, 6, 7, 8)
True_STs_S <- c(2, 3, 2)
short <- as.data.frame(cbind(PatientOrderValidation_S, group_S, censored_S, True_STs_S))
long <- as.data.frame(cbind(PatientOrderValidation_L, group_L, censored_L, True_STs_L))
names(short) <- c("PatientOrderValidation", "group", "censored", "True_STs")
names(long) <- c("PatientOrderValidation", "group", "censored", "True_STs")
logrnk(dataL=long, dataS=short)
```

---

pltgamma

*Plotting the gamma distribution of shape parameter*

---

**Description**

This function allows the user to visualize the shape of the gamma distribution used as a prior on the baseline hazards in the functions ending with "\_BLH"

**Usage**

```
pltgamma(a, b)
```

**Arguments**

a                    Is the shape parameter for the gamma distribution.  
b                    Is the scale parameter for the gamma distribution

**Value**

A plot of the gamma distribution with the given parameters.

**Author(s)**

Douaa Mugahid

**See Also**[pltprior](#)**Examples**

pltgamma(a=2,b=2)

pltprior

---

*A function to visualize the shape of the prior on the weights with the chosen q and s parameters.*

---

**Description**

This function helps visualize the effect of the parameters  $q$  and  $s$  on the prior distribution used on the weights.

**Usage**

pltprior(q, s)

**Arguments**

$q$  One of the two parameters used to determine the prior on the weights.  
 $s$  The second of two parameters used to determine the prior on the weights.

**Details**

The prior assumed on the weights in the objective function takes on the following formulation:

$$[L_q(\beta; q, s) = \frac{q^{(q-1)} q}{2s\Gamma(\frac{1}{s})} \exp\left(\frac{-1qs^q}{|weights|^q}\right)$$

**Value**

A 3D plot of the value of the prior taking into consideration only two weights

**Author(s)**

Douaa Mugahid

**References**

Mazur J., et al. Reconstructing nonlinear dynamic models of gene regulation using stochastic sampling. *BMC Bioinformatics* 2009;10:448

**See Also**[pltgamma](#)

**Examples**

```
pltprior(q=1,s=1)
```

---

simpson	<i>A function that calculates the area under a curve based on the Simpson algorithm</i>
---------	---

---

**Description**

A function that calculates the approximate value of the definite integral of a continuous function. In other words, it can help plot the area under the curve of the plotted function between two limits.

**Usage**

```
simpson(x, y)
```

**Arguments**

x	A vector of the values at which the function is to be plotted.
y	A vector with the values of the function at the corresponding x-values.

**Value**

A single numerical value of the approximate area under the curve generated with the x and y values.

**Note**

Compared to the trapezoidal algorithm, this is usually more accurate.

**Author(s)**

Douaa Mugahid

**References**

Hennion, P.E.(1962). Algorithm 84: Simpson's integration. Communications of ACM. 5(4), 208

**See Also**

[trapezoid](#)

**Examples**

```
x <- seq(0:20)
y <- seq(0, 100, 1)
simpson(x,y)
```

---

STpredictor_BLH	<i>Predicts the survival times of the validation set based on the regression coefficients and baseline hazards determined according to the Piecewise baseline hazard Cox regression model.</i>
-----------------	--

---

### Description

This function uses the training set to estimate the best regression coefficients, and baseline hazards describing the data according to the piecewise baseline hazard Cox regression model. It then takes them and uses them to predict the survival times of the validation set, which are determined as the mean value of the p.d.f. of the survival time, as a continuous random variable, given the co-variate values of that subject.

### Usage

```
STpredictor_BLH(geDataS, survDataS, cut.off, file = paste(getwd(), "STpredictor_results", sep = "/"
NULL, geneweights = NULL, method = "BFGS", noprior = 1, extras = list())
```

### Arguments

geDataS	The co-variate data of the validation set passed on by the user. It is a matrix with the co-variates in the columns and the subjects in the rows. Each cell corresponds to that <i>rowth</i> subject's <i>columnth</i> co-variate's value.
survDataS	The survival data of the validation set passed on by the user. It takes on the form of a data frame with at least have the following columns "True_STs" and "censored", corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a "1" while patients who experience an event are assigned "1".
cut.off	The value of the separator around which the patients are grouped according to their predicted survival times.
file	The path of the file to which the log file of this session is saved.
geDataT	The co-variate data of the <i>kth</i> training set passed on by the user.
survDataT	The survival data of the <i>kth</i> training set passed on by the user.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the "weights_baselineH" argument.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
q	One of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
s	The second of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
BLHs	A vector with the initial values for the baseline hazards. Should be of length <i>groups</i> . The default is NULL, in which case a vector of length <i>groups</i> with values corresponding to the maximum of the gamma distributions with the given parameters is created.

geneweights	A vector with the initial values of the weights(regression coefficients) for the co-variates. The default is NULL, in which case a vector of zeros the same length as ncol(geData) is created as the initial starting value.
method	The preferred optimization method. It can be one of the following:\ "Nelder-Mead" : for the Nelder-Mead simplex algorithm.\ "L-BFGS-B" : for the L-BFGS-B quasi-Newtonian method.\ "BFGS" : for the BFGS quasi-Newtonian method.\ "CG" : for the Conjugate Gradient decent method\ "SANN" : for the simulated annealing algorithm.\
noprior	An integer indicating the number of iterations to be done without assuming a prior on the regression coefficients.
extras	The extra arguments to passed to the optimization function optim. For further details on them, see the documentation for the optim function.

### Value

log_optimization	The result of the optimization performed on the training set as is described in the documentation for the optim function
short_survivors	A data frame of results for the patients living less than the cut off value; with the columns True\_STs (the observed survival times), Predicted\_STs (the predicted survival times), censored(the censoring status of the patient, absolute\_error(the sign-less difference between the predicted and observed survival times), PatientOrderValidation (The patient's number)
long_survivors	A data frame with the results for the patients living at least as long as the cut off value; with columns True\_STs (the observed survival times), Predicted\_STs (the predicted survival times), censored(the censoring status of the patient, absolute\_error(the sign-less difference between the predicted and observed survival times), PatientOrderValidation (The patient's number)

### Author(s)

Douaa Mugahid

### References

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox,D.(1972).Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer. as well as Kaderali, Lars.(2006) A Hierarchical Bayesian Approach to Regression and its Application to Predicting Survival Times in Cancer Patients. Aachen: Shaker The prior on the regression coefficients was adopted from: Mazur, J., Ritter,D.,Reinelt, G. & Kaderali, L. (2009). Reconstructing Non-Linear dynamic Models of Gene Regulation using Stochastic Sampling. *BMC Bioinformatics*, 10(448).

### See Also

[STpredictor\\_xvBLH](#)

**Examples**

```
data(Bergamaschi)
data(survData)
result <- STpredictor_BLH(geDataS=Bergamaschi[1:27, 1:2], survDataS=survData[1:27, 9:10], geDataT=Bergamaschi[1:27, 3:4],
s = 1, a = 1.558, b = 0.179, cut.off=3, groups = 3, method = "CG", noprior = 1, extras = list(reltol=1))
```

---

STpredictor_xvBLH	<i>This function performs a cross validation on the full data set to help predict the survival times of the patients using the piecewise baseline hazard PH Cox model.</i>
-------------------	--

---

**Description**

Using the full data provided by the user, this function splits the data set  $k$  times, into a smaller validation set, and a much bigger training set. The regression coefficients of the model are estimated from the training set and used to predict the survival times of the validation set. The patients can then be split into patients two groups around a cut off value also specified by the user.

**Usage**

```
STpredictor_xvBLH(geData, survData, k = 10, cut.off, file = paste(getwd(), "STpredictor.xv.BLH_resu", BLHs = NULL, method = "BFGS", noprior = 1, extras = list())
```

**Arguments**

geData	A matrix with the co-variate data of the full set of subjects. It is constructed with the co-variate in the columns and the subjects in the rows. Each cell corresponds to that $row$ th subject's column $th$ co-variate's value.
survData	The survival data of the entire set of subjects. It takes on the form of a data frame with at least have the following columns "True_STs" and "censored", corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a "1" while patients who experience an event are assigned "1".
k	The number of times the cross-validation is.
cut.off	The value of the separator around which the patients are grouped according to their predicted survival times.
file	The path of the file to which the log file of this session is saved.
q	One of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
s	The second of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the "weights_baselineH" argument

geneweights	A vector with the initial values of the weights(regression coefficients) for the co-variates. The default is NULL, in which case a vector of zeros the same length as ncol(geData) is created as the initial starting value.
BLHs	A vector with the initial values for the baseline hazards. Should be of length <i>groups</i> . The default is NULL, in which case a vector of length <i>groups</i> with values corresponding to the maximum of the gamma distributions with the given parameters is created.
method	The preferred optimization method. It can be one of the following: "Nelder-Mead": for the Nelder-Mead simplex algorithm. "L-BFGS-B": for the L-BFGS-B quasi-Newtonian method. "BFGS": for the BFGS quasi-Newtonian method. "CG": for the Conjugate Gradient decent method "SANN": for the simulated annealing algorithm.
noprior	An integer indicating the number of iterations to be done without assuming a prior on the regression coefficients.
extras	The extra arguments to passed to the optimization function optim. For further details on them, see the documentation for the optim function.

### Value

predicted_STs	A data frame of the results for all patients, with the columns True_STs (the observed survival times), Predicted_STs (the predicted survival times), censored(the censoring status of the patient,absolute_error(the signless difference between the predicted and observed survival times), PatientOrderValidation (The patient's number)
short_survivors	A data frame of results for the patients living less than the cut off value; with the columns True_STs (the observed survival times), Predicted_STs (the predicted survival times), censored(the censoring status of the patient,absolute_error(the signless difference between the predicted and observed survival times), PatientOrderValidation (The patient's number)
long_survivors	A data frame with the results for the patients living at least as long as the cut off value; with columns True_STs (the observed survival times), Predicted_STs (the predicted survival times), censored(the censoring status of the patient,absolute_error(the sign-less difference between the predicted and observed survival times), PatientOrderValidation (The patient's number)
weights	A vector with the mean value of the regression coefficients obtained from the k training sets
baselineHs	A vector with the mean value of the baseline hazards returned from the k training sets

### Author(s)

Douaa Mugahid

### References

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox,D.(1972).Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer.// as well as Kaderali, Lars.(2006) A Hierarchical Bayesian Approach to Regression and its Application to



Predicting Survival Times in Cancer Patients. Aachen: Shaker The prior on the regression coefficients was adopted from: Mazur, J., Ritter, D., Reinelt, G. & Kaderali, L. (2009). Reconstructing Non-Linear dynamic Models of Gene Regulation using Stochastic Sampling. *BMC Bioinformatics*, 10(448).

### See Also

[STpredictor\\_BLH](#)

### Examples

```
data(Bergamaschi)
data(survData)
STpredictor_xvBLH(geData=Bergamaschi[1:20, 1:2], survData=survData[1:20, 9:10], k = 10, cut.off=3, file = past
groups = 3, geneweights = NULL, BLHs = NULL, method = "CG", noprior = 1, extras = list(reltol=1))
```

---

survData	<i>Survial data of 82 patients</i>
----------	------------------------------------

---

### Description

A dataframe "survData:" A dataframe containing the survival information of the 82 patients the relevant columns of which are "True\_STs", "censored" indicating the recorded survival times of the patients, and their censorship status simultaneously. In the "censored" column "0" indicates a non-censored patient, and "1" indicates a censored patient\

### Usage

```
data(survData)
```

### Format

A data frame with 82 observations on the following 10 variables.

Array.ID The array IDs of the patients

Sample.ID.Bauke. The array IDs of the patients as annotated in one source

Experiment.Jon. The array IDs of the patients as annotated in a third source (in essence the same as the previous two)

ExptID The Experiment ID

Order The number/order of the patient

Overall.survival..mons.undivided the overall survival time of the patients in months

Relapse.free.survival..mons. the relapse free survival time of the patients in months

Status.0.A..1.AWD..2.DOD..3.DOC the status of the tumour (as abbreviated in the publication)

censored the status of censorship with "0" corresponding to a "non-censored" patient and "1" to a "censored patient"

True\_STs The survival/censorship times of the patient in years

**Details**

A subset of the data set used in Bergamaschi, A., & al., e. (2006). Distinct Patterns of DNA Copy NumberAlteration are associated with different clinicopathological features and gene expression subtypes of breast cancer. *Genes, Chromosomes and cancer* , 45, 1033-1040.

**Source**

Bergamaschi, A., & al., e. (2006). Distinct Patterns of DNA Copy NumberAlteration are associated with different clinicopathological features and gene expression subtypes of breast cancer. *Genes, Chromosomes and cancer* , 45, 1033-1040.

**References**

Bergamaschi, A., & al., e. (2006). Distinct Patterns of DNA Copy NumberAlteration are associated with different clinicopathological features and gene expression subtypes of breast cancer. *Genes, Chromosomes and cancer* , 45, 1033-1040.

**Examples**

```
data(survData)
colnames(survData)
```

---

survivAURC

*A function that calculates the area under a curve constructed from plotting the area under a ROC curve at the corresponding time point at which it was generated.*

---

**Description**

This function plots the individual area under the ROC curves of different time points against the time at which they were evaluated, and calculates the area under that curve.

**Usage**

```
survivAURC(Stime, status, marker, entry = NULL, cut.values = NULL, time.max = 20, by = 1)
```

**Arguments**

Stime	The observed survival times of the patients.
status	The censoring status of the patient. 1 for a censored patient, and 0 for a patient who has an event.
marker	The predicted survival time of the patients.
entry	The time of entry of the patients, set to NULL by default.
cut.values	The cut off values for which the ROC curves are to be constructed.
time.max	The maximum time point for which the area under a ROC curve is to be plotted.
by	The step size between every ROC curve estimated and the next.



**Usage**

```
survivROC(Stime, status, marker, entry = NULL, predict.time, cut.values = NULL, plot = TRUE)
```

**Arguments**

Stime	The observed survival times of the patients.
status	The censoring status of the patient. 1 for a censored patient, and 0 for a patient who has an event.
marker	The predicted survival time of the patients.
entry	The time of entry of the patients, set to NULL by default.
predict.time	The time point for which the ROC curve is to be plotted.
cut.values	The cut off values for which the ROC curves are to be constructed.
plot	A logical argument that specifies whether a plot is to be generated (TRUE) or not (FALSE). The argument is set to TRUE by default.

**Details**

This function is basically the `survivROC` function in Patrick Heagerty's `survivROC` package, with slight modifications to it to better suit our purpose. Unlike Heagerty's function it only performs the calculations using the KM estimator and does not provide any other methods as options.

**Value**

cut.values	the cut off values for which the sensitivity and (1-specificity) were calculated
Comp.Specificity	(1 - Specificity) as was calculated for every cut off value.
Sensitivity	The Sensitivity as was calculated for every cut off value
predict.time	The time point for which the ROC curve is calculated
Survival	The value of the estimated survivor function (using the KM estimator) at "predict.time"
AUC	The value of the area under the estimated ROC curve

**Note**

It is important to note that using the Kaplan-Meier estimator as the method for estimating the survival function results in non-monotonous curves in some instances.

**Author(s)**

Douaa Mugahid

**References**

Heagerty,P., Lumely T. & Pepe M.(2000). Time-dependent ROC curves for censored survival data & a diagnostic marker. *Biometrics*, 56(2), 337-344.

**See Also**

[survivAURC](#)

**Examples**

```
True_STs <- c(1.416667, 2.75, 2.416667, 2.583333, 2.166667, 2.5, 2.5, 1.833333, 1.25, 0.666667, 1, 6.583333, 6.5, 6.666667, 3.416667, 6.083333, 1.833333, 5.583333, 0.75, 5.75, 5.5, 0.583333, 7.666667, 5, 2.833333, 1.333333, 5.083333, 0.833333, 1.083333, 3.75, 3.25, 3, 2.416667, 2.75, 2.5, 2.666667, 4.5, 4.416667, 1.5, 0.833333, 3.166667, 3.833333, 3.833333, 0.416667, 2.333333, 3.416667, 3.416667, 3, 0.666667, 0.75, 2.166667, 1, 1.416667, 1.333333, 1.166667, 1.166667, 0.416667, 1.25, Predicted_STs <- c(6.030591, 6.014457, 3.545584, 5.414229, 6.41576, 9.393992, 5.542331, 6.890859, 8.090213, 4.98545, 11.12364, 3.982502, 5.441881, 12.61404, 12.21851, 17.05850, 12.78141, 16.22795, 21.48544, 6.281354, 13.83925, 8.85992, 10.97276, 15.63089, 8.01967, 5.817267, 5.59897, 4.340784, 32.40319, 33.74123, 27.45024, 26.31024, 26.88833, 24.34707, 7.79996, 5.601459, 2.802408, 35.77047, 24.34717, 30.65796, 25.93927, 20.64544, 22.04807, 19.15037, 23.83430, 1.876557, 2.860931, 2.541947, 4.543111, 4.525553, 4.148272, 3.986912, 6.246755, 6.89523)
censored <- c(0, 1, 1, 1, 1, 0, 1, 1, 0, 1, 1, 1, 1, 0, 0, 0, 1, 1, 1, 1, 0, 1, 1, 0, 1, 1, 0, 0, 1, 0, 0, 1, 0, 1, 1, 0, 0, 1, 1, 0, 0, 1, 1, 1)
survivROC(Stime=True_STs, status=censored, marker=Predicted_STs, predict.time=5)
```

trapezoid

*A function that calculates the area under a curve based on the Simpson algorithm*

**Description**

A function that calculates the approximate value of the definite integral of a continuous function. In other words, it can help plot the area under the curve of the plotted function between two limits.

**Usage**

```
trapezoid(x, y)
```

**Arguments**

**x** The values to be used along the x-axis while plotting the curve of the function.  
The x in  $f(x)=y$

**y** The values to be used along the y-axis while plotting the curve of the function.  
The y in the  $f(x)=y$ .

**Value**

The area under the curve plotted with the x and y values provided as arguments.

**Note**

Using this method is slightly less accurate than using the simpson integration method

**Author(s)**

Douaa Mugahid

**References**

Weisstein, Eric W. "Trapezoidal Rule." From MathWorld—A Wolfram Web Resource. <http://mathworld.wolfram.com/TrapezoidalRule.html>

**See Also**

[simpson](#)

**Examples**

```
x <- seq(0:20)
y <- seq(0, 100, 1)
trapezoid(x,y)
```

---

weights_BLH	<i>Optimization for the regression coefficients and baseline hazards that maximize the partial likelihood in our PW Cox PH regression model.</i>
-------------	--

---

**Description**

This function is a wrapper around the optimization function `optim` to allow the optimization for the regression coefficients and baseline hazards appropriate for the data set at hand. It is where the functions `weight_estimator_BLH`, `weight_estimator_BLH_noprior`, `deriv_weight_estimator_BLH`, `deriv_weight_estimator_BLH_noprior` are required.

**Usage**

```
weights_BLH(geDataT, survDataT, q, s, a, b, groups, par, method = c("Nelder-Mead", "L-BFGS-B", "CG",
dist = NULL))
```

**Arguments**

geDataT	A matrix with the co-variate in the columns and the subjects in the rows. Each cell corresponds to that <i>rowth</i> subject's <i>columnth</i> co-variate's value.
survDataT	A data frame with the survival data of the set of subjects at hand. It should at least have the following columns "True_STs" and "censored", corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a "1" while patients who experience an event are assigned "1".
q	One of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
s	The second of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the "weights_baselineH" argument.
par	A single vector with the initial values of the baseline hazards followed by the weights (regression coefficients) for the co-variates.
method	The preferred optimization method. It can be one of the following: "Nelder-Mead": for the Nelder-Mead simplex algorithm. "L-BFGS-B": for the L-BFGS-B quasi-Newtonian method. "BFGS": for the BFGS quasi-Newtonian method. "CG": for the Conjugate Gradient decent method "SANN": for the simulated annealing algorithm.

noprior	An integer indicating the number of iterations to be done without assuming a prior on the regression coefficients.
extras	The extra arguments to be passed to the optimization function <code>optim</code> . For further details on them, see the documentation for the <code>optim</code> function.
dist	The distribution function to be passed to the optimization algorithm in case of using SANN to generate a new candidate point.

**Value**

The same value as the `optim` function. See its documentation for details.

**Note**

Note that this function is just a wrapper around the `optim` function to serve our purpose, and its main purpose is to be called within the main functions of this package `STpredictor_BLH` and `weights_xvBLH`.

**Author(s)**

Douaa Mugahid

**References**

<http://sekhon.berkeley.edu/stats/html/optim.html>

**Examples**

```
data(Bergamaschi)
data(survData)
weights_BLH(geDataT=Bergamaschi[1:10,1:2], survDataT=survData[1:10, 9:10], q=1, s=1, a=1.56, b=0.17, groups=3,
list(reltol=1), dist = NULL)
```

---

weights_xvBLH	<i>A special version of STpredictor.BLH used within k-xv to predict the survival times of the kth validation group in the cross validation step.</i>
---------------	--

---

**Description**

This function is an “incomplete” version of `STpredictor.BLH` used within the cross validation function `STpredictor_xvBLH` to predict the survival times of the subset of patients in the  $k$ th partitioning. It is not meant for use outside that function.

**Usage**

```
weights_xvBLH(geDataS, survDataS, geDataT, survDataT, q = 1, s = 1, a = 2, b = 2, groups = 3, par, meth
```

**Arguments**

geDataS	The co-variate data of the $k$ th validation set passed on by <code>STpredictor.xv.BLH</code> . It is a matrix with the co-variates in the columns and the subjects in the rows. Each cell corresponds to that $row$ th subject's $column$ th co-variate's value.
survDataS	The survival data of the $k$ th validation set passed on by <code>STpredictor_xvBLH</code> . It takes on the form of a data frame with at least have the following columns "True_STs" and "censored", corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a "1" while patients who experience an event are assigned "0".
geDataT	The co-variate data of the $k$ th training set passed on by <code>STpredictor_xvBLH</code> .
survDataT	The survival data of the $k$ th training set passed on by <code>STpredictor_xvBLH</code> .
q	One of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
s	The second of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the "weights_baselineH" argument.
par	A single vector with the initial values of the baseline hazards followed by the weights(regression coefficients) for the co-variates.
method	The preferred optimization method. It can be one of the following: "Nelder-Mead" : for the Nelder-Mead simplex algorithm. "L-BFGS-B" for the L-BFGS-B quasi-Newtonian method. "BFGS" for the BFGS quasi-Newtonian method. "CG" for the Conjugate Gradient decent method. "SANN" : for the simulated annealing algorithm.
noprior	An integer indicating the number of iterations to be done without assuming a prior on the regression coefficients.
extras	The extra arguments to be passed to the optimization function <code>optim</code> . For further details on them, see the documentation for the <code>optim</code> function.

**Value**

prediction	A data frame with the columns <code>True_STs</code> (the observed survival times), <code>Predicted_STs</code> (the predicted survival times), <code>censored</code> (the censoring status of the patient), <code>absolute_error</code> (the sign-less difference between the predicted and observed survival times), <code>PatientOrderValidation</code> (The patient's number)
est.geneweight	The estimated regression coefficients from the $k$ th training set ( <code>geDataT,survDataT</code> )
est.baselineH	The estimated baseline hazards from the $k$ th training set ( <code>geDataT, survDataT</code> )

**Note**

This function is not meant to be used outside its wrapper.



**Author(s)**

Douaa Mugahid

**See Also**[STpredictor\\_BLH](#)**Examples**

```

data(Bergamaschi)
data(survData)
weights_xvBLH(geDataS=Bergamaschi[21:31, 1:2], survDataS=survData[21:31, 9:10], geDataT=Bergamaschi[1:20, 1:2],
survDataT=survData[1:20, 9:10], q = 1, s = 1, a = 2, b = 2, groups = 3, par = c(0.1, 0.1, 0.1, rep(0,2)),
method = "CG", noprior = 1, extras = list(reltol=1))

```

---

weight\_estimator\_BLH *Returns the value of the objective function used for optimizing for the regression parameters and baseline hazards in the model.*

---

**Description**

Given the arguments, it can evaluate the value of the objective function used by the optimization algorithms for determining the optimal regression parameters and baseline hazard values.

**Usage**

```
weight_estimator_BLH(survDataT, geDataT, weights_baselineH, q, s, a, b, groups)
```

**Arguments**

survDataT	The survival data of the patient set passed on by the user. It takes on the form of a data frame with at least have the following columns "True_STs" and "censored", corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a "1" while patients who experience an event are assigned "1".
geDataT	The co-variate data (gene expression or aCGH, etc...) of the patient set passed on by the user. It is a matrix with the co-variates in the columns and the subjects in the rows. Each cell corresponds to that row $th$ subject's column $th$ co-variate's value.
weights_baselineH	A single vector with the initial values of the baseline hazards followed by the weights(regression coefficients) for the co-variates.
q	One of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
s	The second of the two parameters on the prior distribution used on the weights (regression coefficients) in the model.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.

groups            The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the “weights\_baselineH” argument.

### Value

A single numerical value corresponding to the value of the objective function with the given regression coefficients and baseline hazard values.

### Note

This function is in itself not useful to the user, but is used within the function `weights.BLH`

### Author(s)

Douaa Mugahid

### References

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox,D.(1972).Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer. as well as Kaderali, Lars.(2006) A Hierarchial Bayesian Approach to Regression and its Application to Predicting Survival Times in Cancer Patients. Aachen: Shaker The prior on the regression coefficients was adopted from: Mazur, J., Ritter,D.,Reinelt, G. & Kaderali, L. (2009). Reconstructing Non-Linear dynamic Models of Gene Regulation using Stochastic Sampling. *BMC Bioinformatics*, 10(448).

### See Also

[weight\\_estimator\\_BLH\\_noprior](#), [deriv\\_weight\\_estimator\\_BLH\\_noprior](#)

### Examples

```
data(Bergamaschi)
data(survData)
weight_estimator_BLH(survDataT=survData[1:10, 9:10], geDataT=Bergamaschi[1:10 , 1:2],weights_baselineH=c(0.1
```

---

weight\_estimator\_BLH\_noprior

*Returns the value of the objective function used for optimizing for the regression parameters and baseline hazards in the model, without including the prior on the regression coefficients.*

---

### Description

Given the arguments, it can evaluate the value of the objective function used by the optimization algorithms for determining the optimal regression parameters and baseline hazard values without including the prior on the regression coefficients, which can be necessary if the starting conditions are set to the origin, which is very peaked in case of inclusion of the prior distribution.

**Usage**

```
weight_estimator_BLH_noprior(geDataT, survDataT, weights_baselineH, a, b, groups)
```

**Arguments**

survDataT	The survival data of the patient set passed on by the user. It takes on the form of a data frame with at least have the following columns “True_STs” and “censored”, corresponding to the observed survival times and the censoring status of the subjects consecutively. Censored patients are assigned a “1” while patients who experience an event are assigned “1”.
geDataT	The co-variate data (gene expression or aCGH, etc...) of the patient set passed on by the user. It is a matrix with the co-variates in the columns and the subjects in the rows. Each cell corresponds to that <i>row</i> th subject’s <i>column</i> th co-variate’s value.
weights_baselineH	A single vector with the initial values of the baseline hazards followed by the weights(regression coefficients) for the co-variates.
a	The shape parameter for the gamma distribution used as a prior on the baseline hazards.
b	The scale parameter for the gamma distribution used as a prior on the baseline hazards.
groups	The number of partitions along the time axis for which a different baseline hazard is to be assigned. This number should be the same as the number of initial values passed for the baseline hazards in the beginning of the “weights_baselineH” argument.

**Value**

A vector of the same length as the "weights\_baselineH" argument corresponding to the calculated derivatives of the objective with respect to every component of "weights\_baselineH".

**Note**

This function is in itself not useful to the user, but is used within the function `weights.BLH`

**Author(s)**

Douaa Mugahid

**References**

The basic model is based on the Cox regression model as first introduced by Sir David Cox in: Cox,D.(1972).Regression models & life tables. *Journal of the Royal Society of Statistics*, 34(2), 187-220. The extension of the Cox model to its stepwise form was adapted from: Ibrahim, J.G, Chen, M.-H. & Sinha, D. (2005). *Bayesian Survival Analysis (second ed.)*. NY: Springer. as well as Kaderali, Lars.(2006) A Hierarchial Bayesian Approach to Regression and its Application to Predicting Survival Times in Cancer Patients. Aachen: Shaker

**See Also**

[weight\\_estimator\\_BLH](#), [deriv\\_weight\\_estimator\\_BLH\\_noprior](#)

**Examples**

```
data(Bergamaschi)
data(survData)
weight_estimator_BLH_noprior(geDataT=Bergamaschi[1:10, 1:2], survDataT=survData[1:10, 9:10], weights_baselin
```

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