

Package ‘eha’

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Title Event History Analysis

Description Sampling of risk sets in Cox regression, selections in the Lexis diagram, bootstrapping. Parametric proportional hazards fitting with left truncation and right censoring for common families of distributions, piecewise constant hazards, and discrete models. AFT regression for left truncated and right censored data. Binary and Poisson regression for clustered data, fixed and random effects with bootstrapping.

License GPL (>= 2)

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aftreg	<i>Accelerated Failure Time Regression</i>
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Description

The accelerated failure time model with parametric baseline hazard(s). Allows for stratification with different scale and shape in each stratum, and left truncated and right censored data.

Usage

```
aftreg(formula = formula(data), data = parent.frame(),
na.action = getOption("na.action"), dist = "weibull", init, shape = 0,
id, param = c("lifeAcc", "lifeExp"),
control = list(eps = 1e-08, maxiter = 20, trace = FALSE),
singular.ok = TRUE, model = FALSE, x = FALSE, y = TRUE)
```

Arguments

formula	a formula object, with the response on the left of a ~ operator, and the terms on the right. The response must be a survival object as returned by the Surv function.
data	a data.frame in which to interpret the variables named in the formula.
na.action	a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()\$na.action.
dist	Which distribution? Default is "weibull", with the alternatives "gompertz", "ev", "loglogistic" and "lognormal". A special case like the exponential can be obtained by choosing "weibull" in combination with shape = 1.
init	vector of initial values of the iteration. Default initial value is zero for all variables.
shape	If positive, the shape parameter is fixed at that value. If zero or negative, the shape parameter is estimated. Stratification is now regarded as a meaningful option even if shape is fixed.

<code>id</code>	If there are more than one spell per individual, it is essential to keep spells together by the <code>id</code> argument. This allows for time-varying covariates.
<code>param</code>	Which parametrization should be used? The <code>lifeAcc</code> uses the parametrization given in the vignette, while the <code>lifeExp</code> uses the same as in the <code>survreg</code> function.
<code>control</code>	a list with components <code>eps</code> (convergence criterion), <code>maxiter</code> (maximum number of iterations), and <code>trace</code> (logical, debug output if TRUE). You can change any component without mention the other(s).
<code>singular.ok</code>	Not used.
<code>model</code>	Not used.
<code>x</code>	Return the design matrix in the model object?
<code>y</code>	Return the response in the model object?

Details

The parameterization is different from the one used by `survreg`, when `param = "lifeAcc"`. The result is then true acceleration of time. Then the model is

$$S(t; a, b, \beta, z) = S_0((t / \exp(b - z\beta))^{\exp(a)})$$

where S_0 is some standardized survivor function. The baseline parameters a and b are log shape and log scale, respectively. This is for the default parametrization. With the `lifeExp` parametrization, some signs are changed:

$$b - z\beta$$

is changed to

$$b + z\beta$$

. For the Gompertz distribution, the base parametrization is canonical, a necessity for consistency with the shape/scale paradigm (this is new in 2.3).

Value

A list of class `c("aftreg", "coxreg")` with components

<code>coefficients</code>	Fitted parameter estimates.
<code>var</code>	Covariance matrix of the estimates.
<code>loglik</code>	Vector of length two; first component is the value at the initial parameter values, the second component is the maximized value.
<code>score</code>	The score test statistic (at the initial value).
<code>linear.predictors</code>	The estimated linear predictors.
<code>means</code>	Means of the columns of the design matrix.
<code>w.means</code>	Weighted (against exposure time) means of covariates; weighted relative frequencies of levels of factors.
<code>n</code>	Number of spells in <code>indata</code> (possibly after removal of cases with NA's).
<code>events</code>	Number of events in data.

terms	Used by extractor functions.
assign	Used by extractor functions.
y	The Surv vector.
isF	Logical vector indicating the covariates that are factors.
covars	The covariates.
ttr	Total Time at Risk.
levels	List of levels of factors.
formula	The calling formula.
call	The call.
method	The method.
convergence	Did the optimization converge?
fail	Did the optimization fail? (Is NULL if not).
pfixed	TRUE if shape was fixed in the estimation.
param	The parametrization.

Author(s)

Göran Broström

See Also

[coxreg](#), [phreg](#), [link\[survival\]{survreg}](#)

Examples

```
data(mort)
aftreg(Surv(enter, exit, event) ~ ses, param = "lifeExp", data = mort)
```

aftreg.fit

Parametric proportional hazards regression

Description

This function is called by [aftreg](#), but it can also be directly called by a user.

Usage

```
aftreg.fit(X, Y, dist, param, strata, offset, init, shape,
id, control, pfixed)
```

Arguments

X	The design (covariate) matrix.
Y	A survival object, the response.
dist	Which baseline distribution?
param	Which parametrization?
strata	A stratum variable.
offset	Offset.
init	Initial regression parameter values.
shape	If positive, a fixed value of the shape parameter in the distribution. Otherwise, the shape is estimated.
id	See corresponding argument to aftreg .
control	Controls convergence and output.
pfixed	A logical indicating fixed shape parameter(s).

Details

See [aftreg](#) for more detail.

Value

coefficients	Estimated regression coefficients plus estimated scale and shape coefficients, sorted by strata, if present.
df	Degrees of freedom; No. of regression parameters.
var	Variance-covariance matrix
loglik	Vector of length 2. The first component is the maximized loglikelihood with only scale and shape in the model, the second the final maximum.
conver	TRUE if convergence
fail	TRUE if failure
iter	Number of Newton-Raphson iterates.
n.strata	The number of strata in the data.

Author(s)

Göran Broström

See Also

[aftreg](#)

age.window	<i>Age cut of survival data</i>
------------	---------------------------------

Description

For a given age interval, each spell is cut to fit into the given age interval.

Usage

```
age.window(dat, window, surv=c("enter", "exit", "event"))
```

Arguments

dat	Input data frame. Must contain survival data.
window	Vector of length two; the age interval.
surv	Vector of length three giving the names of the central variables in 'dat'.

Details

The window must be in the order (begin, end)

Value

A data frame of the same form as the input data frame, but 'cut' as desired. Intervals exceeding window[2] will be given event = 0

Author(s)

Göran Broström

See Also

[cal.window](#), [coxreg](#), [aftreg](#)

Examples

```
dat <- data.frame(enter = 0, exit = 5.731, event = 1, x = 2)
window <- c(2, 5.3)
dat.trim <- age.window(dat, window)
```

`cal.window`*Calendar time cut of survival data*

Description

For a given time interval, each spell is cut so that it fully lies in the given time interval

Usage

```
cal.window(dat, window, surv=c("enter", "exit", "event", "birthdate"))
```

Arguments

<code>dat</code>	Input data frame. Must contain survival data and a birth date.
<code>window</code>	Vector of length two; the time interval
<code>surv</code>	Vector of length four giving the names of the central variables in 'dat'.

Details

The window must be in the order (begin, end)

Value

A data frame of the same form as the input data frame, but 'cut' as desired. Intervals exceeding `window[2]` will be given `event = 0`

Author(s)

Göran Broström

See Also

[age.window](#), [coxreg](#), [aftreg](#)

Examples

```
dat <- data.frame(enter = 0, exit = 5.731, event = 1,  
birthdate = 1962.505, x = 2)  
window <- c(1963, 1965)  
dat.trim <- cal.window(dat, window)
```

check.dist	<i>Graphical goodness-of-fit test</i>
------------	---------------------------------------

Description

Comparison of the cumulative hazards functions for a semi-parametric and a parametric model.

Usage

```
check.dist(sp, pp, main = NULL, col = NULL, printLegend = TRUE)
```

Arguments

sp	An object of type "coxreg", typically output from coxreg
pp	An object of type "phreg", typically output from phreg
main	Header for the plot. Default is distribution and "cumulative hazard function"
col	Line colors. should be NULL (black lines) or of length 2
printLegend	Should a legend be printed? Default is TRUE.

Details

For the moment only a graphical comparison. The arguments sp and pp may be swapped.

Value

No return value.

Author(s)

Göran Broström

See Also

[coxreg](#) and [phreg](#).

Examples

```
data(mort)
oldpar <- par(mfrow = c(2, 2))
fit.cr <- coxreg(Surv(enter, exit, event) ~ ses, data = mort)
fit.w <- phreg(Surv(enter, exit, event) ~ ses, data = mort)
fit.g <- phreg(Surv(enter, exit, event) ~ ses, data = mort,
  dist = "gompertz")
fit.pch <- phreg(Surv(enter, exit, event) ~ ses, data = mort,
  dist = "pch", cuts = c(5, 10, 15))
fit.ev <- phreg(Surv(enter, exit, event) ~ ses, data = mort,
  dist = "ev")
check.dist(fit.cr, fit.w)
```

```
check.dist(fit.cr, fit.g)
check.dist(fit.cr, fit.pch)
check.dist(fit.cr, fit.ev)
par(oldpar)
```

check.surv

Check the integrity of survival data.

Description

Check that exit occurs after enter, that spells from an individual do not overlap, and that each individual experiences at most one event.

Usage

```
check.surv(enter, exit, event, id = NULL, eps = 1e-08)
```

Arguments

enter	Left truncation time.
exit	Time of exit.
event	Indicator of event. Zero means 'no event'.
id	Identification of individuals.
eps	The smallest allowed spell length or overlap.

Details

Interval lengths must be strictly positive.

Value

A vector of id's for the insane individuals. Of zero length if no errors.

Author(s)

Göran Broström

See Also

[join.spells](#), [coxreg](#), [aftreg](#)

Examples

```
xx <- data.frame(enter = c(0, 1), exit = c(1.5, 3), event = c(0, 1), id =
c(1,1))
check.surv(xx$enter, xx$exit, xx$event, xx$id)
```

coxreg	<i>Cox regression</i>
--------	-----------------------

Description

Performs Cox regression with some special attractions, especially *sampling of risksets* and *the weird bootstrap*.

Usage

```
coxreg(formula = formula(data), data = parent.frame(), weights, subset,
t.offset, na.action = getOption("na.action"), init = NULL,
method = c("efron", "breslow", "mpp1", "ml"),
control = list(eps = 1e-08, maxiter = 25, trace = FALSE),
singular.ok = TRUE, model = FALSE,
center = TRUE,
x = FALSE, y = TRUE, hazards = TRUE, boot = FALSE, efrac = 0,
geometric = FALSE, rs = NULL,
frailty = NULL, max.survs = NULL)
```

Arguments

formula	a formula object, with the response on the left of a ~ operator, and the terms on the right. The response must be a survival object as returned by the Surv function.
data	a data.frame in which to interpret the variables named in the formula.
weights	Case weights; time-fixed or time-varying.
subset	An optional vector specifying a subset of observations to be used in the fitting process.
t.offset	Case offsets; time-varying.
na.action	a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()\$na.action.
init	vector of initial values of the iteration. Default initial value is zero for all variables.
method	Method of treating ties, "efron" (default), "breslow", "mpp1" (maximum partial partial likelihood), or "ml" (maximum likelihood).
control	a list with components eps (convergence criterion), maxiter (maximum number of iterations), and silent (logical, controlling amount of output). You can change any component without mention the other(s).
singular.ok	Not used
model	Not used
center	Logical. If center = TRUE (default), the baseline hazards are calculated at the means of the covariates and for the reference category for factors, otherwise at the value zero. See Details.

x	Return the design matrix in the model object?
y	return the response in the model object?
hazards	Calculate baseline hazards? Default is TRUE.
rs	Risk set?
boot	Number of boot replicates. Defaults to FALSE, no boot samples.
efrac	Upper limit of fraction failures in 'mopl'.
geometric	If TRUE, forces an 'ml' model with constant riskset probability. Default is FALSE.
frailty	Grouping variable for frailty analysis. Not in use yet.
max.survs	Sampling of risk sets? If given, it should be (the upper limit of) the number of survivors in each risk set.

Details

The default method, efron, and the alternative, breslow, are both the same as in `coxph` in package `survival`. The methods `mopl` and `ml` are maximum likelihood, discrete-model, based.

If `center = TRUE` (default), graphs show the "baseline" distribution at the means of (continuous) covariates, and for the reference category in case of factors (avoiding representing "flying pigs"). If `center = FALSE` the baseline distribution is at the value zero of all covariates. It is usually a good idea to use `center = FALSE` in combination with "precentering" of covariates, that is, subtracting a reference value, ideally close to the center of the covariate distribution. In that way, the "reference" will be the same for all subsets of the data.

Value

A list of class `c("coxreg", "coxph")` with components

coefficients	Fitted parameter estimates.
var	Covariance matrix of the estimates.
loglik	Vector of length two; first component is the value at the initial parameter values, the second component is the maximized value.
score	The score test statistic (at the initial value).
linear.predictors	The estimated linear predictors.
residuals	The martingale residuals.
hazard	The estimated baseline hazard, calculated at the means of the covariates (rather, columns of the design matrix). Is a list, with one component per stratum. Each component is a matrix with two columns, the first contains risktimes, the second the corresponding hazard atom.
means	Means of the columns of the design matrix corresponding to covariates, if <code>center = TRUE</code> . Columns corresponding to factor levels give a zero in the corresponding position in means. If <code>center = FALSE</code> , means are all zero.
w.means	Weighted (against exposure time) means of covariates; weighted relative frequencies of levels of factors.

n	Number of spells in indata (possibly after removal of cases with NA's).
events	Number of events in data.
terms	Used by extractor functions.
assign	Used by extractor functions.
y	The Surv vector.
isF	Logical vector indicating the covariates that are factors.
covars	The covariates.
ttr	Total Time at Risk.
levels	List of levels of factors.
formula	The calling formula.
bootstrap	The (matrix of) bootstrap replicates, if requested on input. It is up to the user to do whatever desirable with this sample.
boot.sd	The estimated standard errors of the bootstrap replicates.
call	The call.
method	The method.
convergence	Did the optimization converge?
fail	Did the optimization fail? (Is NULL if not).

Warning

The use of `rs` is dangerous, see note. It can however speed up computing time considerably for huge data sets.

Note

This function starts by creating risksets, if no riskset is supplied via `rs`, with the aid of [risksets](#). Supplying output from `risksets` via `rs` fails if there are any NA's in the data! Note also that it depends on stratification, so `rs` contains information about stratification. Giving another strata variable in the formula is an error. The same is ok, for instance to supply stratum interactions.

Author(s)

Göran Broström

References

Broström, G. and Lindkvist, M. (2008). Partial partial likelihood. *Communications in Statistics: Simulation and Computation* 37:4, 679-686.

See Also

[coxph](#), [risksets](#)

Examples

```

dat <- data.frame(time= c(4, 3,1,1,2,2,3),
                  status=c(1,1,1,0,1,1,0),
                  x=     c(0, 2,1,1,1,0,0),
                  sex=   c(0, 0,0,0,1,1,1))
coxreg( Surv(time, status) ~ x + strata(sex), data = dat) #stratified model
# Same as:
rs <- risksets(Surv(dat$time, dat$status), strata = dat$sex)
coxreg( Surv(time, status) ~ x, data = dat, rs = rs) #stratified model

```

coxreg.fit

Cox regression

Description

Called by [coxreg](#), but a user can call it directly.

Usage

```

coxreg.fit(X, Y, rs, weights, t.offset = NULL,
           strats, offset, init, max.survs,
           method = "breslow", center = TRUE,
           boot = FALSE, efrac = 0, calc.hazards = TRUE,
           calc.martres = TRUE, control, verbose = TRUE)

```

Arguments

X	The design matrix.
Y	The survival object.
rs	The risk set composition. If absent, calculated.
weights	Case weights; time-fixed or time-varying.
t.offset	Case offset; time-varying.
strats	The stratum variable. Can be absent.
offset	Offset. Can be absent.
init	Start values. If absent, equal to zero.
max.survs	Sampling of risk sets? If so, gives the maximum number of survivors in each risk set.
method	Either "efron" (default) or "breslow".
center	See coxreg .
boot	Number of bootstrap replicates. Defaults to FALSE, no bootstrapping.
efrac	Upper limit of fraction failures in 'mpropl'.

calc.hazards	Should estimates of baseline hazards be calculated?
calc.martres	Should martingale residuals be calculated?
control	See coxreg
verbose	Should Warnings about convergence be printed?

Details

rs is dangerous to use when NA's are present.

Value

A list with components

coefficients	Estimated regression parameters.
var	Covariance matrix of estimated coefficients.
loglik	First component is value at <code>init</code> , second at maximum.
score	Score test statistic, at initial value.
linear.predictors	Linear predictors.
residuals	Martingale residuals.
hazard	Estimated baseline hazard. At value zero of 'design' variables.
means	Means of the columns of the design matrix.
bootstrap	The bootstrap replicates, if requested on input.
conver	TRUE if convergence.
f.conver	TRUE if variables converged.
fail	TRUE if failure.
iter	Number of performed iterations.

Note

It is the user's responsibility to check that indata is sane.

Author(s)

Göran Broström

See Also

[coxreg](#), [risksets](#)

Examples

```
X <- as.matrix(data.frame(
  x=      c(0, 2,1,4,1,0,3),
  sex=    c(1, 0,0,0,1,1,1)))
time <- c(1,2,3,4,5,6,7)
status <- c(1,1,1,0,1,1,0)
stratum <- rep(1, length(time))

coxreg.fit(X, Surv(time, status), strats = stratum, max.survs = 6,
  control = list(eps=1.e-4, maxiter = 10, trace = FALSE))
```

cro

Creates a minimal representation of a data frame.

Description

Given a data frame with a defined response variable, this function creates a unique representation of the covariates in the data frame, vector (matrix) of responses, and a pointer vector, connecting the responses with the corresponding covariates.

Usage

```
cro(dat, response=1)
```

Arguments

dat	A data frame
response	The column(s) where the response resides.

Details

The rows in the data frame are converted to text strings with `paste` and compared with `match`.

Value

A list with components

y	The response.
covar	A data frame with unique rows of covariates.
keys	Pointers from y to covar, connecting each response with its covariate vector.

Note

This function is based on suggestions by Anne York and Brian Ripley.

Author(s)

Göran Broström

See Also[match](#), [paste](#)**Examples**

```
dat <- data.frame(y = c(1.1, 2.3, 0.7), x1 = c(1, 0, 1), x2 = c(0, 1, 0))
cro(dat)
```

EV

*The EV Distribution***Description**

Density, distribution function, quantile function, hazard function, cumulative hazard function, and random generation for the EV distribution with parameters shape and scale.

Usage

```
dEV(x, shape = 1, scale = 1, log = FALSE)
pEV(q, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE)
qEV(p, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE)
hEV(x, shape = 1, scale = 1, log = FALSE)
HEV(x, shape = 1, scale = 1, log.p = FALSE)
rEV(n, shape = 1, scale = 1)
```

Arguments

<code>x</code> , <code>q</code>	vector of quantiles.
<code>p</code>	vector of probabilities.
<code>n</code>	number of observations. If <code>length(n) > 1</code> , the length is taken to be the number required.
<code>shape</code> , <code>scale</code>	shape and scale parameters, both defaulting to 1.
<code>log</code> , <code>log.p</code>	logical; if TRUE, probabilities <code>p</code> are given as <code>log(p)</code> .
<code>lower.tail</code>	logical; if TRUE (default), probabilities are $P(X \leq x)$, otherwise, $P(X > x)$.

Details

The EV distribution with scale parameter a and shape parameter σ has hazard function given by

$$h(x) = (b/\sigma)(x/\sigma)^{b-1} \exp(-(x/\sigma)^b)$$

for $x \geq 0$.

Value

`dEV` gives the density, `pEV` gives the distribution function, `qEV` gives the quantile function, `hEV` gives the hazard function, `HEV` gives the cumulative hazard function, and `rEV` generates random deviates.

Invalid arguments will result in return value NaN, with a warning.

 fert

Marital fertility nineteenth century

Description

Birth intervals for married women with at least one birth, 19th northern Sweden

Usage

`data(fert)`

Format

A data frame with 12169 observations the lengths (in years) of birth intervals for 1859 married women with at least one birth. The first interval (`parity = 0`) is the interval from marriage to first birth.

`id` Personal identification number for mother.

`parity` Time order of birth interval for the present mother. The interval with `parity = 0` is the first, from marriage to first birth.

`age` The age of mother at start of interval.

`year` The calendar year at start of interval.

`next.ivl` The length of the coming time interval.

`event` An indicator for whether the `next.ivl` ends in a new birth (`event = 1`) or is right censored (`event = 0`). Censoring occurs when the woman ends her fertility period within her first marriage (marriage dissolution or reaching the age of 48).

`prev.ivl` The length of the previous time interval. May be used as explanatory variable in a Cox regression of birth intervals.

`ses` Socio-economic status, a factor with levels `lower`, `upper`, `farmer`, and `unknown`.

`parish` The Skelleftea region consists of three parishes, `Jorn`, `Norsjo`, and `Skelleftea`.

Details

The data set contain clusters of dependent observations defined by mother's `id`.

Source

Data is coming from The Demographic Data Base, Umea University, Umea, Sweden.

References

<http://www.ddb.umu.se>

Examples

```
data(fert)
fit <- coxreg(Surv(next.ivl, event) ~ ses + prev.ivl, data = fert, subset =
(parity == 1))
drop1(fit, test = "Chisq")
```

geome.fit

Constant intensity discrete time proportional hazards

Description

This function is called from `coxreg`. A user may call it directly.

Usage

```
geome.fit(X, Y, rs, strats, offset, init, max.survs, method = "ml",
control)
```

Arguments

X	The design matrix
Y	Survival object
rs	risk set produced by <code>risksets</code>
strats	Stratum indicator
offset	Offset
init	Initial values
max.survs	Maximal survivors
method	"ml", always, i.e., this argument is ignored.
control	See <code>coxreg</code> .

Value

See the code.

Note

Nothing special

Author(s)

Göran Broström

References

See [coxreg](#).

See Also[coxreg](#)

ghq*Gauss-Hermite*

Description

Calculates the zeros and weights needed for Gauss-Hermite quadrature.

Usage

```
ghq(n.points = 1, modified = TRUE)
```

Arguments

n.points	Number of points.
modified	Multiply by $\exp(\text{zeros}^2)$? Default is TRUE.

Details

Based on a Fortran 66 subroutine written by professor Jianming Jin.

Value

A list with components

zeros	The zeros (abscissas).
weights	The weights

Note

The code is modified to suit the purpose of glmmML, with the permission of professor Jin.

Author(s)

Jianming Jin, Univ. of Illinois, Urbana-Campaign

References

Gauss-Hermite

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

```
ghq(15, FALSE)
```

Description

Fits grouped GLMs with fixed group effects. The significance of the grouping is tested by simulation, with a bootstrap approach.

Usage

```
glmmboot(formula, family = binomial, data, cluster, weights, subset, na.action,
offset, start.coef = NULL,
control = list(epsilon = 1e-08, maxit = 200, trace = FALSE), boot = 0)
```

Arguments

formula	a symbolic description of the model to be fit. The details of model specification are given below.
family	Currently, the only valid values are <code>binomial</code> and <code>poisson</code> . The binomial family allows for the <code>logit</code> and <code>cloglog</code> links.
data	an optional data frame containing the variables in the model. By default the variables are taken from <code>'environment(formula)'</code> , typically the environment from which <code>'glmmML'</code> is called.
cluster	Factor indicating which items are correlated.
weights	Case weights.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
na.action	See <code>glm</code> .
offset	this can be used to specify an a priori known component to be included in the linear predictor during fitting.
start.coef	starting values for the parameters in the linear predictor. Defaults to zero.
control	Controls the convergence criteria. See <code>glm.control</code> for details.
boot	number of bootstrap replicates. If equal to zero, no test of significance of the grouping factor is performed.

Details

The simulation is performed by simulating new response vectors from the fitted probabilities without clustering, and comparing the maximized log likelihoods. The maximizations are performed by profiling out the grouping factor. It is a very fast procedure, compared to `glm`, when the grouping factor has many levels.

Value

The return value is a list, an object of class 'glmmboot'.

coefficients	Estimated regression coefficients
logLik	the max log likelihood
cluster.null.deviance	Deviance without the clustering
frail	The estimated cluster effects
bootLog	The logLik values from the bootstrap samples
bootP	Bootstrap p value
variance	Variance covariance matrix
sd	Standard error of regression parameters
boot_rep	No. of bootstrap replicates
mixed	Logical
deviance	Deviance
df.residual	Its degrees of freedom
aic	AIC
boot	Logical
call	The function call

Note

There is no overall intercept for this model; each cluster has its own intercept. See `frail`

Author(s)

Göran Broström

See Also

`link{glmmML}`, `optim`, `lmer` in the package `lme4`, and `glmmPQL` in the package `MASS`.

Examples

```
## Not run:
id <- factor(rep(1:20, rep(5, 20)))
y <- rbinom(100, prob = rep(runif(20), rep(5, 20)), size = 1)
x <- rnorm(100)
dat <- data.frame(y = y, x = x, id = id)
res <- glmmboot(y ~ x, cluster = id, data = dat, boot = 500)
## End(Not run)
##system.time(res.glm <- glm(y ~ x + id, family = binomial))
```

Description

'glmmbootFit' is the workhorse in the function glmmboot. It is suitable to call instead of 'glmmboot', e.g. in simulations.

Usage

```
glmmbootFit(X, Y, weights = rep(1, NROW(Y)),
start.coef = NULL, cluster = rep(1, length(Y)),
offset = rep(0, length(Y)), family = binomial(),
control = list(epsilon = 1.e-8, maxit = 200, trace
= FALSE), boot = 0)
```

Arguments

X	The design matrix (n * p).
Y	The response vector of length n.
weights	Case weights.
start.coef	start values for the parameters in the linear predictor (except the intercept).
cluster	Factor indicating which items are correlated.
offset	this can be used to specify an a priori known component to be included in the linear predictor during fitting.
family	Currently, the only valid values are binomial and poisson. The binomial family allows for the logit and cloglog links.
control	A list. Controls the convergence criteria. See glm.control for details.
boot	number of bootstrap replicates. If equal to zero, no test of significance of the grouping factor is performed.

Value

A list with components

coefficients	Estimated regression coefficients (note: No intercept).
logLik	The maximised log likelihood.
cluster.null.deviance	deviance from a model without cluster.
frail	The estimated cluster effects.
bootLog	The maximised bootstrap log likelihood values. A vector of length boot.
bootP	The bootstrap p value.
variance	The variance-covariance matrix of the fixed effects (no intercept).
sd	The standard errors of the coefficients.
boot_rep	The number of bootstrap replicates.

Note

A profiling approach is used to estimate the cluster effects.

Author(s)

Göran Broström

See Also

[glmmboot](#)

Examples

```
## Not run
x <- matrix(rnorm(1000), ncol = 1)
id <- rep(1:100, rep(10, 100))
y <- rbinom(1000, size = 1, prob = 0.4)
fit <- glmmbootFit(x, y, cluster = id, boot = 200)
summary(fit)
## End(Not run)
## Should show no effects.
```

glmmML

Generalized Linear Models with random intercept

Description

Fits GLMs with random intercept by Maximum Likelihood and numerical integration via Gauss-Hermite quadrature.

Usage

```
glmmML(formula, family = binomial, data, cluster, weights,
cluster.weights, subset, na.action,
offset, prior = c("gaussian", "logistic", "cauchy", "gamma"),
start.coef = NULL, start.sigma = NULL, fix.sigma = FALSE, x = FALSE,
control = list(epsilon = 1e-08, maxit = 200, trace = FALSE),
method = c("Laplace", "ghq"), n.points = 8, boot = 0)
```

Arguments

formula	a symbolic description of the model to be fit. The details of model specification are given below.
family	Currently, the only valid values are binomial and poisson. The binomial family allows for the logit and cloglog links.
data	an optional data frame containing the variables in the model. By default the variables are taken from 'environment(formula)', typically the environment from which 'glmmML' is called.

cluster	Factor indicating which items are correlated.
weights	Case weights. Defaults to one.
cluster.weights	Cluster weights. Defaults to one.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
na.action	See <code>glm</code> .
start.coef	starting values for the parameters in the linear predictor. Defaults to zero.
start.sigma	starting value for the mixing standard deviation. Defaults to 0.5.
fix.sigma	Should sigma be fixed at start.sigma?
x	If TRUE, the design matrix is returned (as x).
offset	this can be used to specify an a priori known component to be included in the linear predictor during fitting.
prior	Which "prior" distribution (for the random effects)? Possible choices are "gaussian" (default), "logistic", and "cauchy". For the poisson family, it is possible to use the conjugate "gamma" prior, which avoids numerical integration.
control	Controls the convergence criteria. See <code>glm.control</code> for details.
method	There are two choices "Laplace" (default) and "ghq" (Gauss-Hermite).
n.points	Number of points in the Gauss-Hermite quadrature. If n.points == 1, the Gauss-Hermite is the same as Laplace approximation. If method is set to "Laplace", this parameter is ignored.
boot	Do you want a bootstrap estimate of cluster effect? The default is <i>No</i> (boot = 0). If you want to say yes, enter a positive integer here. It should be equal to the number of bootstrap samples you want to draw. A recommended absolute <i>minimum value</i> is boot = 2000.

Details

The integrals in the log likelihood function are evaluated by the Laplace approximation (default) or Gauss-Hermite quadrature. The latter is now fully adaptive; however, only approximate estimates of variances are available for the Gauss-Hermite (n.points > 1) method.

For the binomial families, the response can be a two-column matrix, see the help page for `glm` for details.

Value

The return value is a list, an object of class 'glmmML'. The components are:

boot	No. of boot replicates
converged	Logical
coefficients	Estimated regression coefficients
coef.sd	Their standard errors
sigma	The estimated random effects' standard deviation

<code>sigma.sd</code>	Its standard error
<code>variance</code>	The estimated variance-covariance matrix. The last column/row corresponds to the standard deviation of the random effects (<code>sigma</code>)
<code>aic</code>	AIC
<code>bootP</code>	Bootstrap p value from testing the null hypothesis of no random effect (<code>sigma = 0</code>)
<code>deviance</code>	Deviance
<code>mixed</code>	Logical
<code>df.residual</code>	Degrees of freedom
<code>cluster.null.deviance</code>	Deviance from a glm with no clustering. Subtracting deviance gives a test statistic for the null hypothesis of no clustering. Its asymptotic distribution is a symmetric mixture a constant at zero and a chi-squared distribution with one df. The printed p-value is based on this.
<code>cluster.null.df</code>	Its degrees of freedom
<code>posterior.modes</code>	Estimated posterior modes of the random effects
<code>terms</code>	The terms object
<code>info</code>	From hessian inversion. Should be 0. If not, no variances could be estimated. You could try fixing <code>sigma</code> at the estimated value and rerun.
<code>prior</code>	Which prior was used?
<code>call</code>	The function call
<code>x</code>	The design matrix if asked for, otherwise not present

Note

The optimization may not converge with the default value of `start.sigma`. In that case, try different start values for `sigma`. If still no convergence, consider the possibility to fix the value of `sigma` at several values and study the profile likelihood.

Author(s)

Göran Broström

References

Broström (2003). Generalized linear models with random intercepts. <http://www.stat.umu.se/forskning/reports/glmmML.pdf>

See Also

[glmmboot](#), [glm](#), [optim](#), `lmer` in the package `lme4` and `glmmPQL` in the package `MASS`.

Examples

```
id <- factor(rep(1:20, rep(5, 20)))
y <- rbinom(100, prob = rep(runif(20), rep(5, 20)), size = 1)
x <- rnorm(100)
dat <- data.frame(y = y, x = x, id = id)
glmmML(y ~ x, data = dat, cluster = id)
```

glmmML.fit

*Generalized Linear Model with random intercept***Description**

This function is called by `glmmML`, but it can also be called directly by the user.

Usage

```
glmmML.fit(X, Y, weights = rep(1, NROW(Y)), cluster.weights = rep(1, NROW(Y)),
start.coef = NULL, start.sigma = NULL,
fix.sigma = FALSE,
cluster = NULL, offset = rep(0, nobs), family = binomial(),
method = 1, n.points = 1,
control = list(epsilon = 1.e-8, maxit = 200, trace = FALSE),
intercept = TRUE, boot = 0, prior = 0)
```

Arguments

<code>X</code>	Design matrix of covariates.
<code>Y</code>	Response vector. Or two-column matrix.
<code>weights</code>	Case weights. Defaults to one.
<code>cluster.weights</code>	Cluster weights. Defaults to one.
<code>start.coef</code>	Starting values for the coefficients.
<code>start.sigma</code>	Starting value for the mixing standard deviation.
<code>fix.sigma</code>	Should sigma be fixed at <code>start.sigma</code> ?
<code>cluster</code>	The clustering variable.
<code>offset</code>	The offset in the model.
<code>family</code>	Family of distributions. Defaults to binomial with logit link. Other possibilities are binomial with cloglog link and poisson with log link.
<code>method</code>	Laplace (1) or Gauss-hermite (0)?
<code>n.points</code>	Number of points in the Gauss-Hermite quadrature. Default is <code>n.points = 1</code> , which is equivalent to Laplace approximation.
<code>control</code>	Control of the iterations. See glm.control .
<code>intercept</code>	Logical. If TRUE, an intercept is fitted.
<code>boot</code>	Integer. If > 0, bootstrapping with <code>boot</code> replicates.
<code>prior</code>	Which prior distribution? 0 for "gaussian", 1 for "logistic", 2 for "cauchy".

Details

In the optimisation, "vmmmin" (in C code) is used.

Value

A list. For details, see the code, and `g1mmML`.

Author(s)

Göran Broström

References

Broström (2003)

See Also

[g1mmML](#), `g1mmPQL` in the package `MASS`, and `lmer` in the package `lme4`.

Examples

```
x <- cbind(rep(1, 14), rnorm(14))
y <- rbinom(14, prob = 0.5, size = 1)
id <- rep(1:7, 2)

g1mmML.fit(x, y, cluster = id)
```

Gompertz

The Gompertz Distribution

Description

Density, distribution function, quantile function, hazard function, cumulative hazard function, and random generation for the Gompertz distribution with parameters shape and scale.

Usage

```
dgompertz(x, shape = 1, scale = 1, log = FALSE, param = c("default", "canonical"))
pgompertz(q, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE,
param = c("default", "canonical"))
qgompertz(p, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE,
param = c("default", "canonical"))
hgompertz(x, shape = 1, scale = 1, log = FALSE, param = c("default", "canonical"))
Hgompertz(x, shape = 1, scale = 1, log.p = FALSE, param = c("default", "canonical"))
rgompertz(n, shape = 1, scale = 1, param = c("default", "canonical"))
```

Arguments

x, q	vector of quantiles.
p	vector of probabilities.
n	number of observations. If <code>length(n) > 1</code> , the length is taken to be the number required.
shape, scale	Parameters: shape, defaulting to 1, and scale, defaulting to 1.
log, log.p	logical; if TRUE, probabilities p are given as $\log(p)$.
lower.tail	logical; if TRUE (default), probabilities are $P(X \leq x)$, otherwise, $P(X > x)$.
param	See 'details' below.

Details

The Gompertz distribution with shape parameter a and scale parameter σ has hazard given by

$$h(x) = a \exp(x/\sigma)$$

for $x \geq 0$. If `param = "canonical"`, then then $a \rightarrow a/b$, so that b is a true scale parameter (for any fixed a), and b is an 'AFT parameter'.

Value

`dgomperz` gives the density, `pgomperz` gives the distribution function, `qgomperz` gives the quantile function, `hgomperz` gives the hazard function, `Hgomperz` gives the cumulative hazard function, and `rgomperz` generates random deviates.

Invalid arguments will result in return value `NaN`, with a warning.

hweibull

The (Cumulative) Hazard Function of a Weibull Distribution

Description

`hweibull` calculates the hazard function of a Weibull distribution, and `Hweibull` calculates the corresponding cumulative hazard function.

Usage

```
hweibull(x, shape, scale = 1, log = FALSE)
Hweibull(x, shape, scale = 1, log = FALSE)
```

Arguments

x	Vector of quantiles.
shape	The shape parameter.
scale	The scale parameter, defaults to 1.
log	logical; if TRUE, the log of the hazard function is given.

Details

See [dweibull](#).

Value

The (cumulative) hazard function, evaluated at x.

Author(s)

Göran Broström

See Also

[pweibull](#)

Examples

```
hweibull(3, 2, 1)
dweibull(3, 2, 1) / pweibull(3, 2, 1, lower.tail = FALSE)
Hweibull(3, 2, 1)
-pweibull(3, 2, 1, log.p = TRUE, lower.tail = FALSE)
```

infants

Infant mortality and maternal death, Sweeden 1821–1894.

Description

Matched data on infant mortality, from seven parishes in Sweden, 1821–1894.

Usage

```
data(infants)
```

Format

A data frame with 80 rows and five variables.

`stratum` Triplet No. Each triplet consist of one infant whose mother died (a case), and two controls, i.e, infants whose mother did not die. Matched on covariates below.

`enter` Age (in days) of case when its mother died.

`exit` Age (in days) at death or right censoring (at age 365 days).

`event` Follow-up ends with death (1) or right censoring (0).

`mother` dead for cases, alive for controls.

`age` Mother's age at infant's birth.

`sex` The infant's sex.

`parish` Birth parish, either Nedertornea or not Nedertornea.

civst Civil status of mother, married or unmarried.
 ses Socio-economic status of mother, either farmer or not farmer.
 year Year of birth of the infant.

Details

From 5641 first-born in seven Swedish parishes 1820-1895, from Fleninge in the very south to Nedertorneå in the very north, those whose mother died during their first year of life were selected, in all 35 infants. To each of them, two cotrols were selected by matching on the given covariates.

Source

Data originate from The Demographic Data Base, Umeå University, Umeå, Sweden, <http://www.ddb.umu.se>.

References

Broström, G. (1987). The influence of mother's death on infant mortality: A case study in matched data survival analysis. *Scandinavian Journal of Statistics* 14, 113-123.

Examples

```
data(infants)
fit <- coxreg(Surv(enter, exit, event) ~ strata(stratum) + mother, data
= infants)
fit
fit.w <- phreg(Surv(enter, exit, event) ~ mother + parish + ses, data =
infants)
fit.w ## Weibull proportional hazards model.
```

join.spells

Straighten up a survival data frame

Description

Unnecessary cut spells are glued together, overlapping spells are "polished", etc.

Usage

```
join.spells(dat, strict = FALSE, eps = 1.e-8)
```

Arguments

dat	A data frame with names enter, exit, event, id.
strict	If TRUE, nothing is changed if errors in spells (non-positive length, overlapping intervals, etc.) are detected. Otherwise (the default), bad spells are removed, with "earlier life" having higher priority.
eps	Tolerance for equality of two event times. Should be kept small.

Details

In case of overlapping intervals (i.e., a data error), the appropriate id's are returned if `strict` is `TRUE`.

Value

A data frame with the same variables as the input, but individual spells are joined, if possible (identical covariate values, and adjacent time intervals).

Author(s)

Göran Broström

References

Therneau, T.M. and Grambsch, P.M. (2000). *Modeling Survival Data: Extending the Cox model*. Springer.

See Also

[coxreg](#), [aftreg](#), [check.surv](#)

Loglogistic

The Loglogistic Distribution

Description

Density, distribution function, quantile function, hazard function, cumulative hazard function, and random generation for the Loglogistic distribution with parameters `shape` and `scale`.

Usage

```
dllogis(x, shape = 1, scale = 1, log = FALSE)
pllogis(q, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE)
qllogis(p, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE)
hllogis(x, shape = 1, scale = 1, prop = 1, log = FALSE)
Hllogis(x, shape = 1, scale = 1, prop = 1, log.p = FALSE)
rllogis(n, shape = 1, scale = 1)
```

Arguments

<code>x</code> , <code>q</code>	vector of quantiles.
<code>p</code>	vector of probabilities.
<code>n</code>	number of observations. If <code>length(n) > 1</code> , the length is taken to be the number required.
<code>shape</code> , <code>scale</code>	shape and scale parameters, both defaulting to 1.

<code>prop</code>	A 'proportional hazards' parameter, for now only available for <code>hllogis</code> and <code>Hllogis</code> . See Details.
<code>log</code> , <code>log.p</code>	logical; if TRUE, probabilities <code>p</code> are given as <code>log(p)</code> .
<code>lower.tail</code>	logical; if TRUE (default), probabilities are $P[X \leq x]$, otherwise, $P[X > x]$.

Details

The Loglogistic distribution with shape parameter a and scale parameter σ has density given by

$$f(x) = (a/\sigma)(x/\sigma)^{a-1}/(1 + (x/\sigma)^a)^2$$

for $x \geq 0$. The cumulative distribution function is $F(x) = 1 - 1/(1 + (x/\sigma)^a)$ on $x \geq 0$.

From eha version 2.3-0, the loglogistic distribution is extended to a three-parameter family of distributions. The third parameter, 'prop', is a 'proportional hazards' parameter, simply multiplying the hazard function by its value. For now only implemented in the hazard and cumulative hazards functions, but it will be introduced fully soon. Probably as a class of distributions with a new name.

See also [phreg](#).

Value

`dllogis` gives the density, `pllogis` gives the distribution function, `qllogis` gives the quantile function, `hllogis` gives the hazard function, `Hllogis` gives the cumulative hazard function, and `rllogis` generates random deviates.

Invalid arguments will result in return value NaN, with a warning.

See Also

[phreg](#), [aftreg](#).

Lognormal

The Lognormal Distribution

Description

Hazard function and cumulative hazard function for the Lognormal distribution with parameters `shape` and `scale`.

Usage

```
hlnorm(x, meanlog = 0, sdlog = 1,
shape = 1 / sdlog, scale = exp(meanlog), prop = 1, log = FALSE)
Hlnorm(x, meanlog = 0, sdlog = 1,
shape = 1 / sdlog, scale = exp(meanlog), prop = 1, log.p = FALSE)
```

Arguments

<code>x</code>	vector of quantiles.
<code>meanlog, sdlog</code>	Mean and standard deviation in the distribution of the logarithm of a lognormal random variable.
<code>shape, scale</code>	shape and scale parameters, both defaulting to 1.
<code>prop</code>	A 'proportional hazards' parameter, see Details.
<code>log, log.p</code>	logical; if TRUE, probabilities <code>p</code> are given as <code>log(p)</code> .

Details

This is a complement to the Lognormal distribution, see [Lognormal](#) for further details.

From eha version 2.3-0, the lognormal distribution is extended to a three-parameter family of distributions. The third parameter, 'prop', is a 'proportional hazards' parameter, simply multiplying the hazard function by its value. For now only implemented in the hazard and cumulative hazards functions, but it will be introduced fully soon. Probably as a class of distributions with a new name.

Value

`hlnorm` gives the hazard function, and `Hlnorm` gives the cumulative hazard function.

Invalid arguments will result in return value NaN, with a warning.

See Also

[phreg](#), [aftreg](#).

logrye

Rye prices, Scania, southern Sweden, 1801-1894.

Description

The data consists of yearly rye prices from 1801 to 1894. Logged and detrended, so the time series is supposed to measure short term fluctuations in rye prices.

Usage

```
data(scania)
```

Format

A data frame with 94 observations in two columns on the following 2 variables.

`year` The year the price is recorded.

`foodprices` Detrended log rye prices.

Details

The Scanian area in southern Sweden was during the 19th century a mainly rural area.

Source

The Scanian Economic Demographic Database.

References

Jörberg, L. (1972). A History of Prices in Sweden 1732-1914, CWK Gleerup, Lund.

Examples

```
data(logrye)
summary(logrye)
```

ltx

LaTeX printing of coxreg results.

Description

This (generic) function prints the LaTeX code of the results of a fit from [coxreg](#), [phreg](#), or [aftreg](#), similar to what `xtable` does for fits from other functions.

Usage

```
ltx(x, caption = NULL, label = NULL, dr = NULL,
    digits = max(options()$digits - 4, 3), ...)
```

Arguments

<code>x</code>	The output from a call to <code>coxreg</code> , <code>coxreg</code> , or <code>aftreg</code>
<code>caption</code>	A suitable caption for the table.
<code>label</code>	A label used in the LaTeX code.
<code>dr</code>	Output from a <code>drop1</code> call.
<code>digits</code>	Number of digits to be printed.
<code>...</code>	Not used.

Details

The result is a printout which is (much) nicer than the standard printed output from `glm` and friends,

Value

LaTeX code version of the results from a run with [coxreg](#), [phreg](#), or [aftreg](#).

Note

There is no method in `xtable` for `coxreg`.

Author(s)

Göran Broström.

See Also

`xtable`, `coxreg`

Examples

```
data(oldmort)
fit <- coxreg(Surv(enter, exit, event) ~ civ + sex, data = oldmort)
dr <- drop1(fit, test = "Chisq")
ltx(fit, dr = dr, caption = "A test example.", label = "tab:test1")
```

make.communal

Put communals in "fixed" data frame

Description

Given an ordinary data frame suitable for survival analysis, and a data frame with "communal" time series, this function includes the communal covariates as fixed, by the "cutting spells" method.

Usage

```
make.communal(dat, com.dat, communal = TRUE, start, period = 1, lag = 0,
surv=c("enter", "exit", "event", "birthdate"), tol=1e-04, fortran=TRUE)
```

Arguments

<code>dat</code>	A data frame containing interval specified survival data and covariates, of which one must give a "birth date", the connection between duration and calendar time
<code>com.dat</code>	Data frame with communal covariates. They must have the same start year and periodicity, given by <code>com.ins</code>
<code>communal</code>	Boolean; if TRUE, then it is a true communal (default), otherwise a fixed. The first component is the first year (start date in decimal form), and the second component is the period length. The third is lag and the fourth is scale.
<code>start</code>	Start date in decimal form.
<code>period</code>	Period length. Defaults to one.
<code>lag</code>	The lag of the effect. Defaults to zero.
<code>surv</code>	Character vector of length 4 giving the names of interval start, interval end, event indicator, birth date, in that order. These names must correspond to names in <code>dat</code>

tol	Largest length of an interval considered to be of zero length. The cutting sometimes produces zero length intervals, which we want to discard.
fortran	If TRUE, then a Fortran implementation of the function is used. This is the default. This possibility is only for debugging purposes. You should of course get identical results with the two methods.

Details

The main purpose of this function is to prepare a data file for use with [coxreg](#), [aftreg](#), and [coxph](#).

Value

The return value is a data frame with the same variables as in the combination of `dat` and `com.dat`. Therefore it is an error to have common name(s) in the two data frames.

Note

Not very vigorously tested.

Author(s)

Göran Broström

See Also

[coxreg](#), [aftreg](#), [coxph](#), [cal.window](#)

Examples

```
dat <- data.frame(enter = 0, exit = 5.731, event = 1,
  birthdate = 1962.505, x = 2)
## Birth date: July 2, 1962 (approximately).
com.dat <- data.frame(price = c(12, 3, -5, 6, -8, -9, 1, 7))
dat.com <- make.communal(dat, com.dat, start = 1962.000)
```

Description

Density, distribution function, quantile function, hazard function, cumulative hazard function, and random generation for the Gompertz-Makeham distribution with parameters `shape1`, `shape2` and `scale`.

Usage

```

dmakeham(x, shape = c(1, 1), scale = 1, log = FALSE)
pmakeham(q, shape = c(1, 1), scale = 1, lower.tail = TRUE, log.p = FALSE)
qmakeham(p, shape = c(1, 1), scale = 1, lower.tail = TRUE, log.p = FALSE)
hmakeham(x, shape = c(1, 1), scale = 1, log = FALSE)
Hmakeham(x, shape = c(1, 1), scale = 1, log.p = FALSE)
rmakeham(n, shape = c(1, 1), scale = 1)

```

Arguments

x, q	vector of quantiles.
p	vector of probabilities.
n	number of observations. If length(n) > 1, the length is taken to be the number required.
shape, scale	Parameters: shape, a vector of length 2, defaulting to c(1, 1), and scale, defaulting to 1.
log, log.p	logical; if TRUE, probabilities p are given as log(p).
lower.tail	logical; if TRUE (default), probabilities are $P(X \leq x)$, otherwise, $P(X > x)$.

Details

The Gompertz-Makeham distribution with shape parameters a_1 and a_2 and scale parameter σ has hazard function given by

$$h(x) = a_2 + a_1 \exp(x/\sigma)$$

for $x \geq 0$.

Value

dmakeham gives the density, pmakeham gives the distribution function, qmakeham gives the quantile function, but is not yet implemented, hmakeham gives the hazard function, Hmakeham gives the cumulative hazard function, and rmakeham generates random deviates.

Invalid arguments will result in return value NaN, with a warning.

male.mortality

Male mortality in ages 40-60, nineteenth century

Description

Males born in the years 1800-1820 and surviving at least 40 years in the parish Skellefteå in northern Sweden are followed from their fortieth birthday until death or the sixtieth birthday, whichever comes first.

Usage

```
data(male.mortality)
```

Format

A data frame with 2058 observations on the following 6 variables.

id Personal identification number.
 enter Start of duration. Measured in years since the fortieth birthday.
 exit End of duration. Measured in years since the fortieth birthday.
 event a logical vector indicating death at end of interval.
 birthdate The birthdate in decimal form.
 ses Socio-economic status, a factor with levels lower, upper

Details

The interesting explanatory covariate is ses (socioeconomic status), which is a time-varying covariate. This explains why several individuals are represented by more than one record each. Left truncation and right censoring are introduced this way.

Note

This data set is also known, and accessible, as mort.

Source

Data is coming from The Demographic Data Base, Umea University, Umeå, Sweden.

References

<http://www.ddb.umu.se>

Examples

```
data(male.mortality)
coxreg(Surv(enter, exit, event) ~ ses, data = male.mortality)
```

mlreg

ML proportional hazards regression

Description

Maximum Likelihood estimation of proportional hazards models. Is deprecated, use coxreg instead.

Usage

```
mlreg(formula = formula(data), data = parent.frame(),
na.action = getOption("na.action"), init=NULL, method = c("ML", "MPPL"),
control = list(eps = 1e-08, maxiter = 10, n.points = 12, trace = FALSE),
singular.ok = TRUE, model = FALSE, center = TRUE,
x = FALSE, y = TRUE, boot = FALSE, geometric = FALSE,
rs=NULL, frailty = NULL, max.survs=NULL)
```

Arguments

formula	a formula object, with the response on the left of a ~ operator, and the terms on the right. The response must be a survival object as returned by the Surv function.
data	a data.frame in which to interpret the variables named in the formula.
na.action	a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()\$na.action.
init	vector of initial values of the iteration. Default initial value is zero for all variables.
method	Method of treating ties, "ML", the default, means pure maximum likelihood, i.e. data are treated as discrete. The choice "MPPL" implies that risk sets with no tied events are treated as in ordinary Cox regression. This is a cameleont that adapts to data, part discrete and part continuous.
control	a list with components eps (convergence criterion), maxiter (maximum number of iterations), and silent (logical, controlling amount of output). You can change any component without mention the other(s).
singular.ok	Not used.
model	Not used.
center	Should covariates be centered? Default is TRUE
x	Return the design matrix in the model object?
y	return the response in the model object?
boot	No. of bootstrap replicates. Defaults to FALSE, i.e., no bootstrapping.
geometric	If TRUE, the intensity is assumed constant within strata.
rs	Risk set? If present, speeds up calculations considerably.
frailty	A grouping variable for frailty analysis. Full name is needed.
max.survs	Sampling of risk sets?

Details

Method ML performs a true discrete analysis, i.e., one parameter per observed event time. Method MPPL is a compromise between the discrete and continuous time approaches; one parameter per observed event time with multiple events. With no ties in data, an ordinary Cox regression (as with [coxreg](#)) is performed.

Value

A list of class c("mlreg", "coxreg", "coxph") with components

coefficients	Fitted parameter estimates.
var	Covariance matrix of the estimates.
loglik	Vector of length two; first component is the value at the initial parameter values, the second component is the maximized value.
score	The score test statistic (at the initial value).

linear.predictors	The estimated linear predictors.
residuals	The martingale residuals.
hazard	The estimated baseline hazard.
means	Means of the columns of the design matrix.
w.means	Weighted (against exposure time) means of covariates; weighted relative frequencies of levels of factors.
n	Number of spells in indata (possibly after removal of cases with NA's).
events	Number of events in data.
terms	Used by extractor functions.
assign	Used by extractor functions.
wald.test	The Walt test statistic (at the initial value).
y	The Surv vector.
isF	Logical vector indicating the covariates that are factors.
covars	The covariates.
ttr	Total Time at Risk.
levels	List of levels of factors.
formula	The calling formula.
call	The call.
bootstrap	The bootstrap sample, if requested on input.
sigma	Present if a frailty model is fitted. Equals the estimated frailty standard deviation.
sigma.sd	The standard error of the estimated frailty standard deviation.
method	The method.
convergence	Did the optimization converge?
fail	Did the optimization fail? (Is NULL if not).

Warning

The use of `rs` is dangerous, see note above. It can however speed up computing time.

Note

This function starts by creating risksets, if no riskset is supplied via `rs`, with the aid of [risksets](#). This latter mechanism fails if there are any NA's in the data! Note also that it depends on stratification, so `rs` contains information about stratification. Giving another strata variable in the formula is an error. The same is ok, for instance to supply stratum interactions.

Note further that `mlreg` is deprecated. [coxreg](#) should be used instead.

Author(s)

Göran Broström

References

Broström, G. (2002). Cox regression; Ties without tears. *Communications in Statistics: Theory and Methods* **31**, 285–297.

See Also

[coxreg](#), [risksets](#)

Examples

```
dat <- data.frame(time= c(4, 3,1,1,2,2,3),
                  status=c(1,1,1,0,1,1,0),
                  x=     c(0, 2,1,1,1,0,0),
                  sex=   c(0, 0,0,0,1,1,1))
mlreg( Surv(time, status) ~ x + strata(sex), data = dat) #stratified model
# Same as:
rs <- risksets(Surv(dat$time, dat$status), strata = dat$sex)
mlreg( Surv(time, status) ~ x, data = dat, rs = rs) #stratified model
```

mort

Male mortality in ages 40-60, nineteenth century

Description

Males born in the years 1800-1820 and surviving at least 40 years in the parish Skellefteå in northern Sweden are followed from their fortieth birthday until death or the sixtieth birthday, whichever comes first.

Usage

```
data(mort)
```

Format

A data frame with 2058 observations on the following 6 variables.

`id` Personal identification number.

`enter` Start of duration. Measured in years since the fortieth birthday.

`exit` End of duration. Measured in years since the fortieth birthday.

`event` a logical vector indicating death at end of interval.

`birthdate` The birthdate in decimal form.

`ses` Socio-economic status, a factor with levels lower, upper

Details

The interesting explanatory covariate is `ses` (socioeconomic status), which is a time-varying covariate. This explains why several individuals are represented by more than one record each. Left truncation and right censoring are introduced this way.

Note

This data set is also known, and accessible, as `male.mortality`

Source

Data is coming from The Demographic Data Base, Umea University, Umeå, Sweden.

References

<http://www.ddb.umu.se>

Examples

```
data(mort)
coxreg(Surv(enter, exit, event) ~ ses, data = mort)
```

oldmort

Old age mortality, Sundsvall, Sweden, 1860-1880.

Description

The data consists of old age life histories from 1 January 1860 to 31 december 1880, 21 years. Only (parts of) life histories above age 60 is considered.

Usage

```
data(oldmort)
```

Format

A data frame with 6508 observations from 4603 persons on the following 13 variables.

`id` Identification number.
`enter` Start age for the interval.
`exit` Stop age for the interval.
`event` Indicator of death; equals TRUE if the person died at the end of the interval, FALSE otherwise.
`birthdate` Birthdate as a real number (i.e., "1765-06-27" is 1765.490).
`m.id` Mother's identification number.
`f.id` Father's identification number.
`sex` Gender, a factor with levels `male` `female`

civ Civil status, a factor with levels unmarried married widow
 ses.50 Socio-economic status at age 50, a factor with levels middle unknown upper farmer lower
 birthplace a factor with levels parish region remote
 imr.birth Infant mortality rate at birth in the region of birth
 region Subregion of Sundsvall, a factor with levels town industry rural

Details

The Sundsvall area in mid-Sweden was during the 19th century a fast growing forest industry. At the end of the century, it was one of the largest sawmill area in Europe. The town Sundsvall is fast growing part of the region and center for the commerce.

Source

The Demographic Data Base, Umeå University, Sweden.

References

Edvinsson, S. (2000). The Demographic Data Base at Umeå University: A resource for historical studies. In Hall, McKaa, and Thorvaldsen (eds), "Handbook of International Historical Microdata for Population Research", Minnesota Population Center, Minneapolis.

Examples

```
data(oldmort)
summary(oldmort)
## maybe str(oldmort) ; plot(oldmort) ...
```

pch

The Piecewise constant hazards (Pch) distribution

Description

Density, distribution function, quantile function, hazard function, cumulative hazard function, and random generation for the pch distribution with parameters cuts and levels.

Usage

```
dpch(x, cuts, levels, log = FALSE)
ppch(q, cuts, levels, lower.tail = TRUE, log.p = FALSE)
qpch(p, cuts, levels, lower.tail = TRUE, log.p = FALSE)
hpch(x, cuts, levels, log = FALSE)
Hpch(x, cuts, levels, log.p = FALSE)
rpch(n, cuts, levels)
```

Arguments

x, q	vector of quantiles.
p	vector of probabilities.
n	number of observations. If <code>length(n) > 1</code> , the length is taken to be the number required.
cuts, levels	cuts devine the intervals where the hazard function is constant. The cuts must be strictly positive and finite. levels are the interval-constant values, one more than the cuts.
log, log.p	logical; if TRUE, probabilities p are given as $\log(p)$.
lower.tail	logical; if TRUE (default), probabilities are $P(X \leq x)$, otherwise, $P(X > x)$.

Details

The Pch distribution is defined by the cuts and the levels so that the hazard function is constant on intervals.

Value

dpch gives the density, ppch gives the distribution function, qpch gives the quantile function, hpch gives the hazard function, Hpch gives the cumulative hazard function, and rpch generates random deviates.

Invalid arguments will result in return value NaN, with a warning.

perstat

Period statistics

Description

Calculates occurrence / exposure rates for time periods given by period and for ages given by age.

Usage

```
perstat(surv, period, age = c(0, 200))
```

Arguments

surv	An (extended) surv object (4 columns with enter, exit, event, birthdate)
period	A vector of dates (in decimal form)
age	A vector of length 2; lowest and highest age

Value

A list with components

events	No. of events in eavh time period.
exposure	Exposure times in each period.
intensity	events / exposure

Author(s)

Göran Broström

See Also[piecewise](#)

phfunc

*Loglikelihood function of a proportional hazards regression***Description**

Calculates minus the log likelihood function and its first and second order derivatives for data from a Weibull regression model.

Usage

```
phfunc(beta = NULL, lambda, p, X = NULL, Y, offset = rep(0, length(Y)),
ord = 2, pfixed = FALSE, dist = "weibull")
```

Arguments

beta	Regression parameters
lambda	The scale parameter
p	The shape parameter
X	The design (covariate) matrix.
Y	The response, a survival object.
offset	Offset.
ord	ord = 0 means only loglikelihood, 1 means score vector as well, 2 loglikelihood, score and hessian.
pfixed	Logical, if TRUE the shape parameter is regarded as a known constant in the calculations, meaning that it is not considered in the partial derivatives.
dist	Which distribution? The default is "weibull", with the alternatives "loglogistic" and "lognormal".

Details

Note that the function returns log likelihood, score vector and minus hessian, i.e. the observed information. The model is

Value

A list with components

f	The log likelihood. Present if ord ≥ 0
fp	The score vector. Present if ord ≥ 1
fpp	The negative of the hessian. Present if ord ≥ 2

Author(s)

Göran Broström

See Also[phreg](#)

phreg

*Parametric Proportional Hazards Regression***Description**

Proportional hazards model with parametric baseline hazard(s). Allows for stratification with different scale and shape in each stratum, and left truncated and right censored data.

Usage

```
phreg(formula = formula(data), data = parent.frame(),
na.action = getOption("na.action"), dist = "weibull", cuts = NULL,
init, shape = 0, param = c("canonical", "rate"),
control = list(eps = 1e-08, maxiter = 20, trace = FALSE),
singular.ok = TRUE, model = FALSE, x = FALSE, y = TRUE, center = TRUE)
```

Arguments

formula	a formula object, with the response on the left of a ~ operator, and the terms on the right. The response must be a survival object as returned by the Surv function.
data	a data.frame in which to interpret the variables named in the formula.
na.action	a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()\$na.action.
dist	Which distribution? Default is "weibull", with the alternatives "ev" (Extreme value), "gompertz", "pch" (piecewise constant hazards function), "loglogistic" and "lognormal". A special case like the exponential can be obtained by choosing "weibull" in combination with shape = 1, or "pch" without cuts.
cuts	Only used with dist = "pch". Specifies the points in time where the hazard function jumps. If omitted, an exponential model is fitted.
init	vector of initial values of the iteration. Default initial value is zero for all variables.
shape	If positive, the shape parameter is fixed at that value (in each stratum). If zero or negative, the shape parameter is estimated. If more than one stratum is present in data, each stratum gets its own estimate.

param	Applies only to the Gompertz distribution: "canonical" is defined in the description of the Gompertz distribution; "rate" transforms scale to 1/log(scale), giving the same parametrization as in Stata and SAS. The latter thus allows for a negative rate, or a "cure" (Gompertz) model. The default is "canonical"; if this results in extremely large scale and/or shape estimates, consider trying "rate".
control	a list with components eps (convergence criterion), maxiter (maximum number of iterations), and silent (logical, controlling amount of output). You can change any component without mention the other(s).
singular.ok	Not used.
model	Not used.
x	Return the design matrix in the model object?
y	Return the response in the model object?
center	Logical, only affects plotting. Results are reported as is, without centering. See Details.

Details

The parameterization is the same as in [coxreg](#) and [coxph](#), but different from the one used by [survreg](#) (which is not a proportional hazards modelling function). The model is

$$S(t; a, b, \beta, z) = S_0((t/b)^a)^{\exp((z - \text{mean}(z))\beta)}$$

where S_0 is some standardized survivor function.

If center = TRUE (default), graphs show the "baseline" distribution at the means of (continuous) covariates, and for the reference category in case of factors (avoiding representing "flying pigs"). If center = FALSE the baseline distribution is at the value zero of all covariates. It is usually a good idea to use center = FALSE in combination with "precentering" of covariates, that is, subtracting a reference value, ideally close to the center of the covariate distribution. In that way, the "reference" will be the same for all subsets of the data.

Value

A list of class c("phreg", "coxreg") with components

coefficients	Fitted parameter estimates.
cuts	Cut points for the "pch" distribution. NULL otherwise.
hazards	The estimated constant levels in the case of the "pch" distribution. NULL otherwise.
var	Covariance matrix of the estimates.
loglik	Vector of length two; first component is the value at the initial parameter values, the second component is the maximized value.
score	The score test statistic (at the initial value).
linear.predictors	The estimated linear predictors.
means	Means of the columns of the design matrix, except those columns corresponding to a factor level, if center = TRUE. Otherwise all zero.

w.means	Weighted (against exposure time) means of covariates; weighted relative frequencies of levels of factors.
n	Number of spells in indata (possibly after removal of cases with NA's).
events	Number of events in data.
terms	Used by extractor functions.
assign	Used by extractor functions.
y	The Surv vector.
isF	Logical vector indicating the covariates that are factors.
covars	The covariates.
ttr	Total Time at Risk.
levels	List of levels of factors.
formula	The calling formula.
call	The call.
method	The method.
convergence	Did the optimization converge?
fail	Did the optimization fail? (Is NULL if not).
pfixed	TRUE if shape was fixed in the estimation.

Warning

The lognormal and loglogistic distributions are included on an experimental basis for the moment. Use with care, results may be unreliable!

The gompertz distribution has an exponentially increasing hazard function under the canonical parametrization. This may cause instability in the convergence of the fitting algorithm in the case of near-exponential data. It may be resolved by using `param = "rate"`.

Note

The lognormal and loglogistic baseline distributions are extended to a three-parameter family by adding a "proportionality" parameter (multiplying the baseline hazard function). The log of the estimated parameter turns up as '(Intercept)' in the printed output. The reason for this extension is that the standard lognormal and loglogistic distributions are not closed under proportional hazards.

Author(s)

Göran Broström

See Also

[coxreg](#), [check.dist](#), [link{aftreg}](#).

Examples

```

data(mort)
fit <- phreg(Surv(enter, exit, event) ~ ses, data = mort)
fit
plot(fit)
fit.cr <- coxreg(Surv(enter, exit, event) ~ ses, data = mort)
check.dist(fit.cr, fit)

```

phreg.fit

Parametric proportional hazards regression

Description

This function is called by [phreg](#), but it can also be directly called by a user.

Usage

```
phreg.fit(X, Y, dist, strata, offset, init, shape, control, center = NULL)
```

Arguments

X	The design (covariate) matrix.
Y	A survival object, the response.
dist	Which baseline distribution?
strata	A stratum variable.
offset	Offset.
init	Initial regression parameter values.
shape	If positive, a fixed value of the shape parameter in the distribution. Otherwise, the shape is estimated.
control	Controls convergence and output.
center	Deprecated (not used). Kept for backward copability. Results are reported as is, no centering.

Details

See [phreg](#) for more detail.

Value

coefficients	Estimated regression coefficients plus estimated scale and shape coefficients, sorted by strata, if present.
var	Variance-covariance matrix
loglik	Vector of length 2. The first component is the maximized loglikelihood with only scale and shape in the model, the second the final maximum.

score	Score test statistic at initial values
linear.predictors	Linear predictors for each interval.
means	Means of the covariates
conver	TRUE if convergence
fail	TRUE if failure
iter	Number of Newton-Raphson iterates.
n.strata	The number of strata in the data.

Author(s)

Göran Broström

See Also[phreg](#)

piecewise

*Piecewise hazards***Description**

Calculate piecewise hazards, no. of events, and exposure times in each interval indicated by cutpoints.

Usage

```
piecewise(enter, exit, event, cutpoints)
```

Arguments

enter	Left interval endpoint
exit	Right interval endpoint
event	Indicator of event
cutpoints	Vector of cutpoints

Details

Exact calculation.

Value

A list with components

events	Vector of number of events
exposure	Vector of total exposure time
intensity	Vector of hazards, intensity == events / exposure

Author(s)

Göran Broström

See Also[perstat](#)

`plot.aftreg`*Plots output from an AFT regression*

Description

Just a simple plot of the hazard (cumulative hazard, density, survival) functions for each stratum.

Usage

```
## S3 method for class 'aftreg'
plot(x, fn = c("haz", "cum", "den", "sur"), main = NULL,
     xlim = NULL, ylim = NULL, xlab = "Duration", ylab = "", col, lty,
     printLegend = TRUE, new.data = x$means, ...)
```

Arguments

<code>x</code>	A <code>aftreg</code> object
<code>fn</code>	Which functions should be plotted! Default is all. They will scroll by, so you have to take care of explicitly what you want to be produced. See, eg, <code>par(mfrow = ...)</code>
<code>main</code>	Header for the plot
<code>xlim</code>	x limits
<code>ylim</code>	y limits
<code>xlab</code>	x label
<code>ylab</code>	y label
<code>col</code>	Colors?
<code>lty</code>	Line types?
<code>printLegend</code>	Should legend be printed? Default is yes.
<code>new.data</code>	At which covariate values?
<code>...</code>	Extra parameters passed to <code>'plot'</code>

Details

The plot is drawn at the mean values of the covariates, by default.

Value

No return value.

Author(s)

Göran Broström

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

```

y <- rlllogis(40, shape = 1, scale = 1)
x <- rep(c(1,1,2,2), 10)
fit <- aftreg(Surv(y, rep(1, 40)) ~ x, dist = "loglogistic")
plot(fit)

```

plot.coxreg

*Plot method for coxreg objects***Description**

A plot of a baseline function of a coxreg fit is produced, one curve for each stratum.

Usage

```

## S3 method for class 'coxreg'
plot(x, fn = c("cum", "surv", "log", "loglog"), fig = TRUE,
     xlim = NULL, ylim = NULL, main = NULL, xlab = "Duration", ylab = "",
     col, lty, printLegend = TRUE, newdata = NULL, ...)

```

Arguments

x	A coxreg object
fn	What should be plotted? Default is "cumhaz", and the other choices are "surv", "log", and "loglog".
fig	logical. If TRUE the plot is actually drawn, otherwise only the coordinates of the curve(s) are returned.
xlim	Start and end of the x axis.
ylim	Start and end of the y axis.
main	A headline for the plot
xlab	Label on the x axis.
ylab	Label on the y axis.
col	Color of the curves. Defaults to 'black'.
lty	Line type(s).
printLegend	Either a logical or a text string; if TRUE, a legend is printed at a default place, if FALSE, no legend is printed. Otherwise, if a text string, it should be one of "bottomleft", "bottomright", "topleft", etc., see legend for all possible choices.
newdata	Not used
...	Other parameters to pass to the plot.

Value

An object of class hazdata containing the coordinates of the curve(s).

plot.hazdata	<i>Plots of survivor functions.</i>
--------------	-------------------------------------

Description

Baseline hazards estimates.

Usage

```
## S3 method for class 'hazdata'
plot(x, strata = NULL,
     fn = c("cum", "surv", "log", "loglog"), fig = TRUE,
     xlim=NULL, ylim=NULL, main=NULL, xlab=NULL, ylab=NULL, col = "black",
     lty = 1, printLegend = TRUE, where = NULL, ...)
```

Arguments

x	A hazdata object, typically the 'hazards' element in the output from link{coxreg} with hazards = TRUE.
strata	Stratum names if there are strata present.
fn	Which type of plot?
fig	Should a plot actually be produced? Default is TRUE.
xlim	Horizontal plot limits. If NULL, calculated by the function.
ylim	Vertical plot limits. If NULL, set to c(0, 1)
main	A heading for the plot.
xlab	Label on the x axis.
ylab	Label on the y-axis.
col	Color of the lines. May be a vector of length equal to No. of strata.
lty	Line type(s). May be a vector of length equal to No. of strata.
printLegend	Logical; should a legend be produced? Defaults to TRUE.
where	Where should the legend be placed (if(printLegend))? If NULL, "bottomleft" for fn = "surv", otherwise "bottomright".
...	Anything that plot.default likes...

Details

It is also possible to have as first argument an object of type "coxreg", given that it contains a component of type "hazdata".

Value

A list where the elements are two-column matrices, one for each stratum in the model. The first column contains risktimes, and the second the y coordinates for the requested curve(s).

Author(s)

Göran Broström

Examples

```
time0 <- numeric(50)
group <- c(rep(0, 25), rep(1, 25))
time1 <- rexp( 50, exp(group) )
event <- rep(1, 50)
fit <- coxreg(Surv(time0, time1, event) ~ strata(group), hazards = TRUE)
plot(fit$hazards)
```

plot.phreg

Plots output from a phreg regression

Description

Plot(s) of the hazard, density, cumulative hazards, and/or the survivor function(s) for each stratum.

Usage

```
## S3 method for class 'phreg'
plot(x, fn = c("haz", "cum", "den", "sur"), main = NULL,
     xlim = NULL, ylim = NULL, xlab = "Duration", ylab = "", col, lty,
     printLegend = TRUE, new.data = NULL, ...)
```

Arguments

x	A phreg object
fn	Which functions should be plotted! Default is all. They will scroll by, so you have to take care explicitly what you want to be produced. See, eg, <code>par(mfrow = ...)</code>
main	Header for the plot
xlim	x limits
ylim	y limits
xlab	x label
ylab	y label
col	Color(s) for the curves. Defaults to black.
lty	Line type for the curve(s). Defaults to 1:(No. of strata).

printLegend	Logical, or character ("topleft", "bottomleft", "topright" or "bottomright"); if TRUE or character, a legend is added to the plot if the number of strata is two or more.
new.data	Now deprecated; reference hazard is given by the fit; either zero or the means all covariates, and (always) the reference category for factors.
...	Extra parameters passed to 'plot' and 'lines'.

Value

No return value.

Author(s)

Göran Broström

See Also

[phreg](#)

Examples

```
y <- rlllogis(40, shape = 1, scale = 1)
x <- rep(c(1,1,2,2), 10)
fit <- phreg(Surv(y, rep(1, 40)) ~ x, dist = "loglogistic")
plot(fit)
```

plot.Surv

Plots of survivor functions.

Description

Kaplan-Meier estimates. If only one curve, confidence limits according to Greenwood's formula are drawn.

Usage

```
## S3 method for class 'Surv'
plot(x, strata=NULL, fn = c("cum", "surv", "log", "loglog"),
     limits=TRUE, conf=0.95, main=NULL, xlab=NULL, ylab=NULL,
     xlim=NULL, ylim=NULL, lty = NULL, col = NULL,
     lty.con=NULL, col.con = NULL, x.axis = TRUE, printLegend, ...)
```


Arguments

x	A Surv object.
strata	Defines a partition of the data. One survivor function for each level of strata is drawn.
fn	Which type of plot?
limits	If TRUE, and if the number of curves is one, confidence limits are drawn.
conf	The confidence level for the confidence limits.
main	A heading for the plot.
xlab	Label on the x axis.
ylab	Label on the y-axis.
xlim	Horizontal plot limits. If NULL, calculated by the function.
ylim	Vertical plot limits. If NULL, set to $c(0, 1)$
lty	Line type of curves.
col	Color of curves.
lty.con	Line type of confidence bands.
col.con	Color of confidence bands.
x.axis	Should <code>abline(h=0)</code> be drawn?
printLegend	Logical, defaults to TRUE. If FALSE, no legend is printed, but can be added after plotting. To be used if the default place for the legend fits badly.
...	Anything that plot likes...

Details

Left truncation is allowed. Note, though, that this fact may result in strange estimated curves due to lack of data in certain (low) ages.

Value

No value is returned.

Author(s)

Göran Broström

Examples

```
time0 <- numeric(50)
group <- c(rep(0, 25), rep(1, 25))
time1 <- rexp( 50, exp(group) )
event <- rep(1, 50)
plot.Surv(Surv(time0, time1, event), strata = group)
```

`plot.weibreg`*Plots output from a Weibull regression*

Description

Plot(s) of the hazard, density, cumulative hazards, and/or the survivor function(s) for each stratum.

Usage

```
## S3 method for class 'weibreg'  
plot(x, fn = c("haz", "cum", "den", "sur"), main = NULL,  
      xlim = NULL, ylim = NULL, xlab = NULL, ylab = NULL,  
      new.data = x$means, ...)
```

Arguments

<code>x</code>	A weibreg object
<code>fn</code>	Which functions should be plotted! Default is all. They will scroll by, so you have to take care explicitly what you want to be produced. See, eg, <code>par(mfrow = ...)</code>
<code>main</code>	Header for the plot
<code>xlim</code>	x limits
<code>ylim</code>	y limits
<code>xlab</code>	x label
<code>ylab</code>	y label
<code>new.data</code>	At which covariate values?
<code>...</code>	Extra parameters passed to 'plot'

Details

The plot is drawn at the mean values of the covariates.

Value

No return value

Author(s)

Göran Broström

See Also

[phreg.weibreg](#)

Examples

```
y <- rweibull(4, shape = 1, scale = 1)
x <- c(1,1,2,2)
fit <- weibreg(Surv(y, c(1,1,1,1)) ~ x)
plot(fit)
```

print.aftreg	<i>Prints aftreg objects</i>
--------------	------------------------------

Description

The hazard, the cumulative hazard, the density, and the survivor baseline functions are plotted.

Usage

```
## S3 method for class 'aftreg'
print(x, digits = max(options())$digits - 4, 3), ...)
```

Arguments

x	A aftreg object
digits	Precision in printing
...	Not used.

Value

No value is returned.

Note

Doesn't work for threeway or higher order interactions. Use [print.coxph](#) in that case.

Author(s)

Göran Broström

See Also

[phreg](#), [print.coxph](#)

print.coxreg	<i>Prints coxreg objects</i>
--------------	------------------------------

Description

More "pretty-printing" than `print.coxph`, which is a fall-back for 'difficult' objects.

Usage

```
## S3 method for class 'coxreg'
print(x, digits = max(options())$digits - 4, 3), ...)
```

Arguments

<code>x</code>	A coxreg object, typically the result of running <code>coxreg</code>
<code>digits</code>	Output format.
<code>...</code>	Other arguments.

Details

Doesn't work with three-way and higher interactions, in which case `print.coxph` is used. Prints also output from [mlreg](#).

Value

No value is returned.

Author(s)

Göran Broström

See Also

[coxreg](#), [print.coxph](#)

print.glmboot	<i>Prints a 'glmML' object.</i>
---------------	---------------------------------

Description

A `glmboot` object is the output of `glmboot`.

Usage

```
## S3 method for class 'glmboot'
print(x, digits = max(3, getOption("digits") - 3), na.print = "", ...)
```

Arguments

x	The glmboot object
digits	Number of printed digits.
na.print	How to print NAs
...	Additional parameters, which are ignored.

Details

Nothing in particular.

Value

A short summary of the object is printed.

Note

This is the only summary method available for the moment.

Author(s)

Göran Broström

See Also

[glmboot](#)

`print.glmML` *Prints a 'glmML' object.*

Description

A glmML object is the output of glmML.

Usage

```
## S3 method for class 'glmML'  
print(x, digits = max(3, getOption("digits") - 3), na.print = "", ...)
```

Arguments

x	The glmML object
digits	Number of printed digits.
na.print	How to print NAs
...	Additional parameters, which are ignored.

Details

Nothing in particular.

Value

A short summary of the object is printed.

Note

This is the only summary method available for the moment.

Author(s)

Göran Broström

See Also

[glmML](#)

print.phreg

Prints phreg objects

Description

The hazard, the cumulative hazard, the density, and the survivor baseline functions are plotted.

Usage

```
## S3 method for class 'phreg'  
print(x, digits = max(options())$digits - 4, 3), ...)
```

Arguments

x	A phreg object
digits	Precision in printing
...	Not used.

Value

No value is returned.

Note

Doesn't work for threeway or higher order interactions. Use [print.coxph](#) in that case.

Author(s)

Göran Broström

See Also

[phreg](#), [print.coxph](#)

print.risksets	<i>Prints a summary of the content of a set of risk sets.</i>
----------------	---

Description

Given the output from risksets, summary statistics are given for it.

Usage

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

Arguments

x	An object of class 'risksets'.
...	Not used for the moment.

Value

No value is returned; the function prints summary statistics of risk sets.

Note

There is no summary.risksets yet. On the TODO list.

Author(s)

Göran Broström

See Also

[risksets](#)

Examples

```
rs <- with(mort, risksets(Surv(enter, exit, event)))  
print(rs)
```

`print.weibreg` *Prints weibreg objects*

Description

The hazard, the cumulative hazard, the density, and the survivor baseline functions are plotted.

Usage

```
## S3 method for class 'weibreg'  
print(x, digits = max(options())$digits - 4, 3), ...)
```

Arguments

<code>x</code>	A weibreg object
<code>digits</code>	Precision in printing
<code>...</code>	Not used.

Value

No value is returned.

Note

Doesn't work for threeway or higher order interactions. Use [print.coxph](#) in that case.

Author(s)

Göran Broström

See Also

[weibreg](#), [print.coxph](#)

`risksets` *Finds the compositions and sizes of risk sets*

Description

Focus is on the risk set composition just prior to a failure.

Usage

```
risksets(x, strata = NULL, max.survs = NULL, members = TRUE)
```


Arguments

<code>x</code>	A Surv object.
<code>strata</code>	Stratum indicator.
<code>max.survs</code>	Maximum number of survivors in each risk set. If smaller than the 'natural number', survivors are sampled from the present ones. No sampling if missing.
<code>members</code>	If TRUE, all members of all risk sets are listed in the resulting list, see below.

Details

If the input argument `max.survs` is left alone, all survivors are accounted for in all risk sets.

Value

A list with components

<code>antrs</code>	No. of risk sets in each stratum. The number of strata is given by <code>length(antrs)</code> .
<code>risktimes</code>	Ordered distinct failure time points.
<code>eventset</code>	If 'members' is TRUE, a vector of pointers to events in each risk set, else NULL.
<code>riskset</code>	If 'members' is TRUE, a vector of pointers to the members of the risk sets, in order. The 'n.events' first are the events. If 'members' is FALSE, 'riskset' is NULL.
<code>size</code>	The sizes of the risk sets.
<code>n.events</code>	The number of events in each risk set.
<code>sample_fraction</code>	The sampling fraction of survivors in each risk set.

Note

can be used to "sample the risk sets".

Author(s)

Göran Broström

See Also

[table.events](#), [coxreg](#).

Examples

```
enter <- c(0, 1, 0, 0)
exit <- c(1, 2, 3, 4)
event <- c(1, 1, 1, 0)
risksets(Surv(enter, exit, event))
```

scania

Old age mortality, Scania, southern Sweden, 1813-1894.

Description

The data consists of old age life histories from 1 January 1813 to 31 december 1894. Only (parts of) life histories above age 50 is considered.

Usage

```
data(scania)
```

Format

A data frame with 1931 observations from 1931 persons on the following 9 variables.

`id` Identification number (enumeration).

`enter` Start age for the interval.

`exit` Stop age for the interval.

`event` Indicator of death; equals TRUE if the person died at the end of the interval, FALSE otherwise.

`birthdate` Birthdate as a real number (i.e., "1765-06-27" is 1765.490).

`sex` Gender, a factor with levels male female.

`parish` One of five parishes in Scania, coded 1, 2, 3, 4, 5. Factor.

`ses` Socio-economic status at age 50, a factor with levels upper and lower.

`immigrant` a factor with levels no region and yes.

Details

The Scanian area in southern Sweden was during the 19th century a mainly rural area.

Source

The Scanian Economic Demographic Database, Lund University, Sweden.

References

<http://www.ed.lu.se/databases>

Examples

```
data(scania)
summary(scania)
```

summary.aftreg *Prints aftreg objects*

Description

This is the same as [print.aftreg](#)

Usage

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

Arguments

object	A aftreg object
...	Additional ...

Author(s)

Göran Broström

See Also

[print.coxreg](#)

Examples

```
## The function is currently defined as  
function (object, ...)  
print(object)
```

summary.coxreg *Prints coxreg objects*

Description

This is the same as [print.coxreg](#)

Usage

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

Arguments

object	A coxreg object
...	Additional ...

Author(s)

Göran Broström

See Also[print.coxreg](#)**Examples**

```
## The function is currently defined as
function (object, ...)
  print(object)
```

`summary.glmboot`*Summary of a glmboot object*

DescriptionIt simply calls `print.glmboot`**Usage**

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

Arguments

<code>object</code>	A glmboot object
<code>...</code>	Additional arguments

Details

A summary method will be written soon.

Value

Nothing is returned.

Note

Preliminary

Author(s)

Göran Broström

See Also[print.glmboot](#)

summary.glmML	<i>Summary of a glmML object</i>
---------------	----------------------------------

Description

It simply calls `print.glmML`

Usage

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

Arguments

object	A glmML object
...	Additional arguments

Value

Nothing is returned.

Note

Preliminary

Author(s)

Göran Broström

See Also

[print.glmML](#)

summary.phreg	<i>Prints phreg objects</i>
---------------	-----------------------------

Description

This is the same as [print.phreg](#)

Usage

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

Arguments

object	A phreg object
...	Additional ...

Author(s)

Göran Broström

See Also

[print.coxreg](#)

Examples

```
## The function is currently defined as
function (object, ...)
print(object)
```

summary.weibreg	<i>Prints a weibreg object</i>
-----------------	--------------------------------

Description

This is the same as [print.weibreg](#)

Usage

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

Arguments

object	A weibreg object
...	Additional ...

Author(s)

Göran Broström

See Also

[print.weibreg](#)

Examples

```
## The function is currently defined as
function (object, ...)
print(object)
```

SurvSplit

*Split a survival object at specified durations.***Description**

Given a survival object, (a matrix with two or three columns) and a set of specified cut times, split each record into multiple subrecords at each cut time. The new survival object will be in 'counting process' format, with an enter time, exit time, and event status for each record.

Usage

```
SurvSplit(Y, cuts)
```

Arguments

Y A survival object, a matrix with two or three columns.
cuts The cut points, must be strictly positive and distinct.

Value

A list with components

Y The new survival object with three columns, i.e., in 'counting process' form.
ivl Interval No., starting from leftmost, (0, cuts[1]) or similar.
idx Row number for original Y row.

Note

This function is used in [phreg](#) for the piecewise constant hazards model. It uses [age.window](#) for each interval.

Author(s)

Göran Broström

See Also

[survSplit](#), [age.window](#).

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function(Y, cuts){
  if (NCOL(Y) == 2) Y <- cbind(rep(0, NROW(Y)), Y)
```

```

indat <- cbind(Y, 1:NROW(Y), rep(-1, NROW(Y)))
colnames(indat) <- c("enter", "exit", "event", "idx", "ivl")
n <- length(cuts)
cuts <- sort(cuts)
if ((cuts[1] <= 0) || (cuts[n] == Inf))
  stop("'cuts' must be positive and finite.")
cuts <- c(0, cuts, Inf)
n <- n + 1
out <- list()
indat <- as.data.frame(indat)
for (i in 1:n){
  out[[i]] <- age.window(indat, cuts[i:(i+1)])
  out[[i]]$ivl <- i
  out[[i]] <- t(out[[i]])
}
Y <- matrix(unlist(out), ncol = 5, byrow = TRUE)
colnames(Y) <- colnames(indat)
list(Y = Y[, 1:3],
      ivl = Y[, 5],
      idx = Y[, 4]
    )
}

```

swe07

Swedish population and deaths in ages 61–80, 2007.

Description

The Swedish population and No. of deaths by age and sex in the ages 61–80. Data from the year 2007.

Usage

```
data(swe07)
```

Format

A data frame with 80 rows and five variables.

pop Average population size during the year 2007 by age and sex.

deaths Number of deaths by age and sex during the year 2007.

sex Sex.

age Age.

log.pop The logarithm of the first variable, pop. Included for convenience, may be used as an offset in a Poisson regression.

Details

The average population is calculated as the mean of the population 1 January 2007 and 1 January 2008.

Source

Data is taken from Statistics Sweden.

References

<http://www.scb.se>

Examples

```
data(swe07)
fit <- glm(deaths ~ offset(log.pop) + sex * as.factor(age), family = poisson, data = swe07)
drop1(fit, test = "Chisq") ## Proportional hazards?
```

table.events	<i>Calculating failure times, risk set sizes and No. of events in each risk set</i>
--------------	---

Description

From input data of the 'interval' type, with an event indicator, summary statistics for each risk set (at an event time point) are calculated.

Usage

```
table.events(enter=rep(0, length(exit)), exit, event, strict=TRUE )
```

Arguments

enter	Left truncation time point.
exit	End time point, an event or a right censoring.
event	Event indicator.
strict	If TRUE, then tabulating is not done after a time point where all individuals in a riskset failed.

Value

A list with components

times	Ordered distinct event time points.
events	Number of events at each event time point.
riskset.sizes	Number at risk at each event time point.

Author(s)

Göran Broström

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

```
exit = c(1,2,3,4,5)
event = c(1,1,0,1,1)
table.events(exit = exit, event = event)
```

toBinary

Transforms a "survival" data frame into a data frame suitable for binary (logistic) regression

Description

The result of the transformation can be used to do survival analysis via logistic regression. If the `cloglog` link is used, this corresponds to a discrete time analogue to Cox's proportional hazards model.

Usage

```
toBinary(dat, surv = c("enter", "exit", "event"),
strats, max.survs = NROW(dat))
```

Arguments

<code>dat</code>	A data frame with three variables representing the survival response. The default is that they are named <code>enter</code> , <code>exit</code> , and <code>event</code>
<code>surv</code>	A character string with the names of the three variables representing survival.
<code>strats</code>	An eventual stratification variable.
<code>max.survs</code>	Maximal number of survivors per risk set. If set to a (small) number, survivors are sampled from the risk sets.

Details

`toBinary` calls `risksets` in the `eha` package.

Value

Returns a data frame expanded risk set by risk set. The three "survival variables" are replaced by a variable named event (which overwrites an eventual variable by that name in the input). Two more variables are created, riskset and orig.row.

event	Indicates an event in the corresponding risk set.
riskset	Factor (with levels 1, 2, ...) indicating risk set.
risktime	The 'risktime' (age) in the corresponding riskset.
orig.row	The row number for this item in the original data frame.

Note

The survival variables must be three. If you only have *exit* and *event*, create a third containing all zeros.

Author(s)

Göran Broström

References

~put references to the literature/web site here ~

See Also

[coxreg, glm](#).

Examples

```
enter <- rep(0, 4)
exit <- 1:4
event <- rep(1, 4)
z <- rep(c(-1, 1), 2)
dat <- data.frame(enter, exit, event, z)
binDat <- toBinary(dat)
dat
binDat
coxreg(Surv(enter, exit, event) ~ z, method = "ml", data = dat)
## Same as:
summary(glm(event ~ z + riskset, data = binDat, family = binomial(link = cloglog)))
```

toDate	<i>Convert time in years since "0000-01-01" to a date.</i>
--------	--

Description

This function uses `as.Date` and a simple linear transformation.

Usage

```
toDate(times)
```

Arguments

`times` a vector of durations

Value

A vector of dates as character strings of the type "1897-05-21".

Author(s)

Göran Broström

See Also

[toTime](#)

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
toDate(1897.357)
```

toTime	<i>Calculate duration in years from "0000-01-01" to a given date</i>
--------	--

Description

Given a vector of dates, the output is a vector of durations in years since "0000-01-01".

Usage

```
toTime(dates)
```

Arguments

dates A vector of dates in character form or of class Date

Value

A vector of durations, as described above.

Author(s)

Göran Broström

See Also

[toDate](#)

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
toTime(c("1897-05-16", "1901-11-21"))
```

weibreg

Weibull Regression

Description

Proportional hazards model with baseline hazard(s) from the Weibull family of distributions. Allows for stratification with different scale and shape in each stratum, and left truncated and right censored data.

Usage

```
weibreg(formula = formula(data), data = parent.frame(),
na.action = getOption("na.action"), init, shape = 0,
control = list(eps = 1e-04, maxiter = 10, trace = FALSE),
singular.ok = TRUE, model = FALSE, x = FALSE, y = TRUE, center = TRUE)
```

Arguments

formula a formula object, with the response on the left of a ~ operator, and the terms on the right. The response must be a survival object as returned by the Surv function.

data a data.frame in which to interpret the variables named in the formula.

na.action a missing-data filter function, applied to the model.frame, after any subset argument has been used. Default is options()\$na.action.

<code>init</code>	vector of initial values of the iteration. Default initial value is zero for all variables.
<code>shape</code>	If positive, the shape parameter is fixed at that value (in each stratum). If zero or negative, the shape parameter is estimated. If more than one stratum is present in data, each stratum gets its own estimate.
<code>control</code>	a list with components <code>eps</code> (convergence criterion), <code>maxiter</code> (maximum number of iterations), and <code>silent</code> (logical, controlling amount of output). You can change any component without mention the other(s).
<code>singular.ok</code>	Not used.
<code>model</code>	Not used.
<code>x</code>	Return the design matrix in the model object?
<code>y</code>	Return the response in the model object?
<code>center</code>	Deprecated, and not used. Will be removed in the future.

Details

The parameterization is the same as in [coxreg](#) and [coxph](#), but different from the one used by [survreg](#). The model is

$$h(t; a, b, \beta, z) = (a/b)(t/b)^{a-1} \exp(z\beta)$$

This is in correspondence with [Weibull](#). To compare regression coefficients with those from [survreg](#) you need to divide by estimated shape (\hat{a}) and change sign. The p-values and test statistics are however the same, with one exception; the score test is done at maximized scale and shape in [weibreg](#).

This model is a Weibull distribution with shape parameter a and scale parameter $b \exp(-z\beta/a)$

Value

A list of class `c("weibreg", "coxreg")` with components

<code>coefficients</code>	Fitted parameter estimates.
<code>var</code>	Covariance matrix of the estimates.
<code>loglik</code>	Vector of length two; first component is the value at the initial parameter values, the second component is the maximized value.
<code>score</code>	The score test statistic (at the initial value).
<code>linear.predictors</code>	The estimated linear predictors.
<code>means</code>	Means of the columns of the design matrix.
<code>w.means</code>	Weighted (against exposure time) means of covariates; weighted relative frequencies of levels of factors.
<code>n</code>	Number of spells in <code>indata</code> (possibly after removal of cases with NA's).
<code>events</code>	Number of events in data.
<code>terms</code>	Used by extractor functions.
<code>assign</code>	Used by extractor functions.

<code>y</code>	The Surv vector.
<code>isF</code>	Logical vector indicating the covariates that are factors.
<code>covars</code>	The covariates.
<code>ttr</code>	Total Time at Risk.
<code>levels</code>	List of levels of factors.
<code>formula</code>	The calling formula.
<code>call</code>	The call.
<code>method</code>	The method.
<code>convergence</code>	Did the optimization converge?
<code>fail</code>	Did the optimization fail? (Is NULL if not).
<code>pfixed</code>	TRUE if shape was fixed in the estimation.

Warning

The print method `print.weibreg` doesn't work if threeway or higher order interactions are present.

Note further that covariates are internally centered, if `center = TRUE`, by this function, and this is not corrected for in the output. This affects the estimate of $\log(\text{scale})$, but nothing else. If you don't like this, set `center = FALSE`.

Note

This function is not maintained, and may behave in unpredictable ways. Use `phreg` with `dist = "weibull"` (the default) instead! Will soon be declared deprecated.

Author(s)

Göran Broström

See Also

[phreg](#), [coxreg](#), [print.weibreg](#)

Examples

```
dat <- data.frame(time = c(4, 3, 1, 1, 2, 2, 3),
                 status = c(1, 1, 1, 0, 1, 1, 0),
                 x = c(0, 2, 1, 1, 1, 0, 0),
                 sex = c(0, 0, 0, 0, 1, 1, 1))
weibreg( Surv(time, status) ~ x + strata(sex), data = dat) #stratified model
```

weibreg.fit	<i>Weibull regression</i>
-------------	---------------------------

Description

This function is called by [weibreg](#), but it can also be directly called by a user.

Usage

```
weibreg.fit(X, Y, strata, offset, init, shape, control, center = TRUE)
```

Arguments

X	The design (covariate) matrix.
Y	A survival object, the response.
strata	A stratum variable.
offset	Offset.
init	Initial regression parameter values.
shape	If positive, a fixed value of the shape parameter in the Weibull distribution. Otherwise, the shape is estimated.
control	Controls convergence and output.
center	Should covariates be centered?

Details

See [weibreg](#) for more detail.

Value

coefficients	Estimated regression coefficients plus estimated scale and shape coefficients, sorted by strata, if present.
var	
loglik	Vector of length 2. The first component is the maximized loglikelihood with only scale and shape in the model, the second the final maximum.
score	Score test statistic at initial values
linear.predictors	Linear predictors for each interval.
means	Means of the covariates
conver	TRUE if convergence
fail	TRUE if failure
iter	Number of Newton-Raphson iterates.
n.strata	The number of strata in the data.

Author(s)

Göran Broström

See Also[weibreg](#)

wfunk

*Loglikelihood function of a Weibull regression***Description**

Calculates minus the log likelihood function and its first and second order derivatives for data from a Weibull regression model. Is called by [weibreg](#).

Usage

```
wfunk(beta = NULL, lambda, p, X = NULL, Y, offset = rep(0, length(Y)),
ord = 2, pfixed = FALSE)
```

Arguments

beta	Regression parameters
lambda	The scale parameter
p	The shape parameter
X	The design (covariate) matrix.
Y	The response, a survival object.
offset	Offset.
ord	ord = 0 means only loglikelihood, 1 means score vector as well, 2 loglikelihood, score and hessian.
pfixed	Logical, if TRUE the shape parameter is regarded as a known constant in the calculations, meaning that it is not considered in the partial derivatives.

Details

Note that the function returns log likelihood, score vector and minus hessian, i.e. the observed information. The model is

$$h(t; p, \lambda, \beta, z) = p/\lambda(t/\lambda)^{(p-1)} \exp(-(t/\lambda)^p) \exp(z\beta)$$

This is in correspondence with [dweibull](#).

Value

A list with components

f	The log likelihood. Present if $\text{ord} \geq 0$
fp	The score vector. Present if $\text{ord} \geq 1$
fpp	The negative of the hessian. Present if $\text{ord} \geq 2$

Author(s)

Göran Broström

See Also

[weibreg](#)

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