Title

> **sts graph —** Graph the survivor, hazard, or cumulative hazard function

Syntax

> sts graph [*if*] [*in*] [, *options*]

options	Description
Main	
<u>sur</u>vival	graph Kaplan–Meier survivor function; the default
<u>fail</u>ure	graph Kaplan–Meier failure function
<u>cumh</u>az	graph Nelson–Aalen cumulative hazard function
<u>haz</u>ard	graph smoothed hazard estimate
by(*varlist*)	estimate and graph separate functions for each group formed by *varlist*
<u>ad</u>justfor(*varlist*)	adjust the estimates to zero values of *varlist*
<u>str</u>ata(*varlist*)	stratify on different groups of *varlist*
<u>sep</u>arate	show curves on separate graphs; default is to show curves one on top of another
ci	show pointwise confidence bands
At-risk table	
<u>risk</u>table	show table of number at risk beneath graph
<u>risk</u>table(*risk_spec*)	show customized table of number at risk beneath graph

Options

level(#)	set confidence level; default is level(95)
per(#)	units to be used in reported rates
noshow	do not show st setting information
tmax(#)	show graph for $t \leq \#$
tmin(#)	show graph for $t \geq \#$
noorigin	begin survival (failure) curve at first exit time; default is to begin at $t = 0$
width(# [#...])	override default bandwidth(s)
kernel(*kernel*)	kernel function; use with hazard
noboundary	no boundary correction; use with hazard
lost	show number lost
enter	show number entered and number lost
atrisk	show numbers at risk at beginning of each interval
censored(single)	show one hash mark at each censoring time, no matter what number is censored
censored(number)	show one hash mark at each censoring time and number censored above hash mark
censored(multiple)	show multiple hash marks for multiple censoring at the same time
censopts(*hash_options*)	affect rendition of hash marks
lostopts(*marker_label_options*)	affect rendition of numbers lost
atriskopts(*marker_label_options*)	affect rendition of numbers at risk

Plot

plotopts(*cline_options*)	affect rendition of the plotted lines
plot#opts(*cline_options*)	affect rendition of the #th plotted line; may not be combined with separate

CI plot

ciopts(*area_options*)	affect rendition of the confidence bands
ci#opts(*area_options*)	affect rendition of the #th confidence band; may not be combined with separate

Add plots

addplot(*plot*)	add other plots to the generated graph

Y axis, X axis, Titles, Legend, Overall

twoway_options	any options documented in [G-3] *twoway_options*
byopts(*byopts*)	how subgraphs are combined, labeled, etc.

See [R] **kdensity** for information on *kernel*; see [G-3] *marker_label_options*, [G-3] *cline_options*, and [G-3] *area_options*; and see [G-3] **by_option** for information on *byopts*.

where *risk_spec* is

       [*numlist*] [, *table_options* group(*group*)]

numlist specifies the points at which the number at risk is to be evaluated, *table_options* customizes the table of number at risk, and group(*group*) specifies a specific group/row for *table_options* to be applied.

table_options	Description
Main	
axis_label_options	control table by using axis labeling options; seldom used
order(*order_spec*)	select which rows appear and their order
<u>right</u>titles	place titles on right side of the table
<u>fail</u>events	show number failed in the at-risk table
text_options	affect rendition of table elements and titles
Row titles	
<u>rowtitle</u>([*text*][, *rtext_options*])	change title for a row
Title	
<u>title</u>([*text*][, *ttext_options*])	change overall table title

See [G-3] *axis_label_options*.

where *order_spec* is

   # ["*text*" ["*text*" ...]] [...]

text_options	Description
size(*textsizestyle*)	size of text
color(*colorstyle*)	color of text
justification(*justificationstyle*)	text left-justified, centered, or right-justified
format(%*fmt*)	format values per %*fmt*
topgap(*relativesize*)	margin above rows
bottomgap(*relativesize*)	margin beneath rows
style(*textstyle*)	overall style of text

style() does not appear in the dialog box.

See [G-4] *textsizestyle*, [G-4] *colorstyle*, [G-4] *justificationstyle*, [G-4] *relativesize*, and [G-4] *textstyle*.

rtext_options	Description
size(*textsizestyle*)	size of text
color(*colorstyle*)	color of text
justification(*justificationstyle*)	text left-justified, centered, or right-justified
at(#)	override x position of titles
topgap(*relativesize*)	margin above rows
style(*textstyle*)	overall style of text

style() does not appear in the dialog box.

See [G-4] *textsizestyle*, [G-4] *colorstyle*, [G-4] *justificationstyle*, [G-4] *relativesize*, and [G-4] *textstyle*.

ttext_options	Description
size(*textsizestyle*)	size of text
color(*colorstyle*)	color of text
justification(*justificationstyle*)	text left-justified, centered, or right-justified
at(*#*)	override x position of titles
topgap(*relativesize*)	margin above rows
bottomgap(*relativesize*)	margin beneath rows
style(*textstyle*)	overall style of text

style() does not appear in the dialog box.

See [G-4] *textsizestyle*, [G-4] *colorstyle*, [G-4] *justificationstyle*, [G-4] *relativesize*, and [G-4] *textstyle*.

group	Description
#*rownum*	specify group by row number in table
value	specify group by value of group
label	specify group by text of value label associated with group

hash_options	Description
line_options	change look of dropped lines
marker_label_options	add marker labels; any options documented in [G-3] *marker_label_options*, except mlabel()

See [G-3] *line_options* and [G-3] *marker_label_options*.

risktable() may be repeated and is *merged-explicit*; see [G-4] **concept: repeated options**.

You must stset your data before using sts graph; see [ST] **stset**.

fweights, iweights, and pweights may be specified using stset; see [ST] **stset**.

Menu

Statistics > Survival analysis > Graphs > Survivor and cumulative hazard functions

Description

sts graph graphs the estimated survivor (failure) function, the Nelson–Aalen estimated cumulative (integrated) hazard function, or the estimated hazard function. See [ST] **sts** for an introduction to this command.

sts graph can be used with single- or multiple-record or single- or multiple-failure st data.

Options

 Main

survival, failure, cumhaz, and hazard specify the function to graph.

survival specifies that the Kaplan–Meier survivor function be plotted. This option is the default if a function is not specified.

failure specifies that the Kaplan–Meier failure function, $1 - S(t + 0)$, be plotted.

cumhaz specifies that the Nelson–Aalen estimate of the cumulative hazard function be plotted.

hazard specifies that an estimate of the hazard function be plotted. This estimate is calculated as a weighted kernel-density estimate using the estimated hazard contributions, $\Delta\widehat{H}(t_j) = \widehat{H}(t_j) - \widehat{H}(t_{j-1})$. These hazard contributions are the same as those obtained by sts generate *newvar* = h.

by(*varlist*) estimates a separate function for each by-group and plots all the functions on one graph. By-groups are identified by equal values of the variables in *varlist*. by() may not be combined with strata().

adjustfor(*varlist*) adjusts the estimate of the survivor or hazard functions to that for 0 values of *varlist*. If you want to adjust the function to values different from 0, you need to center the variables around those values before issuing the command. Say that you want to plot the survivor function adjusted to age of patients and the ages in your sample are 40–60 years. Then

        . sts graph, adjustfor(age)

will graph the survivor function adjusted to age 0. If you want to adjust the function to age 40, type

        . gen age40 = age - 40
        . sts graph, adjustfor(age40)

adjustfor() is not available with cumhaz or ci.

If you specify adjustfor() with by(), sts fits separate Cox regression models for each group, using the adjustfor() variables as covariates. The separately calculated baseline survivor functions are then retrieved.

If you specify adjustfor() with strata(), sts fits a stratified-on-group Cox regression model using the adjustfor() variables as covariates. The stratified, baseline survivor function is then retrieved.

strata(*varlist*) produces estimates of the survivor (failure) or hazard functions stratified on variables in *varlist* and plots all the groups on one graph. It requires specifying adjustfor() and may not be combined with by().

If you have more than one strata() variable but need only one, use egen to create it; see [D] **egen**.

separate is meaningful only with by() or strata(); it requests that each group be placed on its own graph rather than one on top of the other. Sometimes curves have to be placed on separate graphs—such as when you specify ci—because otherwise it would be too confusing.

ci includes pointwise confidence bands. The default is not to produce these bands. ci is not allowed with adjustfor() or pweights.

> At-risk table

risktable[(*numlist*)[, *table_options*])] displays a table showing the number at risk beneath the plot. risktable may not be used with separate or adjustfor().

risktable displays the table in the default format with number at risk shown for each time reported on the x axis.

risktable([*numlist*][, *table_options*]) specifies that the number at risk be evaluated at the points specified in *numlist* or that the rendition of the table be changed by *table_options*.

There are two ways to change the points at which the numbers at risk are evaluated.

1. The x axis of the graph may be altered. For example:

   ```
   . sts graph, xlabel(0(5)40) risktable
   ```

2. A *numlist* can be specified directly in the risktable() option, which affects only the at-risk table. For example:

   ```
   . sts graph, risktable(0(5)40)
   ```

The two examples produce the same at-risk table, but the first also changes the time labels on the graph's x axis.

table_options affect the rendition of the at-risk table and may be any of the following:

group(#*rownum* | *value* | *label*) specifies that all the suboptions specified in the risktable() apply only to the specified group. Because the risktable() option may be repeated, this option allows different rows of the at-risk table to be displayed with different colors, font sizes, etc.

When both a value and a value label are matched, the value label takes precedence.

risktable() may be specified with or without the group() suboption. When specified without group(), each suboption is applied to all available groups or rows. risktable() specified without group() is considered to be global and is itself merged-explicit. See [G-4] **concept: repeated options** for more information on how repeated options are merged.

Consider the following example:

```
. sts graph, by(drug) risktable(, color(red) size(small))
> risktable(, color(navy))
```

The example above would produce a table where all rows are colored navy with small text.

Combining global risktable() options with group-specific risktable() options can be useful. When global options are combined with group-specific options, group-specific options always take precedence.

Consider the following example:

```
. sts graph, by(drug) risktable(, color(navy))
> risktable(, color(red) group(#1))
```

The example above would produce a table with the first row colored red and all remaining rows colored navy.

> [Main]

axis_label_options control the table by using axis labeling options. These options are seldom used. See [G-3] *axis_label_options*.

order() specifies which and in what order rows are to appear in the at-risk table. Optionally, order() can be used to override the default text.

order(# # # . . .) is the syntax used for identifying which rows to display and their order. order(1 2 3) would specify that row 1 is to appear first in the table, followed by row 2, followed by row 3. order(1 2 3) is the default if there are three groups. If there were four groups, order(1 2 3 4) would be the default, and so on. If there were four groups and you specified order(1 2 3), the fourth row would not appear in the at-risk table. If you specified order(2 1 3), row 2 would appear first, followed by row 1, followed by row 3.

order(# "*text*" # "*text*" . . .) is the syntax used for specifying the row order and alternate row titles.

Consider the following at-risk table:

```
drug = 1    20     8      2
drug = 2    14     10     4      1
drug = 3    14     13     10     5
```

Specifying `order(1 "Placebo" 3 2)` would produce

```
Placebo     20     8      2
drug = 3    14     13     10     5
drug = 2    14     10     4      1
```

and specifying `order(1 "Placebo" 3 "Drug 2" 2 "Drug 1")` would produce

```
Placebo     20     8      2
Drug 2      14     13     10     5
Drug 1      14     10     4      1
```

`righttitles` specifies that row titles be placed to the right of the at-risk values. The default is to place row titles to the left of the at-risk values.

`failevents` specifies that the number of failure events be shown in parentheses, after the time in which the risk values were calculated.

text_options affect the rendition of both row titles and number at risk and may be any of the following:

`size(`*textsizestyle*`)` specifies the size of text.

`color(`*colorstyle*`)` specifies the color of text.

`justification(`*justificationstyle*`)` specifies how text elements are to be justified.

`format(`%*fmt*`)` specifies how numeric values are to be formatted.

`topgap(`*relativesize*`)` specifies how much space is to be placed above each row.

`bottomgap(`*relativesize*`)` specifies how much space is to be placed beneath each row.

`style(`*textstyle*`)` specifies the style of text. This option does not appear in the dialog box.

    __ Row titles __

`rowtitle(`[*text*] [, *rtext_options*]`)` changes the default text or rendition of row titles. Specifying `rowtitle(, color(navy))` would change the color of all row titles to navy.

`rowtitle()` is often combined with `group()` to change the text or rendition of a title. Specifying `rowtitle(Placebo) group(#2)` would change the title of the second row to `Placebo`. Specifying `rowtitle(, color(red)) group(#3)` would change the color of the row title for the third row to red.

Row titles may include more than one line. Lines are specified one after the other, each enclosed in double quotes. Specifying `rowtitle("Experimental drug") group(#1)` would produce a one-line row title, and specifying `rowtitle("Experimental" "Drug") group(#1)` would produce a multiple-line row title.

rtext_options affect the rendition of both row titles and number at risk and may be any of the following:

    `size(`*textsizestyle*`)` specifies the size of text.

color(*colorstyle*) specifies the color of text.

justification(*justificationstyle*) specifies how text elements are to be justified.

at(*#*) allows you to reposition row titles or the overall table title to align with a specific location on the x axis.

topgap(*relativesize*) specifies how much space is to be placed above each row.

style(*textstyle*) specifies the style of text. This option does not appear on the dialog box.

> Title

title([*title*] [, *ttext_options*]) may be used to override the default title for the at-risk table and affect the rendition of its text.

Titles may include one line of text or multiple lines. title("At-risk table") will produce a one-line title, and title("At-risk" "table") will produce a multiple-line title.

ttext_options affect the rendition of both row titles and number at risk and may be any of the following:

size(*textsizestyle*) specifies the size of text.

color(*colorstyle*) specifies the color of text.

justification(*justificationstyle*) specifies how text elements are to be justified.

at(*#*) allows you to reposition row titles or the overall table title to align with a specific location on the x axis.

at(rowtitles) places the overall table title at the default position calculated for the row titles. This option is sometimes useful for alignment when the default justification has not been used.

topgap(*relativesize*) specifies how much space is to be placed above each row.

bottomgap(*relativesize*) specifies how much space is to be placed beneath each row.

style(*textstyle*) specifies the style of text. This option does not appear on the dialog box.

> Options

level(*#*) specifies the confidence level, as a percentage, for the pointwise confidence interval around the survivor, failure, or cumulative hazard function; see [U] **20.7 Specifying the width of confidence intervals**.

per(*#*) specifies the units used to report the survival or failure rates. For example, if the analysis time is in years, specifying per(100) results in rates per 100 person-years.

noshow prevents sts graph from showing the key st variables. This option is seldom used because most people type stset, show or stset, noshow to set whether they want to see these variables mentioned at the top of the output of every st command; see [ST] **stset**.

tmax(*#*) specifies that the plotted curve be graphed only for $t \le #$. This option does not affect the calculation of the function, rather the portion that is displayed.

tmin(*#*) specifies that the plotted curve be graphed only for $t \ge #$. This option does not affect the calculation of the function, rather the portion that is displayed.

noorigin requests that the plot of the survival (failure) curve begin at the first exit time instead of beginning at $t = 0$ (the default). This option is ignored when cumhaz or hazard is specified.

width(# [#...]) is for use with hazard and specifies the bandwidth to be used in the kernel smooth used to plot the estimated hazard function. If width() is not specified, a default bandwidth is used as described in [R] **kdensity**. If it is used with by(), multiple bandwidths may be specified, one for each group. If there are more groups than the k bandwidths specified, the default bandwidth is used for the $k + 1$, ... remaining groups. If any bandwidth is specified as . (dot), the default bandwidth is used for that group.

kernel(*kernel*) is for use with hazard and specifies the kernel function to be used in calculating the weighted kernel-density estimate required to produce a smoothed hazard-function estimator. The default kernel is Epanechnikov, yet *kernel* may be any of the kernels supported by kdensity; see [R] **kdensity**.

noboundary is for use with hazard. It specifies that no boundary-bias adjustments are to be made when calculating the smoothed hazard-function estimator. By default, the smoothed hazards are adjusted near the boundaries. If the epan2, biweight, or rectangular kernel is used, the bias correction near the boundary is performed using boundary kernels. For other kernels, the plotted range of the smoothed hazard function is restricted to be within one bandwidth of each endpoint. For these other kernels, specifying noboundary merely removes this range restriction.

lost specifies that the numbers lost be shown on the plot. These numbers are shown as small numbers over the flat parts of the function.

   If enter is not specified, the numbers displayed are the number censored minus the number who enter. If you do specify enter, the numbers displayed are the pure number censored. The underlying logic is described in [ST] **sts**.

   lost may not be used with hazard.

enter specifies that the number who enter be shown on the graph, as well as the number lost. The number who enter are shown as small numbers beneath the flat parts of the plotted function.

   enter may not be used with hazard.

atrisk specifies that the numbers at risk at the beginning of each interval be shown on the plot. The numbers at risk are shown as small numbers beneath the flat parts of the plotted function.

   atrisk may not be used with hazard.

censored(single | number | multiple) specifies that hash marks be placed on the graph to indicate censored observations.

   censored(single) places one hash mark at each censoring time, regardless of the number of censorings at that time.

   censored(number) places one hash mark at each censoring time and displays the number of censorings about the hash mark.

   censored(multiple) places multiple hash marks for multiple censorings at the same time. For instance, if 3 observations are censored at time 5, three hash marks are placed at time 5. censored(multiple) is intended for use when there are few censored observations; if there are too many censored observations, the graph can look bad. In such cases, we recommend that censored(number) be used.

   censored() may not be used with hazard.

censopts(*hash_options*) specifies options that affect how the hash marks for censored observations are rendered; see [G-3] *line_options*. When combined with censored(number), censopts() also specifies how the count of censoring is rendered; see [G-3] *marker_label_options*, except mlabel() is not allowed.

lostopts(*marker_label_options*) specifies options that affect how the numbers lost are rendered; see [G-3] *marker_label_options*. This option implies the lost option.

atriskopts(*marker_label_options*) specifies options that affect how the numbers at risk are rendered; see [G-3] *marker_label_options*. This option implies the atrisk option.

   Plot

plotopts(*cline_options*) affects the rendition of the plotted lines; see [G-3] *cline_options*. This option may not be combined with by(*varlist*) or strata(*varlist*), unless separate is also specified.

plot#opts(*cline_options*) affects the rendition of the #th plotted line; see [G-3] *cline_options*. This option may not be combined with separate.

   CI plot

ciopts(*area_options*) affects the rendition of the confidence bands; see [G-3] *area_options*. This option may not be combined with by(*varlist*) or strata(*varlist*), unless separate is also specified.

ci#opts(*area_options*) affects the rendition of the #th confidence band; see [G-3] *area_options*. This option may not be combined with separate.

   Add plots

addplot(*plot*) provides a way to add other plots to the generated graph; see [G-3] *addplot_option*.

   Y axis, X axis, Titles, Legend, Overall

twoway_options are any of the options documented in [G-3] *twoway_options*. These include options for titling the graph (see [G-3] *title_options*) and for saving the graph to disk (see [G-3] *saving_option*).

byopts(*byopts*) affects the appearance of the combined graph when by() or adjustfor() is specified, including the overall graph title and the organization of subgraphs. byopts() may not be specified with separate. See [G-3] *by_option*.

Remarks and examples

stata.com

Remarks are presented under the following headings:

> *Including the number lost on the graph*
> *Graphing the Nelson–Aalen cumulative hazard function*
> *Graphing the hazard function*
> *Adding an at-risk table*
> *On boundary bias for smoothed hazards*

If you have not read [ST] sts, please do so.

By default, sts graph displays the Kaplan–Meier product-limit estimate of the survivor (failure) function. Only one of sts graph's options, adjustfor(), modifies the calculation. All the other options merely determine how the results of the calculation are graphed.

We demonstrate many of sts graph's features in [ST] sts. This discussion picks up where that entry leaves off.

See Cefalu (2011) for covariate-adjusted estimates and confidence intervals.

Including the number lost on the graph

In *Adjusted estimates* in [ST] **sts**, we introduced a simple drug-trial dataset with 1 observation per subject. Here is a graph of the survivor functions, by drug, including the number lost because of censoring:

```
. use http://www.stata-press.com/data/r13/drug2
(Patient Survival in Drug Trial)
. sts graph, by(drug) lost
         failure _d:  died
   analysis time _t:  studytime
```
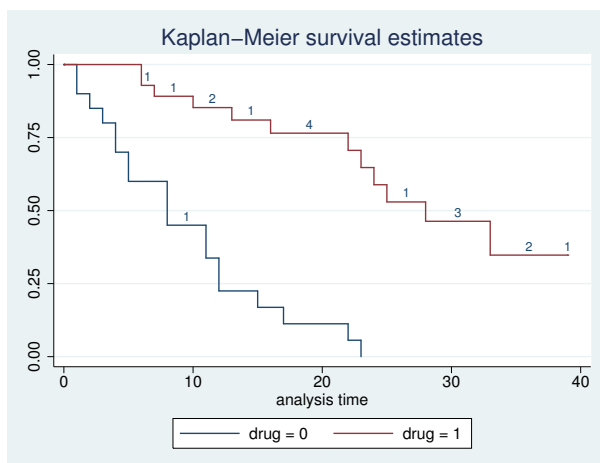

There is no late entry in these data, so we modify the data so that a few subjects entered late. Here is the same graph on the modified data:

```
. use http://www.stata-press.com/data/r13/drug2b
(Patient Survival in Drug Trial)
. sts graph, by(drug) lost
         failure _d:  died
   analysis time _t:  studytime
```
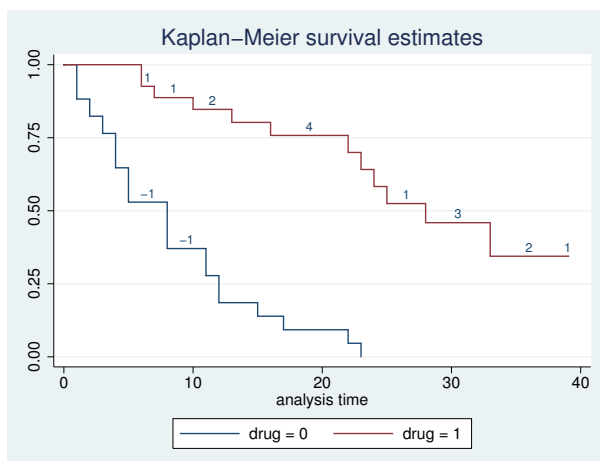
Note the negative numbers. These occur because, by default, `lost` means censored minus entered. Here -1 means that 1 entered, or 2 entered and 1 was lost, etc. If we specify the `enter` option, we will see the censored and entered separately:

```
. sts graph, by(drug) lost enter
        failure _d:  died
  analysis time _t:  studytime
```
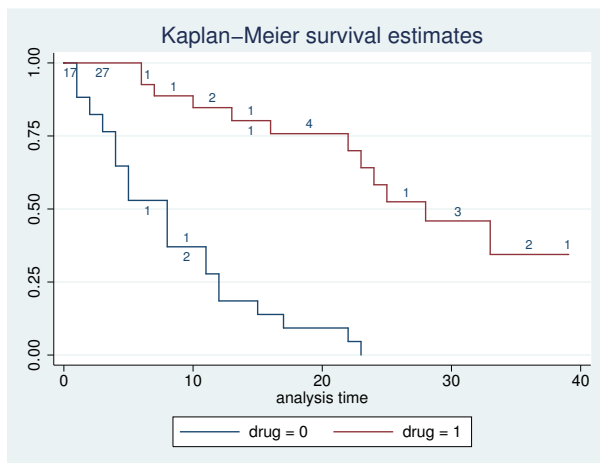

Although it might appear that specifying `enter` with `lost` is a good idea, that is not always true.

We have yet another version of the data—the correct data not adjusted to have late entry—but in this version we have multiple records per subject. The data are the same, but where there was one record in the first dataset, sometimes there are now two because we have a covariate that is changing over time. From this dataset, here is the graph with the number lost shown:

```
. use http://www.stata-press.com/data/r13/drug2c
(Patient Survival in Drug Trial)

. sts graph, by(drug) lost
        failure _d:  died
   analysis time _t:  studytime
                id:  id
```
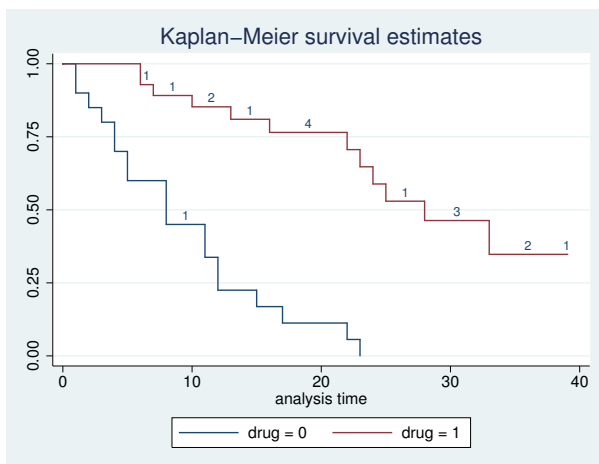

This looks just like the first graph we presented, as indeed it should. Again we emphasize that the data are logically, if not physically, equivalent. If, however, we graph the number lost and entered, we get a graph showing a lot of activity:

```
. sts graph, by(drug) lost enter
        failure _d:  died
   analysis time _t:  studytime
                id:  id
```
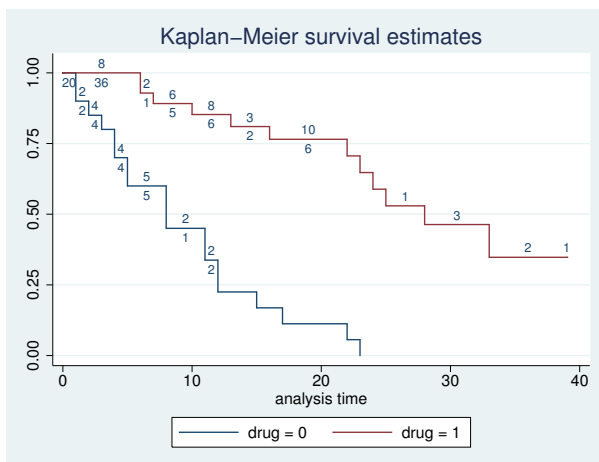

All that activity goes by the name *thrashing*—subjects are being censored to enter the data again, but with different covariates. This graph was better when we did not specify `enter` because the censored-minus-entered calculation smoothed out the thrashing.

## Graphing the Nelson–Aalen cumulative hazard function

We can plot the Nelson–Aalen estimate of the cumulative (integrated) hazard function by specifying the `cumhaz` option. For example, from the 1-observation-per-subject drug-trial dataset, here is a graph of the cumulative hazard functions by drug:

```
. use http://www.stata-press.com/data/r13/drug2
(Patient Survival in Drug Trial)
. stset, noshow
. sts graph, cumhaz by(drug)
```
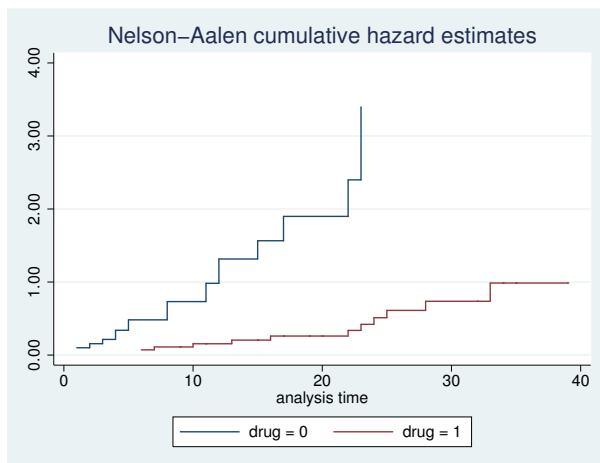

And here is a plot including the number lost because of censoring:

```
. sts graph, cumhaz by(drug) lost
```
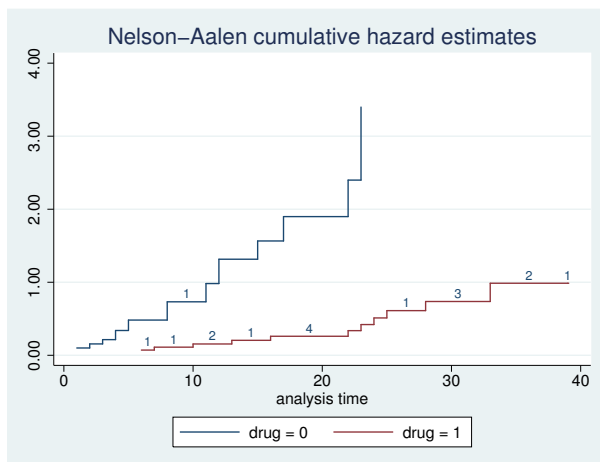
Graphing the hazard function

sts graph may also be used to plot an estimate of the hazard function. This graph is based on a weighted kernel smooth of the estimated hazard contributions, $\Delta\widehat{H}(t_j) = \widehat{H}(t_j) - \widehat{H}(t_{j-1})$, obtained by sts generate *newvar* = h. There are thus issues associated with selecting a kernel function and a bandwidth, although sts graph will use defaults if we do not want to worry about this.

```
. sts graph, hazard by(drug)
```
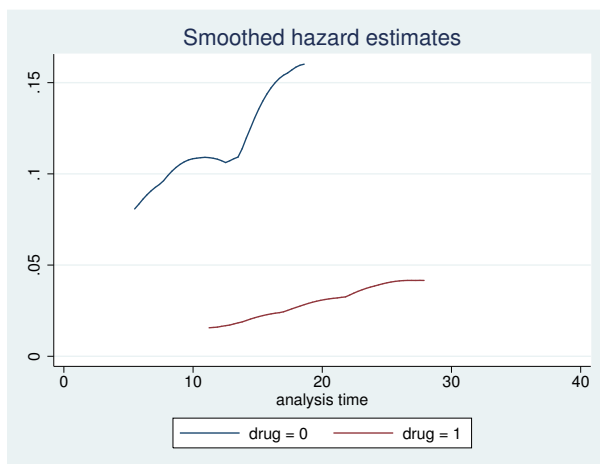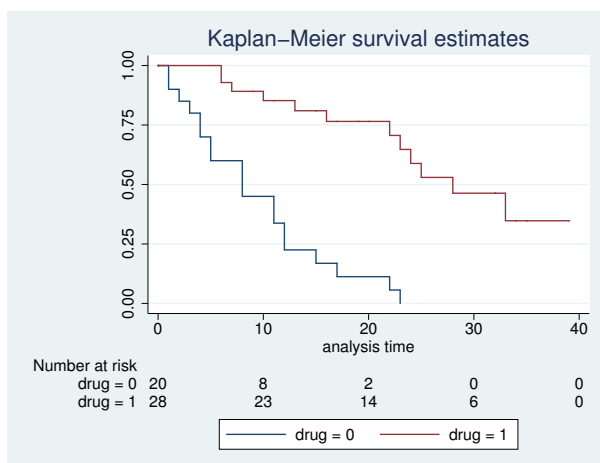

We can also adjust and customize the kernel smooth.

```
. sts graph, hazard by(drug) kernel(gauss) width(5 7)
> title(Comparison of hazard functions)
```
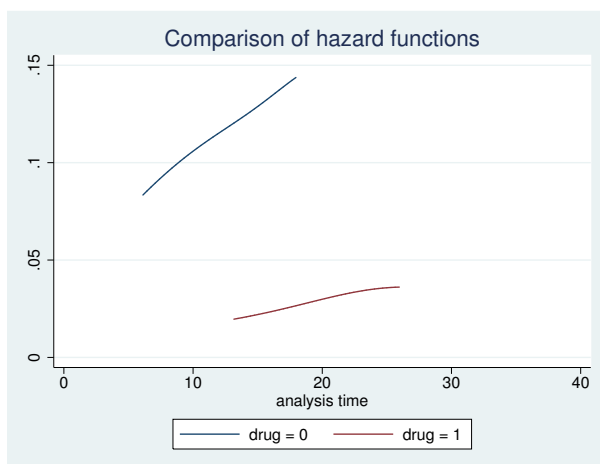
Adding an at-risk table

A table showing the number at risk may be added beneath a survivor, failure, or Nelson–Aalen cumulative hazard plot.

```
. sts graph, by(drug) risktable
```


By default, both the legend and the at-risk table share space at the bottom of the graph. Placing the legend in an empty area inside the plot may often be desirable.

```
. sts graph, by(drug) risktable legend(ring(0) position(2) rows(2))
```
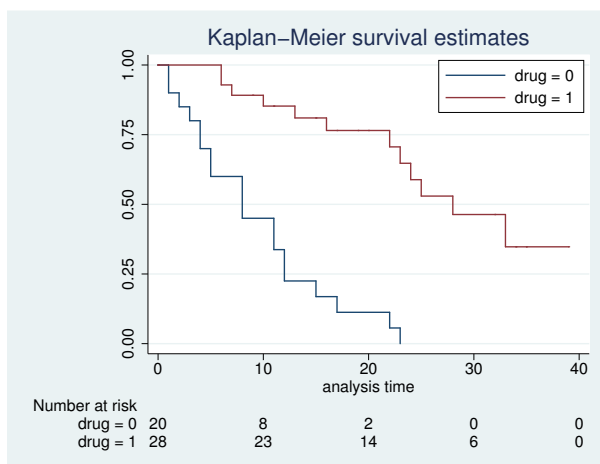

By default, row titles are placed on the left of the at-risk table and are right-justified. We can illustrate this by changing the text of the row titles to have an unequal length.

```
. sts graph, by(drug) risktable(, order(1 "Placebo" 2 "Test drug"))
```
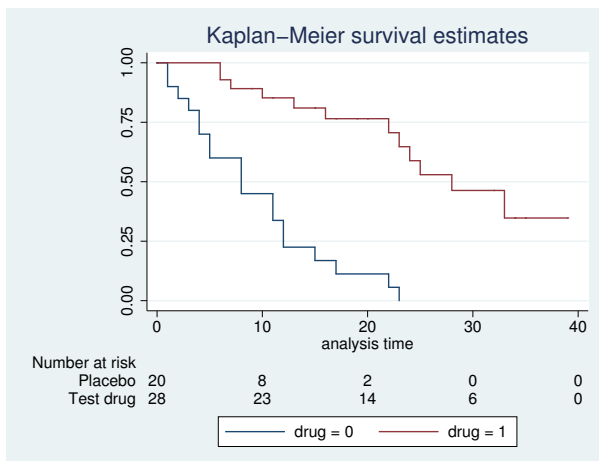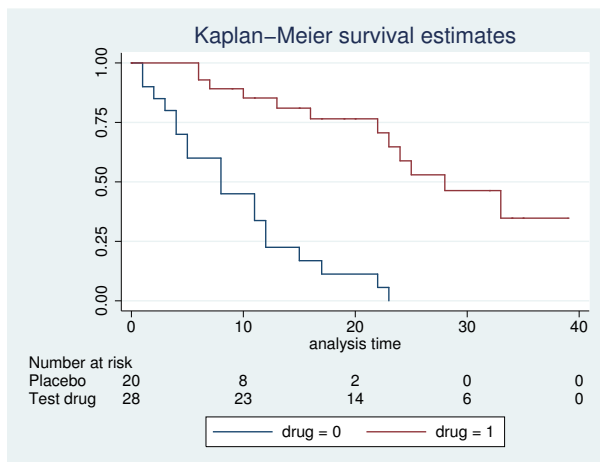

If desired, the text of row titles can be left-justified.

```
. sts graph, by(drug) risktable(, order(1 "Placebo" 2 "Test drug")
> rowtitle(, justification(left)))
```
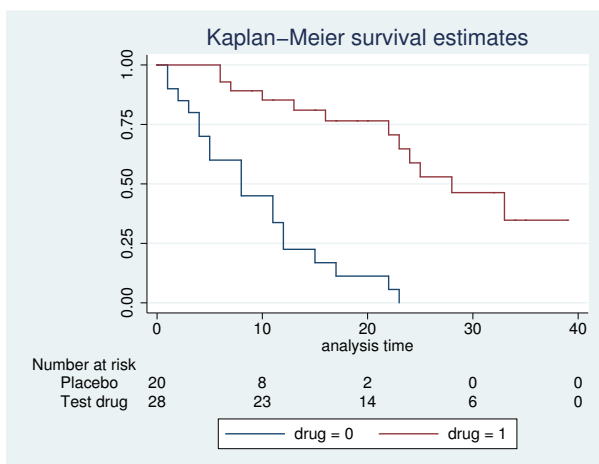
In addition to left justification, the table title can be aligned with the row titles.

```
. sts graph, by(drug) risktable(, order(1 "Placebo" 2 "Test drug")
> rowtitle(, justification(left)) title(, at(rowtitle)))
```


On boundary bias for smoothed hazards

sts graph uses the usual smoothing kernel technique to estimate the hazard function. Kernel estimators commonly encounter bias when estimating near the boundaries of the data range, and therefore estimates of the hazard function in the boundary regions are generally less reliable. To alleviate this problem, estimates that use the epan2, biweight, and rectangular kernels are adjusted at the boundaries with what are known as *boundary kernels* (for example, Müller and Wang [1994]; Hess, Serachitopol, and Brown [1999]). For estimates using other kernels, no boundary adjustment is made. Instead, the default graphing range is constrained to be the range $[L + b, R - b]$, where L and R are the respective minimum and maximum analysis times at which failure occurred and b is the bandwidth.

Methods and formulas

See [ST] **sts**.

The estimated hazard is calculated as a kernel smooth of the estimated hazard contributions, $\Delta \widehat{H}(t_j) = \widehat{H}(t_j) - \widehat{H}(t_{j-1})$, using

$$\widehat{h}(t) = b^{-1} \sum_{j=1}^{D} K_t \left(\frac{t - t_j}{b} \right) \Delta \widehat{H}(t_j)$$

where $K_t(\ )$ is the kernel (Müller and Wang 1994) function, b is the bandwidth, and the summation is over the D times at which failure occurs (Klein and Moeschberger 2003, 167). If adjustfor() is specified, the $\Delta \widehat{H}(t_j)$ are instead obtained from stcox as the estimated baseline contributions from a Cox model; see [ST] **stcox** for details on how the $\Delta \widehat{H}(t_j)$ are calculated in this case.

Pointwise confidence bands for smoothed hazard functions are calculated using the method based on a log transformation,

$$\widehat{h}(t) \exp\left[\pm \frac{Z_{1-\alpha/2}\sigma\{\widehat{h}(t)\}}{\widehat{h}(t)} \right]$$

See Klein and Moeschberger (2003, 168) for details.

References

Cefalu, M. S. 2011. Pointwise confidence intervals for the covariate-adjusted survivor function in the Cox model. *Stata Journal* 11: 64–81.

Hess, K. R., D. M. Serachitopol, and B. W. Brown. 1999. Hazard function estimators: A simulation study. *Statistics in Medicine* 18: 3075–3088.

Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.

Müller, H.-G., and J.-L. Wang. 1994. Hazard rate estimation under random censoring with varying kernels and bandwidths. *Biometrics* 50: 61–76.

Also see [ST] **sts** for more references.

Also see

[ST] **sts** — Generate, graph, list, and test the survivor and cumulative hazard functions

[ST] **sts generate** — Create variables containing survivor and related functions

[ST] **sts list** — List the survivor or cumulative hazard function

[ST] **sts test** — Test equality of survivor functions

[ST] **stset** — Declare data to be survival-time data

[R] **kdensity** — Univariate kernel density estimation