stgen — Generate variables reflecting entire histories

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Description

stgen provides a convenient way to generate new variables reflecting entire histories. These functions are intended for use with multiple-record survival data but may be used with single-record data. With single-record data, each function reduces to one generate, and generate would be a more natural way to approach the problem.

stgen can be used with single- or multiple-failure st data.

If you want to generate calculated values, such as the survivor function, see [ST] sts.

Quick start

Create binary indicator newv1 equal to 1 in all records for a subject if v1 = 1 at any time using multiple-record stset data

```
stgen newv1 = ever(v1==1)
```

Create newv2 containing the time when v2 is first greater than 5 for the subject

```
stgen newv2 = when(v2>5)
```

Same as above, but assume v2 > 5 becomes true at the beginning instead of at the end of the corresponding record

stgen newv2 = when0(v2>5)

Create newv3 containing the cumulative number of records with v1 = 1 for the subject

stgen newv3 = count(v1==1)

Same as above, but assume v1 = 1 becomes true at the beginning instead of at the end of the corresponding record

stgen newv3 = count0(v1==1)

Create newv4 containing the cumulative number of gaps for the subject

stgen newv4 = ngaps()

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Syntax

stgen [type] newvar = function

where function is

```
ever(exp)
never(exp)
always(exp)
min(exp)
max(exp)
when(exp)
when0(exp)
count(exp)
count0(exp)
minage(exp)
maxage(exp)
avgage(exp)
nfailures()
ngaps()
gaplen()
hasgap()
```

You must stset your data before using stgen; see [ST] stset.

Functions

In the description of the functions below, time units refer to the same units as *timevar* from stset *timevar*, For instance, if *timevar* is the number of days since 01 January 1960 (a Stata date), time units are days. If *timevar* is in years—years since 1960, years since diagnosis, or whatever—time units are years.

When we say variable X records a "time", we mean a variable that records when something occurred in the same units and with the same base as *timevar*. If *timevar* is a Stata date, "time" is correspondingly a Stata date.

t units, or analysis-time units, refer to a variable in the units timevar/scale() from stset timevar, scale(...) If you did not specify a scale(), t units are the same as time units. Alternatively, say that timevar is recorded as a Stata date and you specified scale(365.25). Then t units are years. If you specified a nonconstant scale—scale(myvar), where myvar varies from subject to subject—t units are different for every subject.

"An analysis time" refers to the time something occurred, recorded in the units (*timevar*-origin())/scale(). We speak about analysis time only in terms of the beginning and end of each time-span record.

Although in *Description* above we said that stgen creates variables reflecting entire histories, stgen restricts itself to the stset observations, so "entire history" means the entire history as it is currently stset. If you really want to use entire histories as recorded in the data, type streset, past or streset, past future before using stgen. Then type streset to reset to the original analysis sample.

The following functions are available:

ever (*exp*) creates *newvar* containing 1 (true) if the expression is ever true (nonzero) and 0 otherwise. For instance,

. stgen everlow = ever(bp<100)

would create everlow containing, for each subject, uniformly 1 or 0. Every record for a subject would contain everlow = 1 if, on any stset record for the subject, bp < 100; otherwise, everlow would be 0.

never (*exp*) is the reverse of ever(); it creates *newvar* containing 1 (true) if the expression is always false (0) and 0 otherwise. For instance,

```
. stgen neverlow = never(bp<100)
```

would create neverlow containing, for each subject, uniformly 1 or 0. Every record for a subject would contain neverlow = 1 if, on every stset record for the subject, bp < 100 is false.

always (*exp*) creates *newvar* containing 1 (true) if the expression is always true (nonzero) and 0 otherwise. For instance,

. stgen lowlow = always(bp<100)

would create lowlow containing, for each subject, uniformly 1 or 0. Every record for a subject would contain lowlow = 1 if, on every stset record for a subject, bp < 100.

- min(exp) and max(exp) create newvar containing the minimum or maximum nonmissing value of exp
 within id(). min() and max() are often used with variables recording a time (see definition above),
 such as min(visitdat).
- when (*exp*) and when 0(*exp*) create *newvar* containing the time when *exp* first became true within the previously stset id(). The result is in time, not t units; see the definition above.

when() and when0() differ about when the *exp* became true. Records record time spans (*time0*, *time1*]. when() assumes that the expression became true at the end of the time span, *time1*. when0() assumes that the expression became true at the beginning of the time span, *time0*.

Assume that you previously stset myt, failure(*eventvar* = ...) when() would be appropriate for use with *eventvar*, and, presumably, whenO() would be appropriate for use with the remaining variables.

count(exp) and count0(exp) create newvar containing the number of occurrences when exp is true
within id().

count() and count0() differ in when they assume that *exp* occurs. count() assumes that *exp* corresponds to the end of the time-span record. Thus even if *exp* is true in this record, the count would remain unchanged until the next record.

count0() assumes that *exp* corresponds to the beginning of the time-span record. Thus if *exp* is true in this record, the count is immediately updated.

For example, assume that you previously stset myt, failure(*eventvar*=...) count() would be appropriate for use with *eventvar*, and, presumably, countO() would be appropriate for use with the remaining variables.

minage(exp), maxage(exp), and avgage(exp) return the elapsed time, in time units, because exp is at the beginning, end, or middle of the record, respectively. exp is expected to evaluate to a time in time units. minage(), maxage(), and avgage() would be appropriate for use with the result of when(), when0(), min(), and max(), for instance. Also see [ST] **stsplit**; stsplit will divide the time-span records into new time-span records that record specified intervals of ages.

nfailures() creates newvar containing the cumulative number of failures for each subject as of the
entry time for the observation. nfailures() is intended for use with multiple-failure data; with
single-failure data, nfailures() is always 0. In multiple-failure data,

```
. stgen nfail = nfailures()
```

might create, for a particular subject, the following:

id	time0	time1	fail	х	nfail
93	0	20	0	1	0
93	20	30	1	1	0
93	30	40	1	2	1
93	40	60	0	1	2
93	60	70	0	2	2
93	70	80	1	1	2

The total number of failures for this subject is 3, and yet the maximum of the new variable nfail is 2. At time 70, the beginning of the last record, there had been two failures previously, and there were two failures up to but not including time 80.

ngaps() creates *newvar* containing the cumulative number of gaps for each subject as of the entry time for the record. Delayed entry (an opening gap) is not considered a gap. For example,

. stgen ngap = ngaps()

might create, for a particular subject, the following:

id	time0	time1	fail	х	ngap
94	10	30	0	1	0
94	30	40	0	2	0
94	50	60	0	1	1
94	60	70	0	2	1
94	82	90	1	1	2

gaplen() creates newvar containing the time on gap, measured in analysis-time units, for each subject as of the entry time for the observation. Delayed entry (an opening gap) is not considered a gap. Continuing with the previous example,

```
. stgen gl = gaplen()
```

would produce

id	time0	time1	fail	х	ngap	gl
94	10	30	0	1	0	0
94	30	40	0	2	0	0
94	50	60	0	1	1	10
94	60	70	0	2	1	0
94	82	90	1	1	2	12

hasgap() creates *newvar* containing uniformly 1 if the subject ever has a gap and 0 otherwise. Delayed entry (an opening gap) is not considered a gap.

Remarks and examples

stgen does nothing you cannot do in other ways, but it is convenient.

Consider how you would obtain results like those created by stgen should you need something that stgen will not create for you. Say that we have an st dataset for which we have previously

. stset t, failure(d) id(id)

Assume that these are some of the data:

id	t	d	bp
27	30	0	90
27	50	0	110
27	60	1	85
28	11	0	120
28	40	1	130

If we were to type

. stgen everlow = ever(bp<100)

the new variable, everlow, would contain for these two subjects

id	t	d	bp	everlow
27	30	0	90	1
27	50	0	110	1
27	60	1	85	1
28	11	0	120	0
28	40	1	130	0

Variable everlow is 1 for subject 27 because, in two of the three observations, bp < 100, and everlow is 0 for subject 28 because everlow is never less than 100 in either observation.

Here is one way we could have created everlow for ourselves:

```
. generate islow = bp<100
. sort id
. by id: generate sumislow = sum(islow)
. by id: generate everlow = sumislow[_N]>0
. drop islow sumislow
```

The generic term for code like this is explicit subscripting; see [U] 13.7 Explicit subscripting.

Anyway, that is what stgen did for us, although, internally, stgen used denser code that was equivalent to

. by id, sort: generate everlow=sum(bp<100)
. by id: replace everlow = everlow[_N]>0

Obtaining things like the time on gap is no more difficult. When we stset the data, stset created variable _t0 to record the entry time. stgen's gaplen() function is equivalent to

```
. sort id _t
. by id: generate gaplen = _t0-_t[_n-1]
```

. by id: replace gaplen = 0 if _n == 1

Seeing this, you should realize that if all you wanted was the cumulative length of the gap before the current record, you could type

```
. sort id _t
. by id: generate curgap = sum(_t0-_t[_n-1])
```

If, instead, you wanted a variable that was 1 if there were a gap just before this record and 0 otherwise, you could type

. sort id _t
. by id: generate iscurgap = (_t0-_t[_n-1])>0

Example 1

Let's use the stgen commands to real effect. We have a multiple-record, multiple-failure dataset.

		Per subject			
Category	Total	Mean	Min	Median	Max
Number of subjects	926				
Number of records	1734	1.87257	1	2	4
Entry time (first)		0	0	0	0
Exit time (final)		470.6857	1	477	960
Subjects with gap	6				
Time on gap	411	68.5	16	57.5	133
Time at risk	435444	470.2419	1	477	960
Failures	808	.8725702	0	1	3

Also in this dataset are two covariates, x1 and x2. We wish to fit a Cox model on these data but wish to assume that the baseline hazard for first failures is different from that for second and later failures.

Our data contain six subjects with gaps. Because failures might have occurred during the gap, we begin by dropping those six subjects:

```
. stgen hg = hasgap()
. drop if hg
(14 observations deleted)
```

The six subjects had 14 records among them. We can now create variable nf containing the number of failures and, from that, create variable group, which will be 0 when subjects have experienced no previous failures and 1 thereafter:

```
. stgen nf = nfailures()
. generate byte group = nf>0
```

We can now fit our stratified model:

```
. stcox x1 x2, strata(group) vce(robust)
Iteration 0: Log pseudolikelihood = -4499.9966
Iteration 1: Log pseudolikelihood = -4444.7797
Iteration 2: Log pseudolikelihood = -4444.4596
Iteration 3: Log pseudolikelihood = -4444.4596
Refining estimates:
Iteration 0: Log pseudolikelihood = -4444.4596
Stratified Cox regression with Breslow method for ties
Strata variable: group
No. of subjects =
                      920
                                                         Number of obs = 1.720
No. of failures =
                      800
Time at risk
                = 432,153
                                                         Wald chi2(2)
                                                                       = 102.78
Log pseudolikelihood = -4444.4596
                                                         Prob > chi2
                                                                       = 0.0000
                                    (Std. err. adjusted for 920 clusters in id)
                             Robust
          _t
                                                           [95% conf. interval]
               Haz. ratio
                            std. err.
                                            z
                                                 P>|z|
                 2.087903
                             .1961725
                                         7.84
                                                 0.000
                                                           1.736738
                                                                       2.510074
          x1
          x2
                 .2765613
                             .052277
                                        -6.80
                                                 0.000
                                                           .1909383
                                                                        .4005806
```

Also see

- [ST] stci Confidence intervals for means and percentiles of survival time
- [ST] sts Generate, graph, list, and test the survivor and related functions
- [ST] stset Declare data to be survival-time data
- [ST] stvary Report variables that vary over time

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