#### sts graph — Graph the survivor or related function

Description	Quick start	Menu	Syntax
Options	Remarks and examples	Methods and formulas	References
Also see			

# **Description**

sts graph graphs the estimated survivor or 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.

#### **Quick start**

```
Graph the Kaplan-Meier survivor function using stset data sts graph
```

```
Estimate and graph separate survivor functions for each level of v1 sts graph, by (v1)
```

```
Same as above, and show number lost because of censoring at each time point on the plot sts graph, by(v1) lost
```

```
Add a table below the graph with the number at risk in each group at times 0, 10, 20, and 30 sts graph, by(v1) risktable(0(10)30)
```

```
Specify the color for each line
```

```
sts graph, by(v1) plot1opts(lcolor(green)) plot2opts(lcolor(blue))
```

```
Graph the Nelson-Aalen cumulative hazard functions for each level of v1 sts graph, by (v1) cumhaz
```

```
Same as above, and save the graph as mygraph.gph
sts graph, by (v1) cumhaz saving (mygraph)
```

```
Graph the estimated hazard function sts graph, hazard
```

```
Same as above, but use the Gaussian kernel function for the kernel density estimate sts graph, hazard kernel (gaussian)
```

#### Menu

Statistics > Survival analysis > Graphs > Survivor or related function

# Syntax

```
\mathtt{sts}\, \underline{\mathtt{graph}}\, \big[\, \mathit{if}\, \big]\, \big[\, \mathit{in}\, \big]\, \big[\, \mathit{, options}\, \big]
```

options	Description
	Везеприон
Main	graph Vanlan Major survivan function, the default
<u>sur</u> vival	graph Kaplan Major failure function; the default
<u>f</u> ailure	graph Kaplan–Meier failure function graph Nelson–Aalen cumulative hazard function
<u>cumh</u> az hazard	graph smoothed hazard estimate
by(varlist)	estimate and graph separate functions for each group
•	formed by varlist
strata(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
<pre>adjustfor(varlist[, suboptions])</pre>	adjust the estimates to specific values of <i>varlist</i> ; default is zero values
ci	show pointwise confidence bands
At-risk table	
<u>riskt</u> able	show classic at-risk table of number at risk beneath graph
<u>riskt</u> able( <i>risk_spec</i> )	show customized classic at-risk table
<u>altriskt</u> able	show alternative (expanded) at-risk table of the number at risk number lost, and number of failures beneath graph
<pre>altriskt_able(risk_spec)</pre>	show customized alternative at-risk table
Options	
<u>l</u> evel(#)	set confidence level; default is level(95)
per(#)	units to be used in reported rates
<u>nosh</u> ow	do not show st setting information
tmax(#)	show graph for $t \leq \#$
tmin(#)	show graph for $t \ge \#$
noorigin	begin survival or failure curve at first exit time; default is to begin at $t=0$
width(#[#])	override default bandwidth(s)
kernel(kernel)	kernel function
<u>nob</u> oundary	no boundary correction
lost	show number lost
<u>e</u> nter	show number entered and number lost
<u>atr</u> isk	show numbers at risk at beginning of each interval
$\underline{\mathtt{cen}}\mathtt{sored}(\underline{\mathtt{s}}\mathtt{ingle})$	show one hash mark at each censoring time, no matter what number is censored
$\underline{\mathtt{cen}}\mathtt{sored}(\underline{\mathtt{n}}\mathtt{umber})$	show one hash mark at each censoring time and number censored above hash mark
$\underline{\mathtt{cen}}\mathtt{sored}(\underline{\mathtt{m}}\mathtt{ultiple})$	show multiple hash marks for multiple censoring at the same time
<pre>censopts(hash_options)</pre>	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 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 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
                                           how subgraphs are combined, labeled, etc.
 byopts (byopts)
```

```
risk_spec is
```

table\_options

```
[numlist][, table_options row(#) group(group)]
```

numlist specifies the points at which the number at risk (for the classic table) or the number at risk, the cumulative number lost, and the cumulative number failed (for the alternative table) are to be evaluated. table\_options customizes the table of number at risk, and row(#) and group(group) specify a row and group, respectively, for table\_options to be applied.

Description

idoic=opiions	Bescription
Main	
axis_label_options	control table by using axis labeling options; seldom used
show(show_spec)	select which rows appear and their order in the alternative at-risk table
order(order_spec)	select which groups appear and their order
righttitles	place titles on right side of the table
<u>fail</u> events	show number failed in the classic at-risk table
<u>lastfail</u> ure	show number failed in the last time interval; requires failevents
text_options	affect rendition of table elements and titles
Row titles	
$\underline{rowt}$ itle([ $text$ ][, $rtext\_options$ ])	change title for rows
Group titles	
<pre>groupt itle([text][, ttext_options])</pre>	change title for groups
Title	
<pre>title([text][, ttext_options])</pre>	change overall table title

specify group by group number in table

specify group by text of value label associated with group

specify group by value of group

#groupnum

value

label

 _

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

risktable() and altrisktable() may be repeated and are 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.

# **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,  $\Delta \widehat{H}(t_i) = \widehat{H}(t_i)$  $\widehat{H}(t_{i-1})$ . These hazard contributions are the same as those obtained by sts generate *newvar* =

- 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().
- 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.
- adjustfor(varlist[, suboptions]) adjusts the estimates of the survivor, failure, or hazard function to specific values of varlist. The default is to adjust to 0 values, that is, to produce a baseline function. If you want to adjust the function to values different from 0, you can use adjustfor()'s suboption

suboptions are atzeros (the default), atmeans, atomeans, atbase, and at(); see [ST] adjustfor\_option.

Say you want to produce the survivor function adjusted to age of patients and the ages in your sample are 40–60 years. If you want to adjust the function to age 40, type

```
. sts graph, adjustfor(age, at(age=40))
```

Or if you want to adjust the function to the mean age, type

. sts graph, adjustfor(age, atmeans)

adjustfor() is not available with cumhaz or ci.

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

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

If adjustment to covariate values other than 0 is requested, the function is estimated at the specified covariate values.

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 or risktable([numlist]], table\_options]) displays a classic at-risk table showing the number at risk beneath the plot. Neither option may be used with altrisktable, altrisktable(), 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*.
- altrisktable or altrisktable ([numlist]], table\_options]) displays an alternative or expanded atrisk table showing the number at risk, the cumulative number lost, and the cumulative number of failures beneath the plot. Neither option may be used with risktable, risktable(), separate, or adjustfor().
  - altrisktable displays an alternative at-risk table in the default format with the number at risk, the cumulative number lost, and the cumulative number failed shown for each time reported on the x axis.
  - altrisktable([numlist]], table\_options]) specifies that the number at risk, the cumulative number lost, and the cumulative number failed be evaluated at the points specified in numlist or that the rendition of the table be changed by table\_options.

At time 0, the number at risk is zero by definition. But for graphical purposes, sts graph reports the number of subjects in a study (the number who entered at time 0) at time 0 instead of a zero.

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

- 1. The x axis of the graph may be altered. For example, type
- . sts graph, xlabel(0(5)40) risktable
- 2. numlist can be specified directly in risktable(). For example, type
- . sts graph, risktable(0(5)40)

The above two examples produce the same at-risk table. In general, using xlabel() provides the x-axis labels only for the specified values, whereas using risktable() provides the graph's default labels as well as the labels for the specified values.

risktable(numlist) or altrisktable(numlist) displays labels on the x axis for the specified numlist in addition to the graph's default x-axis labels. This may lead to the xmtick(###) and xmlabel(###) options, specified using the ### rule with sts graph, being ignored. In this case, you can manually specify equally spaced labels by using xlabel(), or you can specify the positions for minor ticks or minor labels as a numlist in xmtick() or xmlabel().

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

row(#) specifies that all the suboptions specified in risktable() or altrisktable() apply only to the specified table row. Because risktable() or altrisktable() may be repeated, this suboption allows different rows of the at-risk table to be displayed with different colors, font sizes, etc. row() is not shown on the dialog box for the classic at-risk table.

When by () is used and row (#) is specified in risktable () for the classic at-risk table, it is equivalent to group (##), because the table has only one row per group. When specified in altrisktable() for the alternative at-risk table, row(#) refers to the #th row of the entire table or, if the group() suboption is also specified, to the #th row within the specified group. Only one of row() or group() may be specified within the risktable() option.

group(#groupnum | value | label) specifies that all the suboptions specified in risktable() or altrisktable() apply only to the specified group. Because risktable() or altrisktable() may be repeated, this suboption allows different groups 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. Only one of row() or group() may be specified within the risktable() option.

Without row() and group(), each suboption specified in risktable() or altrisktable() is applied to all available rows and groups. risktable() and altrisktable() are considered global and 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 classic at-risk table where all groups are colored navy with small text.

Combining global risktable() or altrisktable() options with group-specific risktable() or altrisktable() 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 classic at-risk table with the first group (row) colored red and all remaining groups (rows) colored navy.

If we replace risktable() with altrisktable() in the above, all three rows of the first group will be colored red. If we want only the first table row to be colored red, we could specify

```
. sts graph, by(drug) altrisktable(, color(navy))
> altrisktable(, color(red) row(1))
```

Or we can specify that only the third row of the first group is colored red:

```
. sts graph, by(drug) altrisktable(, color(navy))
> altrisktable(, color(red) group(#1) row(3))
```

Main

axis\_label\_options control the table by using axis labeling options. These options are seldom used. See [G-3] axis\_label\_options.

show(show\_spec) is used within the altrisktable() option and specifies which rows to display in an alternative at-risk table and their order. show\_spec may include a combination of atrisk, cumlost, and cumfail. The default is show(atrisk cumlost cumfail). atrisk specifies the number at risk, cumlost specifies the cumulative number lost, and cumfail specifies the cumulative number of failures. show() may be combined with group() to customize the display of group-specific rows.

Consider the following alternative at-risk table when altrisktable is specified:

At risk	28	19	10	2	
Cum. lost	0	4	9	14	
Cum. fail	0	5	9	12	

Specifying show(atrisk cumfail cumlost) would produce

ı							
	At	risk	28	19	10	2	
	Cum.	fail	0	5	9	12	
	Cum.	lost	0	4	9	14	

and specifying show(cumfail atrisk) would produce

Cum. fail	0	5	9	12	
At risk	28	19	10	2	

order() specifies which and in what order groups 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 groups to display and their order. order (1 2 3) would specify that group 1 is to appear first in the table, followed by group 2, followed by group 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 group would not appear in the at-risk table. If you specified order (2 1 3), group 2 would appear first, followed by group 1, followed by group 3.

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

Consider the following at-risk table:

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

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 titles be placed to the right of the values in the at-risk table. The default is to place titles to the left of the values in the at-risk table.

failevents is used within the risktable() option and specifies that the number of failure events be shown in parentheses, after the time in which the risk values were calculated. failevents is not allowed within altrisktable().

lastfailure is used within the risktable() option and specifies that the number of failure events be shown in parentheses, after the time in which the risk values were calculated, for the last time interval. By default, the number of failures is not displayed for the last time interval. lastfailure requires specifying failevents. lastfailure is not allowed within altrisktable().

text\_options affect the rendition of all row titles and numbers 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 (size) specifies how much space is to be placed above each row.

bottomgap (size) 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 row() or group() to change the text or rendition of row titles for a specific row or group. For the classic at-risk table, each group contains one row. Specifying rowtitle(Placebo) group(#2) would change the title of the second group to Placebo. Specifying rowtitle(, color(red)) group(#3) would change the color of the row title for the third group to red. For the alternative at-risk table, each group contains multiple rows. Specifying rowtitle(, color(red)) group(#2) would change the color of all row titles for the second group to red. To change the color for a specific row, you can use the row() suboption. For instance, if you want to change the color of the third row for the second group, you can use rowtitle(, color(red)) group(#2) row(3), or you can instead specify that row's actual position in the table as rowtitle(, color(red)) row(6).

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

rtext\_options affect the rendition of row titles 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 (size) specifies how much space is to be placed above each row.

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

Group titles

grouptitle([title][, ttext\_options]) may be used to override the default group titles for the at-risk table and affect the rendition of the text. When combined with the group() suboption, grouptitle() may be used to override the default group title for a specific group. grouptitle() is not shown on the dialog box for the classic at-risk table.

Title

title([title][, ttext\_options]) may be used to override the default overall title for the at-risk table and affect the rendition of its text. This option is unaffected by the row() and group() suboptions; see the rowtitle() option for changing row titles and option grouptitle() for changing group titles.

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 group titles and overall title 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(size) specifies how much space is to be placed above each row.

bottomgap (size) 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.

- level (#) specifies the confidence level, as a percentage, for the pointwise confidence interval around the survivor, failure, or cumulative hazard function; see [U] 20.8 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  $t \leq \#$ . This option does not affect the calculation of the function, rather the portion that is displayed. This option affects the x-axis labels the same way as risktable() does, by adding the specified value to the graph's default x-axis labels.
- tmin(#) specifies that the plotted curve be graphed only for  $t \geq \#$ . This option does not affect the calculation of the function, rather the portion that is displayed. This option affects the x-axis labels the same way as risktable() does, by adding the specified value to the graph's default x-axis labels.
- noorigin requests that the plot of the survival or 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  $k+1,\ldots$  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 number lost be shown on the plot. This number is shown in a small size above each flat part of the plotted function.
  - If enter is not specified, then the number displayed is the number censored minus the number who enter. If enter is specified, then the number displayed is 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 plot, as well as the number lost. The number who enter is shown in a small size beneath each flat part of the plotted function.
  - enter may not be used with hazard.

atrisk specifies that the number at risk at the beginning of each interval be shown on the plot. This number is shown in a small size beneath each flat part 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

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 Video example

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

By default, sts graph displays the Kaplan-Meier product-limit estimate of the survivor or 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.

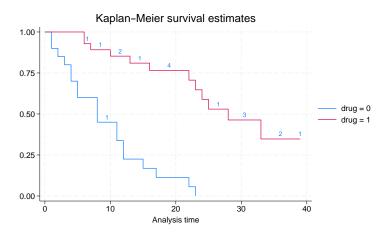
We demonstrate many of sts graph's features in [ST] sts. This discussion picks up where that entry leaves off.

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

#### Including the number lost on the graph

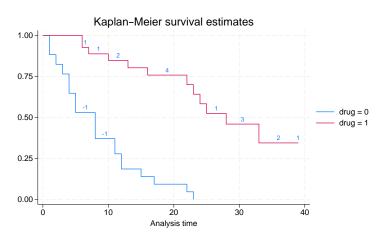
In Covariate-adjusted estimates in [ST] sts, we introduced a simple drug-trial dataset with 1 observation per subject. Here is a graph of the survivor functions, by drug, including the number lost because of censoring:

```
. use https://www.stata-press.com/data/r19/drug2
(Patient survival in drug trial)
. sts graph, by(drug) lost
        Failure _d: died
 Analysis time _t: studytime
```



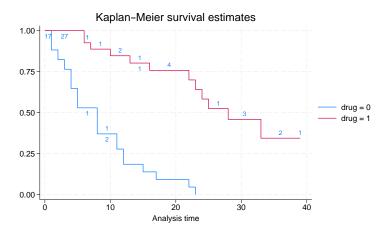
There is no late entry in these data, so we modify the data so that a few subjects entered late. Here is the same graph on the modified data:

```
. use https://www.stata-press.com/data/r19/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:

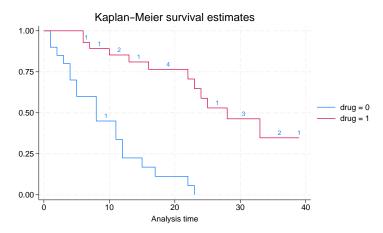
. sts graph, by(drug) lost enter Failure \_d: died Analysis time \_t: studytime



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

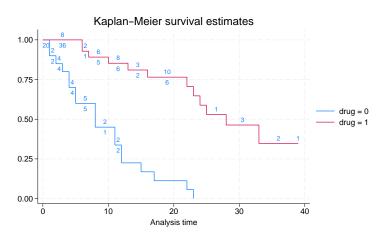
We have yet another version of the data—the correct data not adjusted to have late entry—but in this version we have multiple records per subject. The data are the same, but where there was one record in the first dataset, sometimes there are now two because we have a covariate that is changing over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

```
. use https://www.stata-press.com/data/r19/drug2c
(Patient survival in drug trial)
. sts graph, by(drug) lost
       Failure _d: died
 Analysis time _t: studytime
       ID variable: 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 variable: id

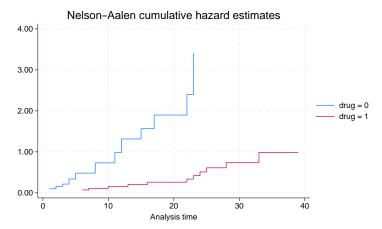


All of that activity goes by the name thrashing—subjects are being censored to enter the data again, but with different covariates. This graph was better when we did not specify enter because the censoredminus-entered calculation smoothed out the thrashing.

### Graphing the Nelson-Aalen cumulative hazard function

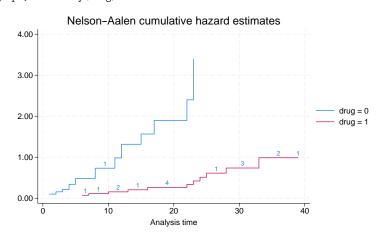
We can plot the Nelson-Aalen estimate of the cumulative (integrated) hazard function by specifying the cumhaz option. For example, from the 1-observation-per-subject drug-trial dataset, here is a graph of the cumulative hazard functions by drug:

- . use https://www.stata-press.com/data/r19/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:

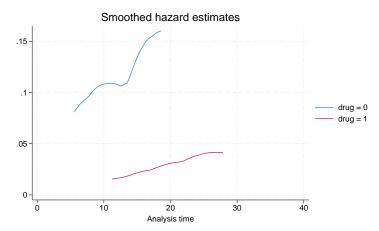
. sts graph, cumhaz by(drug) lost



# Graphing the hazard function

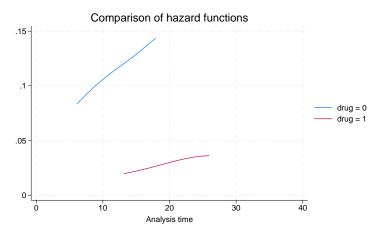
sts graph may also be used to plot an estimate of the hazard function. This graph is based on a weighted kernel smooth of the estimated hazard contributions,  $\Delta \widehat{H}(t_i) = \widehat{H}(t_i) - \widehat{H}(t_{i-1})$ , obtained by sts generate newvar = h. There are thus issues associated with 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.

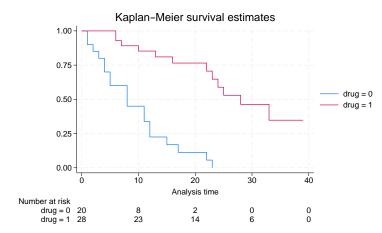
- . sts graph, hazard by(drug) kernel(gauss) width(5 7)
- > title(Comparison of hazard functions)



#### 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.

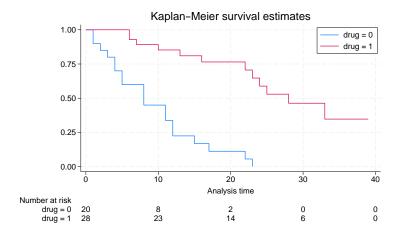
. sts graph, by(drug) risktable



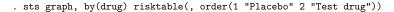
For graphical purposes, sts graph reports the number at risk at time 0 as the number of subjects who entered at time 0 instead of an actual zero.

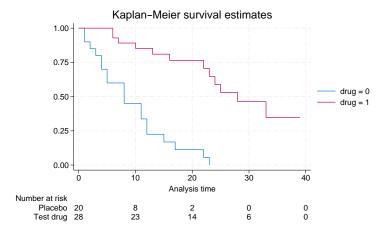
By default, both the legend and the at-risk table share space at the bottom of the graph. Placing the legend in an empty area inside the plot may often be desirable.

- . sts graph, by(drug) risktable
- > legend(ring(0) position(2) rows(2) region(lcolor(black)))



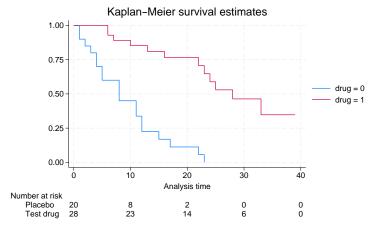
By default, row titles are placed on the left of the at-risk table and are right-justified. We can illustrate this by changing the text of the row titles to have an unequal length.



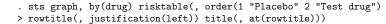


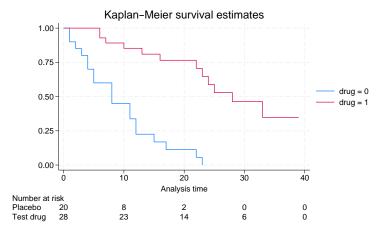
If desired, the text of row titles can be left-justified.

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



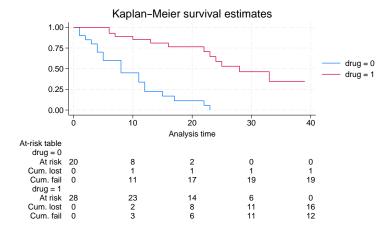
In addition to left justification, the table title can be aligned with the row titles.





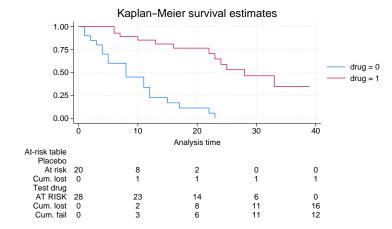
We refer to the above tables as classic at-risk tables. To produce an alternative at-risk table, as suggested by Morris et al. (2019), with the cumulative numbers lost and failed in addition to the number at risk, we can replace risktable and risktable() with altrisktable and altrisktable(), respectively.

. sts graph, by(drug) altrisktable



By specifying the group () suboption within the altrisktable () option, we can customize the look of the at-risk table for specific groups. We can also use the show() suboption to customize the rows we show for different groups. And we can use the grouptitle() suboption to modify the group titles. For instance, suppose we want to show only the number at risk and the cumulative number lost for the "Placebo" (drug = 0) group and use uppercase row title "AT RISK" for the "Test drug" (drug = 1) group. We can type the following command:

```
. sts graph, by(drug)
> altrisktable(, show(atrisk cumlost) grouptitle("Placebo") group(#1))
> altrisktable(, grouptitle("Test drug") group(#2) rowtitle("AT RISK") row(1))
```



### 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.

# Video example

How to graph survival curves

### Methods and formulas

See Methods and formulas in [ST] sts for detailed information.

#### Smoothed hazard estimate

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

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

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. https://doi.org/10.1002/(SICI)1097-0258(19991130)18:22<3075::AID-SIM244>3.0.CO;2-6.

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

Morris, T. P., C. I. Jarvis, W. Cragg, P. P. J. Phillips, and B. Choodari-Oskooei. 2019. Proposals on Kaplan–Meier plots in medical research and a survey of stakeholder views: KMunicate. BMJ Open 9: e030215. https://doi.org/10.1136/ bmjopen-2019-030215.

Müller, H.-G., and J.-L. Wang. 1994. Hazard rate estimation under random censoring with varying kernels and bandwidths. *Biometrics* 50: 61–76. https://doi.org/10.2307/2533197.

Also see [ST] sts for more references.

#### Also see

- [ST] sts Generate, graph, list, and test the survivor and related functions
- [ST] sts generate Create variables containing survivor and related functions
- [ST] sts list List the survivor or related function
- [ST] sts test Test equality of survivor functions
- [ST] **stset** Declare data to be survival-time data
- [ST] adjustfor\_option Adjust survivor and related functions for covariates at specific values
- [R] kdensity Univariate kernel density estimation

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