

STATA SURVIVAL ANALYSIS REFERENCE MANUAL RELEASE 14



A Stata Press Publication
StataCorp LLC
College Station, Texas



Copyright © 1985–2015 StataCorp LLC
All rights reserved
Version 14

Published by Stata Press, 4905 Lakeway Drive, College Station, Texas 77845
Typeset in \TeX

ISBN-10: 1-59718-166-8

ISBN-13: 978-1-59718-166-2

This manual is protected by copyright. All rights are reserved. No part of this manual may be reproduced, stored in a retrieval system, or transcribed, in any form or by any means—electronic, mechanical, photocopy, recording, or otherwise—without the prior written permission of StataCorp LLC unless permitted subject to the terms and conditions of a license granted to you by StataCorp LLC to use the software and documentation. No license, express or implied, by estoppel or otherwise, to any intellectual property rights is granted by this document.

StataCorp provides this manual “as is” without warranty of any kind, either expressed or implied, including, but not limited to, the implied warranties of merchantability and fitness for a particular purpose. StataCorp may make improvements and/or changes in the product(s) and the program(s) described in this manual at any time and without notice.

The software described in this manual is furnished under a license agreement or nondisclosure agreement. The software may be copied only in accordance with the terms of the agreement. It is against the law to copy the software onto DVD, CD, disk, diskette, tape, or any other medium for any purpose other than backup or archival purposes.

The automobile dataset appearing on the accompanying media is Copyright © 1979 by Consumers Union of U.S., Inc., Yonkers, NY 10703-1057 and is reproduced by permission from CONSUMER REPORTS, April 1979.

Stata, **STATA** Stata Press, Mata, **MATA** and NetCourse are registered trademarks of StataCorp LLC.

Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations.

NetCourseNow is a trademark of StataCorp LLC.

Other brand and product names are registered trademarks or trademarks of their respective companies.

For copyright information about the software, type `help copyright` within Stata.

The suggested citation for this software is

StataCorp. 2015. *Stata: Release 14*. Statistical Software. College Station, TX: StataCorp LLC.

Contents

| | | |
|---------------------------|--|-----|
| intro | Introduction to survival analysis manual | 1 |
| survival analysis | Introduction to survival analysis | 2 |
| ct | Count-time data | 9 |
| ctset | Declare data to be count-time data | 10 |
| cttost | Convert count-time data to survival-time data | 16 |
| discrete | Discrete-time survival analysis | 19 |
| ltable | Life tables for survival data | 21 |
| snapspan | Convert snapshot data to time-span data | 35 |
| st | Survival-time data | 39 |
| st_is | Survival analysis subroutines for programmers | 41 |
| stbase | Form baseline dataset | 47 |
| stci | Confidence intervals for means and percentiles of survival time | 58 |
| stcox | Cox proportional hazards model | 68 |
| stcox PH-assumption tests | Tests of proportional-hazards assumption | 101 |
| stcox postestimation | Postestimation tools for stcox | 117 |
| sterreg | Competing-risks regression | 152 |
| sterreg postestimation | Postestimation tools for sterreg | 178 |
| stcurve | Plot survivor, hazard, cumulative hazard, or cumulative incidence function | 189 |
| stdescribe | Describe survival-time data | 201 |
| stfill | Fill in by carrying forward values of covariates | 205 |
| stgen | Generate variables reflecting entire histories | 209 |
| stir | Report incidence-rate comparison | 216 |
| stptime | Calculate person-time, incidence rates, and SMR | 220 |
| strate | Tabulate failure rates and rate ratios | 228 |
| streg | Parametric survival models | 240 |
| streg postestimation | Postestimation tools for streg | 274 |
| sts | Generate, graph, list, and test the survivor and cumulative hazard functions | 285 |
| sts generate | Create variables containing survivor and related functions | 302 |
| sts graph | Graph the survivor, hazard, or cumulative hazard function | 305 |

| | | |
|--------------------------|---|-----|
| sts list | List the survivor or cumulative hazard function | 324 |
| sts test | Test equality of survivor functions | 330 |
| stset | Declare data to be survival-time data | 345 |
| stsplit | Split and join time-span records | 389 |
| stsum | Summarize survival-time data | 408 |
| sttocc | Convert survival-time data to case-control data | 415 |
| sttoct | Convert survival-time data to count-time data | 420 |
| stvary | Report variables that vary over time | 422 |
| Glossary | | 425 |
| Subject and author index | | 435 |

Cross-referencing the documentation

When reading this manual, you will find references to other Stata manuals. For example,

[U] [26 Overview of Stata estimation commands](#)

[R] [regress](#)

[D] [reshape](#)

The first example is a reference to chapter 26, *Overview of Stata estimation commands*, in the *User's Guide*; the second is a reference to the `regress` entry in the *Base Reference Manual*; and the third is a reference to the `reshape` entry in the *Data Management Reference Manual*.

All the manuals in the Stata Documentation have a shorthand notation:

| | |
|---------|---|
| [GSM] | <i>Getting Started with Stata for Mac</i> |
| [GSU] | <i>Getting Started with Stata for Unix</i> |
| [GSW] | <i>Getting Started with Stata for Windows</i> |
| [U] | <i>Stata User's Guide</i> |
| [R] | <i>Stata Base Reference Manual</i> |
| [BAYES] | <i>Stata Bayesian Analysis Reference Manual</i> |
| [D] | <i>Stata Data Management Reference Manual</i> |
| [FN] | <i>Stata Functions Reference Manual</i> |
| [G] | <i>Stata Graphics Reference Manual</i> |
| [IRT] | <i>Stata Item Response Theory Reference Manual</i> |
| [XT] | <i>Stata Longitudinal-Data/Panel-Data Reference Manual</i> |
| [ME] | <i>Stata Multilevel Mixed-Effects Reference Manual</i> |
| [MI] | <i>Stata Multiple-Imputation Reference Manual</i> |
| [MV] | <i>Stata Multivariate Statistics Reference Manual</i> |
| [PSS] | <i>Stata Power and Sample-Size Reference Manual</i> |
| [P] | <i>Stata Programming Reference Manual</i> |
| [SEM] | <i>Stata Structural Equation Modeling Reference Manual</i> |
| [SVY] | <i>Stata Survey Data Reference Manual</i> |
| [ST] | <i>Stata Survival Analysis Reference Manual</i> |
| [TS] | <i>Stata Time-Series Reference Manual</i> |
| [TE] | <i>Stata Treatment-Effects Reference Manual: Potential Outcomes/Counterfactual Outcomes</i> |
| [I] | <i>Stata Glossary and Index</i> |
| [M] | <i>Mata Reference Manual</i> |

Title

intro — Introduction to survival analysis manual

[Description](#) [Also see](#)

Description

This manual documents commands for survival analysis and is referred to as [ST] in cross-references. Following this entry, [\[ST\] survival analysis](#) provides an overview of the commands.

This manual is arranged alphabetically. If you are new to Stata's survival analysis, we recommend that you read the following sections first:

| | |
|--|-----------------------------------|
| [ST] survival analysis | Introduction to survival analysis |
| [ST] st | Survival-time data |
| [ST] stset | Set variables for survival data |

Stata is continually being updated, and Stata users are always writing new commands. To find out about the latest survival analysis features, type `search survival` after installing the latest official updates; see [\[R\] update](#).

Also see

[\[U\] 1.3 What's new](#)

[\[R\] intro](#) — Introduction to base reference manual

Title

survival analysis — Introduction to survival analysis

[Description](#)

[Remarks and examples](#)

[Reference](#)

[Also see](#)

Description

Stata's survival analysis routines are used to compute sample size, power, and effect size and to declare, convert, manipulate, summarize, and analyze survival data. Survival data are time-to-event data, and survival analysis is full of jargon: truncation, censoring, hazard rates, etc. See the [glossary](#) in this manual. For a good Stata-specific introduction to survival analysis, see [Cleves, Gould, and Marchenko \(2016\)](#).

To learn how to effectively analyze survival analysis data using Stata, we recommend NetCourse 631, *Introduction to Survival Analysis Using Stata*; see <http://www.stata.com/netcourse/nc631.html>.

All the commands documented in this manual are listed below, and they are described in detail in their respective manual entries. While most commands for survival analysis are documented here, some are documented in other manuals. The commands for computing sample size, power, and effect size for survival analysis are documented in the [Stata Power and Sample-Size Reference Manual](#) with the other `power` commands. The command for longitudinal or panel-data survival analysis is documented with the other panel-data commands in the [Stata Longitudinal-Data/Panel-Data Reference Manual](#). The command for multilevel survival analysis is documented with the other multilevel commands in the [Stata Multilevel Mixed-Effects Reference Manual](#). The commands for estimating treatment effects from observational survival-time data are documented in the [Stata Treatment-Effects Reference Manual](#).

Declaring and converting count data

| | |
|---------------------|---|
| <code>ctset</code> | Declare data to be count-time data |
| <code>cttost</code> | Convert count-time data to survival-time data |

Converting snapshot data

| | |
|-----------------------|---|
| <code>snapshot</code> | Convert snapshot data to time-span data |
|-----------------------|---|

Declaring and summarizing survival-time data

| | |
|-------------------------|---------------------------------------|
| <code>stset</code> | Declare data to be survival-time data |
| <code>stdescribe</code> | Describe survival-time data |
| <code>stsum</code> | Summarize survival-time data |

Manipulating survival-time data

| | |
|----------------------|--|
| <code>stvary</code> | Report variables that vary over time |
| <code>stfill</code> | Fill in by carrying forward values of covariates |
| <code>stgen</code> | Generate variables reflecting entire histories |
| <code>stsplit</code> | Split time-span records |
| <code>stjoin</code> | Join time-span records |
| <code>stbase</code> | Form baseline dataset |

Obtaining summary statistics, confidence intervals, tables, etc.

| | |
|----------------------|--|
| <code>sts</code> | Generate, graph, list, and test the survivor and cumulative hazard functions |
| <code>stir</code> | Report incidence-rate comparison |
| <code>stci</code> | Confidence intervals for means and percentiles of survival time |
| <code>strate</code> | Tabulate failure rate |
| <code>stptime</code> | Calculate person-time, incidence rates, and SMR |
| <code>stmh</code> | Calculate rate ratios with the Mantel–Haenszel method |
| <code>stmc</code> | Calculate rate ratios with the Mantel–Cox method |
| <code>ltable</code> | Display and graph life tables |

Fitting regression models

| | |
|--------------------------------|--|
| <code>stcox</code> | Cox proportional hazards model |
| <code>estat concordance</code> | Compute the concordance probability |
| <code>estat phtest</code> | Test Cox proportional-hazards assumption |
| <code>stphplot</code> | Graphically assess the Cox proportional-hazards assumption |
| <code>stcoxkm</code> | Graphically assess the Cox proportional-hazards assumption |
| <code>streg</code> | Parametric survival models |
| <code>stcurve</code> | Plot survivor, hazard, cumulative hazard, or cumulative incidence function |
| <code>stcrreg</code> | Competing-risks regression |
| <code>xtstreg</code> | Random-effects parametric survival models |
| <code>mestreg</code> | Multilevel mixed-effects parametric survival models |
| <code>steffects</code> | Treatment-effects estimation for observational survival-time data |

Sample-size and power determination for survival analysis

| | |
|--------------------------------|--|
| <code>power cox</code> | Sample size, power, and effect size for the Cox proportional hazards model |
| <code>power exponential</code> | Sample size and power for the exponential test |
| <code>power logrank</code> | Sample size, power, and effect size for the log-rank test |

Converting survival-time data

| | |
|---------------------|---|
| <code>sttocc</code> | Convert survival-time data to case–control data |
| <code>sttoct</code> | Convert survival-time data to count-time data |

Programmer’s utilities

| | |
|-------------------|---|
| <code>st_*</code> | Survival analysis subroutines for programmers |
|-------------------|---|

Remarks and examples

Remarks are presented under the following headings:

Introduction

Declaring and converting count data

Converting snapshot data

Declaring and summarizing survival-time data

Manipulating survival-time data

Obtaining summary statistics, confidence intervals, tables, etc.

Fitting regression models

Sample size and power determination for survival analysis

Converting survival-time data

Programmer's utilities

Introduction

All but one entry in this manual deals with the analysis of survival data, which is used to measure the time to an event of interest such as death or failure. Survival data can be organized in two ways. The first way is as *count data*, which refers to observations on populations, whether people or generators, with observations recording the number of units at a given time that failed or were lost because of censoring. The second way is as *survival-time*, or *time-span*, data. In survival-time data, the observations represent periods and contain three variables that record the start time of the period, the end time, and an indicator of whether failure or right-censoring occurred at the end of the period. The representation of the response of these three variables makes survival data unique in terms of implementing the statistical methods in the software.

Survival data may also be organized as *snapshot data* (a small variation of the survival-time format), in which observations depict an instance in time rather than an interval. When you have snapshot data, you simply use the `snapspan` command to convert it to survival-time data before proceeding.

Stata commands that begin with `ct` are used to convert count data to survival-time data. Survival-time data are analyzed using Stata commands that begin with `st`, known in our terminology as `st` commands. You can express all the information contained in count data in an equivalent survival-time dataset, but the converse is not true. Thus Stata commands are made to work with survival-time data because it is the more general representation.

Declaring and converting count data

Count data must first be converted to survival-time data before Stata's `st` commands can be used. Count data can be thought of as aggregated survival-time data. Rather than having observations that are specific to a subject and a period, you have data that, at each recorded time, record the number lost because of failure and, optionally, the number lost because of right-censoring.

`ctset` is used to tell Stata the names of the variables in your count data that record the time, the number failed, and the number censored. You `ctset` your data before typing `cttost` to convert it to survival-time data. Because you `ctset` your data, you can type `cttost` without any arguments to perform the conversion. Stata remembers how the data are `ctset`.

Converting snapshot data

Snapshot data are data in which each observation records the status of a given subject at a certain point in time. Usually you have multiple observations on each subject that chart the subject's progress through the study.

Before using Stata's survival analysis commands with snapshot data, you must first convert the data to survival-time data; that is, the observations in the data should represent intervals. When you convert snapshot data, the existing time variable in your data is used to record the end of a time span, and a new variable is created to record the beginning. Time spans are created using the recorded snapshot times as breakpoints at which new intervals are to be created. Before converting snapshot data to time-span data, you must understand the distinction between *enduring variables* and *instantaneous variables*. Enduring variables record characteristics of the subject that endure throughout the time span, such as sex or smoking status. Instantaneous variables describe events that occur at the end of a time span, such as failure or censoring. When you convert snapshots to intervals, enduring variables obtain their values from the previous recorded snapshot or are set to missing for the first interval. Instantaneous variables obtain their values from the current recorded snapshot because the existing time variable now records the end of the span.

Stata's `snapspan` makes this whole process easy. You specify an ID variable identifying your subjects, the snapshot time variable, the name of the new variable to hold the beginning times of the spans, and any variables that you want to treat as instantaneous variables. Stata does the rest for you.

Declaring and summarizing survival-time data

Stata does not automatically recognize survival-time data, so you must declare your survival-time data to Stata by using `stset`. Every `st` command relies on the information that is provided when you `stset` your data. Survival-time data come in different forms. For example, your time variables may be dates, time measured from a fixed date, or time measured from some other point unique to each subject, such as enrollment in the study. You can also consider the following questions. What is the onset of risk for the subjects in your data? Is it time zero? Is it enrollment in the study or some other event, such as a heart transplant? Do you have censoring, and if so, which variable records it? What values does this variable record for censoring/failure? Do you have delayed entry? That is, were some subjects at risk of failure before you actually observed them? Do you have simple data and wish to treat everyone as entering and at risk at time zero?

Whatever the form of your data, you must first `stset` it before analyzing it, and so if you are new to Stata's `st` commands, we highly recommend that you take the time to learn about `stset`. It is really easy once you get the hang of it, and `[ST] stset` has many examples to help. For more discussion of `stset`, see [Cleves, Gould, and Marchenko \(2016, chap. 6\)](#).

Once you `stset` the data, you can use `stdescribe` to describe the aspects of your survival data. For example, you will see the number of subjects you were successful in declaring, the total number of records associated with these subjects, the total time at risk for these subjects, time gaps for any of these subjects, any delayed entry, etc. You can use `stsum` to summarize your survival data, for example, to obtain the total time at risk and the quartiles of time-to-failure in analysis-time units.

Manipulating survival-time data

Once your data have been `stset`, you may want to clean them up a bit before beginning your analysis. Suppose that you had an enduring variable and `snapspan` recorded it as missing for the interval leading up to the first recorded snapshot time. You can use `stfill` to fill in missing values of covariates, either by carrying forward the values from previous periods or by making the covariate

equal to its earliest recorded (nonmissing) value for all time spans. You can use `stvary` to check for time-varying covariates or to confirm that certain variables, such as `sex`, are not time varying. You can use `stgen` to generate new covariates based on functions of the time spans for each given subject. For example, you can create a new variable called `eversmoked` that equals one for all of a subject's observations, if the variable `smoke` in your data is equal to one for *any* of the subject's time spans. Think of `stgen` as just a convenient way to do things that could be done using `subject_id`: with survival-time data.

`stsplit` is useful for creating data that have multiple records per subject from data that have one record per subject. Suppose that you have already `stset` your data and wish to introduce a time-varying covariate. You would first need to `stsplit` your data so that separate time spans could be created for each subject, allowing the new covariate to assume different values over time within a subject. `stjoin` is the opposite of `stsplit`. Suppose that you have data with multiple records per subject but then realize that the data could be collapsed into single-subject records with no loss of information. Using `stjoin` would speed up any subsequent analysis using the `st` commands without changing the results.

`stbase` can be used to set every variable in your multiple-record `st` data to the value at baseline, defined as the earliest time at which each subject was observed. It can also be used to convert `st` data to cross-sectional data.

Obtaining summary statistics, confidence intervals, tables, etc.

Stata provides several commands for nonparametric analysis of survival data that can produce a wide array of summary statistics, inference, tables, and graphs. `sts` is a truly powerful command, used to obtain nonparametric estimates, inference, tests, and graphs of the survivor function, the cumulative hazard function, and the hazard function. You can compare estimates across groups, such as smoking versus nonsmoking, and you can adjust these estimates for the effects of other covariates in your data. `sts` can present these estimates as tables and graphs. `sts` can also be used to test the equality of survivor functions across groups.

`stir` is used to estimate incidence rates and to compare incidence rates across groups. `stci` is the survival-time data analog of `ci means` and is used to obtain confidence intervals for means and percentiles of time to failure. `strate` is used to tabulate failure rates. `stptime` is used to calculate person-time and standardized mortality/morbidity ratios (SMRs). `stmh` calculates rate ratios by using the Mantel–Haenszel method, and `stmc` calculates rate ratios by using the Mantel–Cox method.

`ltable` displays and graphs life tables for individual-level or aggregate data.

Fitting regression models

Stata has commands for fitting both semiparametric and parametric regression models to survival data. `stcox` fits the Cox proportional hazards model and `predict` after `stcox` can be used to retrieve estimates of the baseline survivor function, the baseline cumulative hazard function, and the baseline hazard contributions. `predict` after `stcox` can also calculate a myriad of Cox regression diagnostic quantities, such as martingale residuals, efficient score residuals, and Schoenfeld residuals. `stcox` has four options for handling tied failures. `stcox` can be used to fit stratified Cox models, where the baseline hazard is allowed to differ over the strata, and it can be used to model multivariate survival data by using a *shared-frailty* model, which can be thought of as a Cox model with random effects. After `stcox`, you can use `estat phtest` to test the proportional-hazards assumption or `estat concordance` to compute the concordance probability. With `stphplot` and `stcoxkm`, you can graphically assess the proportional-hazards assumption.

Stata offers six parametric regression models for survival data: exponential, Weibull, lognormal, loglogistic, Gompertz, and generalized gamma. All six models are fit using `streg`, and you can specify the model you want with the `distribution()` option. All of these models, except for the exponential, have ancillary parameters that are estimated (along with the linear predictor) from the data. By default, these ancillary parameters are treated as constant, but you may optionally model the ancillary parameters as functions of a linear predictor. Stratified models may also be fit using `streg`. You can also fit frailty models with `streg` and specify whether you want the frailties to be treated as spell-specific or shared across groups of observations.

`stcrreg` fits a semiparametric regression model for survival data in the presence of competing risks. Competing risks impede the failure event under study from occurring. An analysis of such competing-risks data focuses on the *cumulative incidence function*, the probability of failure in the presence of competing events that prevent that failure. `stcrreg` provides an analogue to `stcox` for such data. The baseline *subhazard function*—that which generates failures under competing risks—is left unspecified, and covariates act multiplicatively on the baseline subhazard.

You can also fit parametric survival models to clustered and hierarchical or multilevel data by using the `xtstreg` or `mestreg` command, respectively.

`xtstreg` fits random-intercept parametric survival models to clustered survival data. Random intercepts are assumed to be normally distributed. A random-intercept model with Gaussian intercepts can be viewed as a shared-frailty model with lognormal frailty. `xtstreg` supports five distributions: exponential, loglogistic, Weibull, lognormal, and gamma, which you can specify using the `distribution()` option. Several predictions, such as mean, median, or survivor or hazard functions, can be obtained by using `predict` after fitting a model with `xtstreg`.

`mestreg` fits multilevel mixed-effects parametric survival models. It supports five distributions: exponential, loglogistic, Weibull, lognormal, and gamma, which you can specify using the `distribution()` option. `mestreg` allows for multiple levels of random effects and for random coefficients. Marginal or conditional predictions for several statistics and functions of interest, such as mean, median, or survival or hazard functions, can be obtained by using `predict` after fitting a model with `mestreg`.

In addition, you can perform treatment-effects estimation for observational survival-time data by using `stteffects`. `stteffects` estimates average treatment effects, average treatment effects on the treated, and potential-outcome means using observational survival-time data. The available estimators are regression adjustment, inverse-probability weighting, and double-robust methods that combine regression adjustment and inverse-probability weighting; see [\[TE\] stteffects intro](#) for details.

`stcurve` plots the survivor, hazard, or cumulative hazard function after `stcox`, `streg`, `stcrreg`, `mestreg`, or `xtstreg`. `stcurve` also plots the cumulative subhazard or cumulative incidence function after `stcrreg`. Covariates, by default, are held fixed at their mean values, but you can specify other values if you wish. `stcurve` is useful for comparing these functions across different levels of covariates.

Sample size and power determination for survival analysis

Stata has commands for computing sample size, power, and effect size for survival analysis using the log-rank test, the Cox proportional hazards model, and the exponential test comparing exponential hazard rates.

`power logrank` computes sample size, power, or effect size for survival analysis comparing survivor functions in two groups by using the log-rank test. The command supports unbalanced designs and provides options to account for administrative censoring, uniform accrual, and withdrawal of subjects from the study.

`power cox` computes sample size, power, or effect size for survival analyses that use Cox proportional hazards (PH) models. The results are obtained for the test of the effect of one covariate (binary or continuous) on time to failure adjusted for other predictors in a PH model. The command can account for the dependence between the covariate of interest and other model covariates, and it can adjust computations for censoring and for withdrawal of subjects for the study.

`power exponential` computes sample size or power for survival analysis comparing two exponential survivor functions by using parametric tests for the difference between hazards or, optionally, for the difference between log hazards. It accommodates unequal allocation between the two groups, flexible accrual of subjects into the study, and group-specific losses to follow-up. The accrual distribution may be chosen to be uniform or truncated exponential over a fixed accrual period.

The commands allow automated production of customizable tables and graphs; see [\[PSS\] power](#) for details.

Converting survival-time data

Stata has commands for converting survival-time data to case–control and count data. These commands are rarely used, because most of the analyses are performed using data in the survival-time format. `sttocc` is useful for converting survival data to case–control data suitable for estimation with `clogit`. `sttoct` is the opposite of `cttost` and will convert survival-time data to count data.

Programmer’s utilities

Stata also provides routines for programmers interested in writing their own `st` commands. These are basically utilities for setting, accessing, and verifying the information saved by `stset`. For example, `st_is` verifies that the data have in fact been `stset` and gives the appropriate error if not. `st_show` is used to preface the output of a program with key information on the `st` variables used in the analysis. Programmers interested in writing `st` code should see [\[ST\] st_is](#).

Reference

Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.

Also see

[\[ST\] stset](#) — Declare data to be survival-time data

[\[ST\] intro](#) — Introduction to survival analysis manual

Stata Power and Sample-Size Reference Manual

Title

ct — Count-time data

[Description](#) [Also see](#)

Description

The term *ct* refers to count-time data and the commands—all of which begin with the letters “ct”—for analyzing them. If you have data on populations, whether people or generators, with observations recording the number of units under test at time t (subjects alive) and the number of subjects that failed or were lost because of censoring, you have what we call count-time data.

If, on the other hand, you have data on individual subjects with observations recording that this subject came under observation at time t_0 and that later, at t_1 , a failure or censoring was observed, you have what we call survival-time data. If you have survival-time data, see [\[ST\] st](#).

Do not confuse count-time data with counting-process data, which can be analyzed using the *st* commands; see [\[ST\] st](#).

There are two *ct* commands:

| | | |
|---------------------|-----------------------------|---|
| <code>ctset</code> | [ST] ctset | Declare data to be count-time data |
| <code>cttost</code> | [ST] cttost | Convert count-time data to survival-time data |

The key is the `cttost` command. Once you have converted your count-time data to survival-time data, you can use the *st* commands to analyze the data. The entire process is as follows:

1. `ctset` your data so that Stata knows that they are count-time data; see [\[ST\] ctset](#).
2. Type `cttost` to convert your data to survival-time data; see [\[ST\] cttost](#).
3. Use the *st* commands; see [\[ST\] st](#).

Also see

[\[ST\] ctset](#) — Declare data to be count-time data

[\[ST\] cttost](#) — Convert count-time data to survival-time data

[\[ST\] st](#) — Survival-time data

[\[ST\] survival analysis](#) — Introduction to survival analysis

Title

ctset — Declare data to be count-time data

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Also see](#)

[Syntax](#)

Description

`ct` refers to count-time data and is described here and in [\[ST\] ct](#). Do not confuse count-time data with counting-process data, which can be analyzed using the `st` commands; see [\[ST\] st](#).

When specified with a *timevar* and *nfailvar*, `ctset` declares the data in memory to be `ct` data. When you `ctset` your data, `ctset` also checks that what you have declared makes sense.

`ctset, noshow` will suppress display of the identities of the key `ct` variables before the output of other `ct` commands. By default, this information is shown. If you type `ctset, noshow` and then wish to restore the default behavior, type `ctset, show`.

`ctset, clear` is used mostly by programmers and causes Stata to no longer consider the data to be `ct` data. The dataset itself remains unchanged. It is not necessary to type `ctset, clear` before doing another `ctset`.

`ctset` typed without arguments—which can be abbreviated `ct`—displays the identities of the key `ct` variables and reruns the checks on your data. Thus `ct` can remind you of what you have `ctset` (especially if you have `ctset, noshow`) and reverify your data if you make changes to the data.

Quick start

Declare count-time data with number of failures, `fail`, at each time in `tvar`

```
ctset tvar fail
```

As above, and specify the number censored, `cens`, at each time

```
ctset tvar fail cens
```

As above, and specify the number entering, `enter`, at each time

```
ctset tvar fail cens enter
```

Specify that the number of failures and the number censored are recorded for groups identified by `v1`

```
ctset tvar fail cens, by(v1)
```

Display previous `ct` settings and verify that any changes to data correspond to settings

```
ctset
```

Do not display information on variables specified in `ctset` when `ct` commands are run

```
ctset, noshow
```

Menu

Statistics > Survival analysis > Setup and utilities > Declare data to be count-time data

Syntax

Declare data in memory to be count-time data and run checks on data

```
ctset timevar nfailvar [ncensvar [nentvar]] [ , by(varlist) noshow ]
```

Specify whether to display identities of key ct variables

```
ctset, { show | noshow }
```

Clear ct setting

```
ctset, clear
```

Display identity of key ct variables and rerun checks on data

```
{ ctset | ct }
```

where *timevar* refers to the time of failure, censoring, or entry. It should contain times ≥ 0 .

nfailvar records the number failing at time *timevar*.

ncensvar records the number censored at time *timevar*.

nentvar records the number entering at time *timevar*.

Stata sequences events at the same time as

| | |
|-----------------------------------|---|
| at <i>timevar</i> | <i>nfailvar</i> failures occurred, |
| then at <i>timevar</i> + 0 | <i>ncensvar</i> censorings occurred, |
| finally at <i>timevar</i> + 0 + 0 | <i>nentvar</i> subjects entered the data. |

Options

by(*varlist*) indicates that counts are provided by group. For instance, consider data containing records such as

| t | fail | cens | sex | agecat |
|---|------|------|-----|--------|
| 5 | 10 | 2 | 0 | 1 |
| 5 | 6 | 1 | 1 | 1 |
| 5 | 12 | 0 | 0 | 2 |

These data indicate that, in the category *sex* = 0 and *agecat* = 1, 10 failed and 2 were censored at time 5; for *sex* = 1, 1 was censored and 6 failed; and so on.

The above data would be declared

```
. ctset t fail cens, by(sex agecat)
```

The order of the records is not important, nor is it important that there be a record at every time for every group or that there be only one record for a time and group. However, the data must contain the full table of events.

show and *no*show specify whether the identities of the key ct variables are to be displayed at the start of every ct command. Some users find the report reassuring; others find it repetitive. In any case, you can set and unset *show*, and you can always type *ct* to see the summary.

clear makes Stata no longer consider the data to be ct data.

Remarks and examples

Remarks are presented under the following headings:

Examples
Data errors flagged by `ctset`

Examples

About all you can do with `ct` data in Stata is convert it to survival-time (`st`) data so that you can use the survival analysis commands. To analyze count-time data with Stata,

```
. ctset ...
. cttost
. (now use any of the st commands)
```

► Example 1: Simple `ct` data

We have data on generators that are run until they fail:

```
. use http://www.stata-press.com/data/r14/ctset1
. list, sep(0)
```

| | failtime | fail |
|-----|----------|------|
| 1. | 22 | 1 |
| 2. | 30 | 1 |
| 3. | 40 | 2 |
| 4. | 52 | 1 |
| 5. | 54 | 4 |
| 6. | 55 | 2 |
| 7. | 85 | 7 |
| 8. | 97 | 1 |
| 9. | 100 | 3 |
| 10. | 122 | 2 |
| 11. | 140 | 1 |

For instance, at time 54, four generators failed. To `ctset` these data, we could type

```
. ctset failtime fail
      dataset name:  http://www.stata-press.com/data/r14/ctset1.dta
              time:  failtime
              no. fail:  fail
              no. lost:  -- (meaning 0 lost)
              no. enter:  -- (meaning all enter at time 0)
```

It is not important that there be only 1 observation per failure time. For instance, according to our data, at time 85 there were seven failures. We could remove that observation and substitute two in its place—one stating that at time 85 there were five failures and another that at time 85 there were two more failures. `ctset` would interpret that data just as it did the previous data.

In more realistic examples, the generators might differ from one another. For instance, the following data show the number failing with old-style and new-style bearings:

```
. use http://www.stata-press.com/data/r14/ctset2
. list, sepby(bearings)
```

| | bearings | failtime | fail |
|-------|-----------|----------|------|
| 1. | old-style | 22 | 1 |
| 2. | old-style | 40 | 2 |
| 3. | old-style | 54 | 1 |
| 4. | old-style | 84 | 2 |
| 5. | old-style | 97 | 2 |
| 6. | old-style | 100 | 1 |
| <hr/> | | | |
| 7. | new-style | 30 | 1 |
| 8. | new-style | 52 | 1 |
| 9. | new-style | 55 | 1 |
| 10. | new-style | 100 | 3 |
| 11. | new-style | 122 | 2 |
| 12. | new-style | 140 | 1 |

That the data are sorted on bearings is not important. The ctset command for these data is

```
. ctset failtime fail, by(bearings)
    dataset name: http://www.stata-press.com/data/r14/ctset2.dta
           time: failtime
           no. fail: fail
           no. lost: -- (meaning 0 lost)
           no. enter: -- (meaning all enter at time 0)
           by: bearings
```

◀

► Example 2: ct data with censoring

In real data, not all units fail in the time allotted. Say that the generator experiment was stopped after 150 days. The data might be

```
. use http://www.stata-press.com/data/r14/ctset3
. list
```

| | bearings | failtime | fail | censored |
|-------|-----------|----------|------|----------|
| 1. | old-style | 22 | 1 | 0 |
| 2. | old-style | 40 | 2 | 0 |
| 3. | old-style | 54 | 1 | 0 |
| 4. | old-style | 84 | 2 | 0 |
| 5. | new-style | 97 | 2 | 0 |
| <hr/> | | | | |
| 6. | old-style | 100 | 1 | 0 |
| 7. | old-style | 150 | 0 | 2 |
| 8. | new-style | 30 | 1 | 0 |
| 9. | new-style | 52 | 1 | 0 |
| 10. | new-style | 55 | 1 | 0 |
| <hr/> | | | | |
| 11. | new-style | 122 | 2 | 0 |
| 12. | new-style | 140 | 1 | 0 |
| 13. | new-style | 150 | 0 | 3 |

The `ctset` command for these data is

```
. ctset failtime fail censored, by(bearings)
      dataset name: http://www.stata-press.com/data/r14/ctset3.dta
              time: failtime
              no. fail: fail
              no. lost: censored
              no. enter: --                (meaning all enter at time 0)
              by: bearings
```

In some other data, observations might also be censored along the way; that is, the value of `censored` would not be 0 before time 150. For instance, a record might read

| bearings | failtime | fail | censored |
|----------|----------|------|----------|
| 0 | 84 | 2 | 1 |

This would mean that at time 84, two failed and one was lost because of censoring. The failure and censoring occurred at the same time, and when we analyze these data, Stata will assume that the censored observation could have failed, that is, that the censoring occurred after the two failures.

◀

▶ Example 3: ct data with delayed entry

Data on survival time of patients with a particular kind of cancer are collected. Time is measured as time since diagnosis. After data collection started, the sample was enriched with some patients from hospital records who had been previously diagnosed. Some of the data are

| time | die | cens | ent | <i>other variables</i> |
|------|-----|------|-----|------------------------|
| 0 | 0 | 0 | 50 | |
| 1 | 0 | 0 | 5 | ... |
| ⋮ | | | | |
| 30 | 0 | 0 | 3 | ... |
| 31 | 0 | 1 | 2 | ... |
| 32 | 1 | 0 | 1 | ... |
| ⋮ | | | | |
| 100 | 1 | 1 | 0 | ... |
| ⋮ | | | | |

Fifty patients entered at time 0 (time of diagnosis); five patients entered 1 day after diagnosis; and three, two, and one patients entered 30, 31, and 32 days after diagnosis, respectively. On the 32nd day, one of the previously entered patients died.

If the other variables are named `sex` and `agecat`, the `ctset` command for these data is

```
. ctset time die cens ent, by(sex agecat)
      time: time
      no. fail: die
      no. lost: cens
      no. enter: ent
      by: sex agecat
```

◀

The count-time format is an inferior way to record data like these—data in which every subject does not enter at time 0—because some information is already lost. When did the patient who died on the 32nd day enter? There is no way of telling.

For traditional survival analysis calculations, it does not matter. More modern methods of estimating standard errors, however, seek to identify each patient, and these data do not support using such methods.

This issue concerns the robust estimates of variance and the `vce(robust)` options on some of the `st` analysis commands. After converting the data, you must not use the `vce(robust)` option, even if an `st` command allows it, because the identities of the subjects—tying together when a subject starts and ceases to be at risk—are assigned randomly by `cttost` when you convert your `ct` to `st` data. When did the patient who died on the 32nd day enter? For conventional calculations, it does not matter, and `cttost` chooses a time randomly from the available entry times.

Data errors flagged by `ctset`

`ctset` requires only two things of your data: that the counts all be positive or zero and, if you specify an entry variable, that the entering and exiting subjects (failure + censored) balance.

If all subjects enter at time 0, we recommend that you do not specify a number-that-enter variable. `ctset` can determine for itself the number who enter at time 0 by summing the failures and censorings.

Also see

[ST] [ct](#) — Count-time data

[ST] [cttost](#) — Convert count-time data to survival-time data

Title

cttost — Convert count-time data to survival-time data

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Also see](#)

[Syntax](#)

Description

`cttost` converts count-time data to their survival-time format so that they can be analyzed with Stata. Do not confuse count-time data with counting-process data, which can also be analyzed with the `st` commands; see [\[ST\] `ctset`](#) for a definition and examples of count data.

Quick start

Convert count-time data to survival-time data using `ctset` data

```
cttost
```

As above, but name the new weight variable `mywvar` instead of using the default name

```
cttost, wvar(mywvar)
```

Menu

Statistics > Survival analysis > Setup and utilities > Convert count-time data to survival-time data

Syntax

```
cttost [ , options ]
```

| <i>options</i> | Description |
|--------------------------------|---|
| <code>t0(<i>t0var</i>)</code> | name of entry-time variable |
| <code>wvar(<i>wvar</i>)</code> | name of frequency-weighted variable |
| <code>clear</code> | overwrite current data in memory |
| <code>nopreserve</code> | do not save the original data; programmer's command |

You must `ctset` your data before using `cttost`; see [ST] [ctset](#).

`nopreserve` does not appear in the dialog box.

Options

`t0(t0var)` specifies the name of the new variable to create that records entry time. (For most ct data, no entry-time variable is necessary because everyone enters at time 0.)

Even if an entry-time variable is necessary, you need not specify this option. `cttost` will, by default, choose `t0`, `time0`, or `etime` according to which name does not already exist in the data.

`wvar(wvar)` specifies the name of the new variable to be created that records the frequency weights for the new pseudo-observations. Count-time data are actually converted to frequency-weighted st data, and a variable is needed to record the weights. This sounds more complicated than it is. Understand that `cttost` needs a new variable name, which will become a permanent part of the st data.

If you do not specify `wvar()`, `cttost` will, by default, choose `w`, `pop`, `weight`, or `wgt` according to which name does not already exist in the data.

`clear` specifies that it is okay to proceed with the conversion, even though the current dataset has not been saved on disk.

The following option is available with `cttost` but is not shown in the dialog box:

`nopreserve` speeds the conversion by not saving the original data that can be restored should things go wrong or should you press *Break*. `nopreserve` is intended for use by programmers who use `cttost` as a subroutine. Programmers can specify this option if they have already preserved the original data. `nopreserve` does not affect the conversion.

Remarks and examples

Converting ct to st data is easy. We have some count-time data,

```
. use http://www.stata-press.com/data/r14/cttost
. ct
   dataset name:  http://www.stata-press.com/data/r14/cttost.dta
             time:  time
             no. fail:  ndead
             no. lost:  ncens
             no. enter:  --                (meaning all enter at time 0)
             by:  agecat treat
```

```
. list in 1/5
```

| | agecat | treat | time | ndead | ncens |
|----|--------|-------|------|-------|-------|
| 1. | 2 | 1 | 464 | 4 | 0 |
| 2. | 3 | 0 | 268 | 3 | 1 |
| 3. | 2 | 0 | 638 | 2 | 0 |
| 4. | 1 | 0 | 803 | 1 | 4 |
| 5. | 1 | 0 | 431 | 2 | 0 |

and to convert it, we type `cttost`:

```
. cttost
      failure event:  ndead != 0 & ndead < .
obs. time interval:  (0, time]
exit on or before:  failure
                    weight:  [fweight=w]
```

```
33 total observations
0  exclusions
```

```
33 physical observations remaining, equal to
82 weighted observations, representing
39 failures in single-record/single-failure data
48726 total analysis time at risk and under observation
                                     at risk from t = 0
                                     earliest observed entry t = 0
                                     last observed exit t = 1227
```

Now that it is converted, we can use any of the `st` commands:

```
. sts test treat, logrank
      failure _d:  ndead
analysis time _t:  time
                    weight:  [fweight=w]
```

Log-rank test for equality of survivor functions

| treat | Events observed | Events expected |
|-------|--------------------|--------------------|
| 0 | 22 | 17.05 |
| 1 | 17 | 21.95 |
| Total | 39 | 39.00 |
| | chi2(1) = | 2.73 |
| | Pr>chi2 = | 0.0986 |

Also see

[ST] **ct** — Count-time data

[ST] **ctset** — Declare data to be count-time data

Description

As of the date that this manual was printed, Stata does not have a suite of built-in commands for discrete-time survival models matching the `st` suite for continuous-time models, but a good case could be made that it should. Instead, these models can be fit easily using other existing estimation commands and data manipulation tools.

Discrete-time survival analysis concerns analysis of time-to-event data whenever survival times are either a) intrinsically discrete (for example, numbers of machine cycles) or b) grouped into discrete intervals of time (“interval censoring”). If intervals are of equal length, the same methods can be applied to both a) and b); survival times will be positive integers.

You can fit discrete-time survival models with the maximum likelihood method. Data may contain completed or right-censored spells, and late entry (left-truncation) can also be handled, as well as unobserved heterogeneity (also termed “frailty”). Estimation makes use of the property that the sample likelihood can be rewritten in a form identical to the likelihood for a binary dependent variable multiple regression model and applied to a specially organized dataset (Allison 2014, Jenkins 1995). For models without frailty, you can use, for example, `logistic` (or `logit`) to fit the discrete-time logistic hazard model or `cloglog` to fit the discrete-time proportional hazards model (Prentice and Gloeckler 1978). Models incorporating normal frailty may be fit using `xtlogit` and `xtcloglog`. A model with gamma frailty (Meyer 1990) may be fit using `pgmhaz` (Jenkins 1997).

Estimation consists of three steps:

1. *Data organization*: The dataset must be organized so that there is 1 observation for each period when a subject is at risk of experiencing the transition event. For example, if the original dataset contains one row for each subject, i , with information about their spell length, T_i , the new dataset requires T_i rows for each subject, one row for each period at risk. This may be accomplished using `expand` or `stsplit`. (This step is episode splitting at each and every interval.) The result is data of the same form as a discrete panel (`xt`) dataset with repeated observations on each panel (subject).
2. *Variable creation*: You must create at least three types of variables. First, you will need an interval identification variable, which is a sequence of positive integers $t = 1, \dots, T_i$. For example,

```
. sort subject_id
. by subject_id: generate t = _n
```

Second, you need a period-specific censoring indicator, d_i . If $d_i = 1$ if subject i 's spell is complete and $d_i = 0$ if the spell is right-censored, the new indicator $d_{it}^* = 1$ if $d_i = 1$ and $t = T_i$, and $d_{it}^* = 0$ otherwise.

Third, you must define variables (as functions of t) to summarize the pattern of duration dependence. These variables are entered as covariates in the regression. For example, for a duration dependence pattern analogous to that in the continuous-time Weibull model, you could define a new variable $x_1 = \log t$. For a quadratic specification, you define variables $x_1 = t$ and $x_2 = t^2$. We can achieve a piecewise constant specification by defining a set of dummy variables, with each group of periods sharing the same hazard rate, or a semiparametric model (analogous to the Cox regression model for continuous survival-time data) using separate dummy variables for each and every duration

interval. No duration variable need be defined if you want to fit a model with a constant hazard rate.

In addition to these three essentials, you may define other time-varying covariates.

3. *Estimation*: You fit a binary dependent variable multiple regression model, with d_{it}^* as the dependent variable and covariates, including the duration variables and any other covariates.

For estimation using spell data with late entry, the stages are the same as those outlined above, with one modification and one warning. To fit models without frailty, you must drop all intervals prior to each subject's entry to the study. For example, if entry is in period e_i , you drop it if $t < e_i$. If you want to fit frailty models on the basis of discrete-time data with late entry, then be aware that the estimation procedure outlined does not lead to correct estimates. (The sample likelihood in the reorganized data does not account for conditioning for late entry here. You will need to write your own likelihood function by using `m1`; see [R] [maximize](#).)

To derive predicted hazard rates, use the `predict` command. For example, after `logistic` or `cloglog`, use `predict, pr`. After `xtlogit` or `xtcloglog`, use `predict, pu0` (which predicts the hazard assuming the individual effect is equal to the mean value). Estimates of the survivor function, S_{it} , can then be derived from the predicted hazard rates, p_{it} , because $S_{it} = (1-p_{i1})(1-p_{i2})(\dots)(1-p_{it})$.

Acknowledgment

We thank Stephen Jenkins of the London School of Economics and Political Science for drafting this initial entry.

References

- Allison, P. D. 2014. *Event History and Survival Analysis*. 2nd ed. Newbury Park, CA: Sage.
- Jenkins, S. P. 1995. Easy estimation methods for discrete-time duration models. *Oxford Bulletin of Economics and Statistics* 57: 129–138.
- . 1997. `sbe17: Discrete time proportional hazards regression`. *Stata Technical Bulletin* 39: 22–32. Reprinted in *Stata Technical Bulletin Reprints*, vol. 7, pp. 109–121. College Station, TX: Stata Press.
- Meyer, B. D. 1990. Unemployment insurance and unemployment spells. *Econometrica* 58: 757–782.
- Prentice, R. L., and L. A. Gloeckler. 1978. Regression analysis of grouped survival data with application to breast cancer data. *Biometrics* 34: 57–67.

Also see

- [ST] [stcox](#) — Cox proportional hazards model
- [ST] [stcrreg](#) — Competing-risks regression
- [ST] [streg](#) — Parametric survival models
- [D] [expand](#) — Duplicate observations
- [R] [cloglog](#) — Complementary log-log regression
- [R] [logistic](#) — Logistic regression, reporting odds ratios
- [XT] [xtcloglog](#) — Random-effects and population-averaged cloglog models
- [XT] [xtlogit](#) — Fixed-effects, random-effects, and population-averaged logit models

Title

ltable — Life tables for survival data

[Description](#)
[Options](#)
[References](#)

[Quick start](#)
[Remarks and examples](#)
[Also see](#)

[Menu](#)
[Methods and formulas](#)

[Syntax](#)
[Acknowledgments](#)

Description

`ltable` displays and graphs life tables for individual-level or aggregate data and optionally presents the likelihood-ratio and log-rank tests for equivalence of groups. `ltable` also allows you to examine the empirical hazard function through aggregation.

Quick start

Life table for time variable `tvar` and death indicator `died`

```
ltable tvar died
```

As above, but graph results with confidence intervals instead and suppress table

```
ltable tvar died, graph ci notable
```

Life tables for each group defined by `catvar` with results saved to `mydata.dta`

```
ltable tvar died, by(catvar) saving(mydata)
```

Aggregate time into thirty-day intervals and suppress actuarial adjustment

```
ltable tvar died, intervals(30) noadjust
```

Cumulative failure table for observations where `catvar` equals 1

```
ltable tvar died if catvar==1, failure
```

Hazard table with frequency weights `wvar`

```
ltable tvar died [fweight=wvar], hazard
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Life tables for survival data

Syntax

```
ltable timevar [deadvar] [if] [in] [weight] [, options]
```

timevar specifies the time of failure or censoring. If *deadvar* is not specified, all values of *timevar* are interpreted as failure times. Observations with *timevar* equal to missing are ignored.

deadvar specifies how the time recorded in *timevar* is to be interpreted. Observations with *deadvar* equal to 0 are treated as censored and all other nonmissing values indicate that *timevar* should be interpreted as a failure time. Observations with *deadvar* equal to missing are ignored.

deadvar does not specify the number of failures. Specify frequency weights for aggregated data recording the number of failures.

| <i>options</i> | Description |
|--|--|
| Main | |
| <u>n</u> otable | display graph only; suppress display of table |
| <u>g</u> raph | present the table graphically, as well as in tabular form |
| <u>b</u> y(<i>groupvar</i>) | produce separate tables (or graphs) for each value of <i>groupvar</i> |
| <u>t</u> est | report χ^2 measure of differences between groups (2 tests) |
| <u>o</u> verlay | overlay plots on the same graph |
| <u>s</u> urvival | display survival table; the default |
| <u>f</u> ailure | display cumulative failure table |
| <u>h</u> azard | display hazard table |
| <u>c</u> i | graph confidence interval |
| <u>l</u> evel(#) | set confidence level; default is level(95) |
| <u>n</u> oadjust | suppress actuarial adjustment to the number at risk |
| <u>t</u> vid(<i>varname</i>) | subject ID variable to use with time-varying parameters |
| <u>i</u> ntervals(w <i>numlist</i>) | time intervals in which data are to be aggregated for tables |
| <u>s</u> aving(<i>filename</i> [, replace]) | save the life-table data to <i>filename</i> ; use <code>replace</code> to overwrite existing <i>filename</i> |
| Plot | |
| <u>p</u> lotopts(<i>plot_options</i>) | affect rendition of the plotted line and plotted points |
| <u>p</u> lot#opts(<i>plot_options</i>) | affect rendition of the #th plotted line and plotted points; available only with <code>overlay</code> |
| CI plot | |
| <u>c</u> iopts(<i>rspike_options</i>) | affect rendition of the confidence intervals |
| <u>c</u> i#opts(<i>rspike_options</i>) | affect rendition of the #th confidence interval; available only with <code>overlay</code> |
| Add plots | |
| <u>a</u> ddplot(<i>plot</i>) | add other plots to the generated graph |
| Y axis, X axis, Titles, Legend, Overall | |
| <u>t</u> woway_options | any options other than <code>by()</code> documented in [G-3] <i>twoway_options</i> |
| <u>b</u> yopts(<i>byopts</i>) | how subgraphs are combined, labeled, etc. |

| <i>plot_options</i> | Description |
|------------------------|--|
| <i>connect_options</i> | change look of lines or connecting method |
| <i>marker_options</i> | change look of markers (color, size, etc.) |

`fweights` are allowed; see [U] 11.1.6 [weight](#).

Options

Main

`notable` suppresses displaying the table. This option is often used with `graph`.

`graph` requests that the table be presented graphically, as well as in tabular form; when `notable` is also specified, only the graph is presented. When you specify `graph`, only one table can be calculated and graphed at a time; see `survival`, `failure`, and `hazard` below.

`graph` may not be specified with `hazard`. Use `sts graph` to graph estimates of the hazard function.

`by(groupvar)` creates separate tables (or graphs within the same image) for each value of *groupvar*. *groupvar* may be string or numeric.

`test` presents two χ^2 measures of the differences between groups, the likelihood-ratio test of homogeneity and the log-rank test for equality of survivor functions. The two groups are identified by the `by()` option, so `by()` must also be specified.

`overlay` causes the plot from each group identified in the `by()` option to be overlaid on the same graph. The default is to generate a separate graph (within the same image) for each group. This option requires the `by()` option.

`survival`, `failure`, and `hazard` indicate the table to be displayed. If none is specified, the default is the survival table. Specifying `failure` displays the cumulative failure table. Specifying `survival failure` would display both the survival and the cumulative failure table. If `graph` is specified, multiple tables may not be requested.

`ci` graphs the confidence intervals around `survival`, `failure`, or `hazard`.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [R] [level](#).

`noadjust` suppresses the actuarial adjustment to the number at risk. The default is to consider the adjusted number at risk for each interval as the total at the start minus (the number of censored)/2. If `noadjust` is specified, the number at risk is simply the total at the start, corresponding to the standard Kaplan–Meier assumption. `noadjust` should be specified when using `ltable` to list results corresponding to those produced by `sts list`; see [ST] [sts list](#).

`tvid(varname)` is for use with longitudinal data with time-varying parameters. Each subject appears in the data more than once, and equal values of *varname* identify observations referring to the same subject. When `tvid()` is specified, only the last observation on each subject is used in making the table. The order of the data does not matter, and *last* here means the last observation chronologically.

`intervals(w|numlist)` specifies the intervals into which the data are to be aggregated for tabular presentation. A numeric argument is interpreted as the width of the interval. For instance, `interval(2)` aggregates data into the intervals $0 \leq t < 2$, $2 \leq t < 4$, and so on. Not specifying `interval()` is equivalent to specifying `interval(1)`. Because in most data, failure times are

recorded as integers, this amounts to no aggregation except that implied by the recording of the time variable, and so it produces Kaplan–Meier product-limit estimates of the survival curve (with an actuarial adjustment; see the `noadjust` option above). Also see [ST] [sts list](#). Although it is possible to examine survival and failure without aggregation, some form of aggregation is almost always required to examine the hazard.

When more than one argument is specified, intervals are aggregated as specified. For instance, `interval(0,2,8,16)` aggregates data into the intervals $0 \leq t < 2$, $2 \leq t < 8$, and $8 \leq t < 16$, and (if necessary) the open-ended interval $t \geq 16$.

`interval(w)` is equivalent to `interval(0,7,15,30,60,90,180,360,540,720)`, corresponding to 1 week, (roughly) 2 weeks, 1 month, 2 months, 3 months, 6 months, 1 year, 1.5 years, and 2 years when failure times are recorded in days. The `w` suggests widening intervals.

`saving(filename [, replace])` creates a Stata data file (`.dta` file) containing the life table. This option will not save the graph to disk; see [G-2] [graph save](#) to save the resulting graph to disk.

`replace` specifies that `filename` be overwritten if it exists. This option is not shown in the dialog box.

Plot

`plotopts(plot_options)` affects the rendition of the plotted line and plotted points; see [G-3] [connect_options](#) and [G-3] [marker_options](#).

`plot#opts(plot_options)` affects the rendition of the `#`th plotted line and plotted points; see [G-3] [connect_options](#) and [G-3] [marker_options](#). This option is valid only if `overlay` is specified.

CI plot

`ciopts(rspike_options)` affects the rendition of the confidence intervals for the graphed survival, failure, or hazard; see [G-3] [rspike_options](#).

`ci#opts(rspike_options)` affects the rendition of the `#`th confidence interval for the graphed survival, failure, or hazard; see [G-3] [rspike_options](#). This option is valid only if `overlay` is specified.

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, and Overall

`twoway_options` are any of the options documented in [G-3] [twoway_options](#), excluding `by()`. 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()` is specified, including the overall graph title and the organization of subgraphs. See [G-3] [by_option](#).

Remarks and examples

Life tables describe death rates in a given population over time. Such tables date back to the 17th century; Edmund Halley (1693) is often credited with their development. `ltable` is for use with “cohort” data, and although one often thinks of such tables as monitoring a population from the “birth” of the first member to the “death” of the last, more generally, such tables can be thought of as a reasonable way to list any kind of survival data. For an introductory discussion of life tables, see Pagano and Gauvreau (2000, 489–495) and Oliveira (2013); for an intermediate discussion, see Selvin (2004, 335–377); and for a more complete discussion, see Chiang (1984).

▷ Example 1

In Pike (1966), two groups of rats were exposed to a carcinogen, and the number of days to death from vaginal cancer was recorded (reprinted in Kalbfleisch and Prentice 2002, 2):

| | | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|------|------|------|
| Group 1 | 143 | 164 | 188 | 188 | 190 | 192 | 206 | 209 | 213 | 216 |
| | 220 | 227 | 230 | 234 | 246 | 265 | 304 | 216* | 244* | |
| Group 2 | 142 | 156 | 163 | 198 | 205 | 232 | 232 | 233 | 233 | 233 |
| | 233 | 239 | 240 | 261 | 280 | 280 | 296 | 296 | 323 | 204* |
| | | | | | | | | | | 344* |

The ‘*’ on a few of the entries indicates that the observation was censored—as of the recorded day, the rat had still not died because of vaginal cancer but was withdrawn from the experiment for other reasons.

Having entered these data into Stata, we see that the first few observations are

```
. use http://www.stata-press.com/data/r14/rat
. list in 1/5
```

| | group | t | died |
|----|-------|-----|------|
| 1. | 1 | 143 | 1 |
| 2. | 1 | 164 | 1 |
| 3. | 1 | 188 | 1 |
| 4. | 1 | 188 | 1 |
| 5. | 1 | 190 | 1 |

For example, the first observation records a rat from group 1 that died on the 143rd day. The died variable records whether that rat died or was withdrawn (censored):

```
. list if died==0
```

| | group | t | died |
|-----|-------|-----|------|
| 18. | 1 | 216 | 0 |
| 19. | 1 | 244 | 0 |
| 39. | 2 | 204 | 0 |
| 40. | 2 | 344 | 0 |

Four rats, two from each group, did not die but were withdrawn.

The life table for group 1 is

```
. ltable t died if group==1
```

| Interval | | Beg. Total | Deaths | Lost | Survival | Std. Error | [95% Conf. Int.] | |
|----------|-----|---------------|--------|------|----------|---------------|------------------|--------|
| 143 | 144 | 19 | 1 | 0 | 0.9474 | 0.0512 | 0.6812 | 0.9924 |
| 164 | 165 | 18 | 1 | 0 | 0.8947 | 0.0704 | 0.6408 | 0.9726 |
| 188 | 189 | 17 | 2 | 0 | 0.7895 | 0.0935 | 0.5319 | 0.9153 |
| 190 | 191 | 15 | 1 | 0 | 0.7368 | 0.1010 | 0.4789 | 0.8810 |
| 192 | 193 | 14 | 1 | 0 | 0.6842 | 0.1066 | 0.4279 | 0.8439 |
| 206 | 207 | 13 | 1 | 0 | 0.6316 | 0.1107 | 0.3790 | 0.8044 |
| 209 | 210 | 12 | 1 | 0 | 0.5789 | 0.1133 | 0.3321 | 0.7626 |
| 213 | 214 | 11 | 1 | 0 | 0.5263 | 0.1145 | 0.2872 | 0.7188 |
| 216 | 217 | 10 | 1 | 1 | 0.4709 | 0.1151 | 0.2410 | 0.6713 |
| 220 | 221 | 8 | 1 | 0 | 0.4120 | 0.1148 | 0.1937 | 0.6194 |
| 227 | 228 | 7 | 1 | 0 | 0.3532 | 0.1125 | 0.1502 | 0.5648 |
| 230 | 231 | 6 | 1 | 0 | 0.2943 | 0.1080 | 0.1105 | 0.5070 |
| 234 | 235 | 5 | 1 | 0 | 0.2355 | 0.1012 | 0.0751 | 0.4459 |
| 244 | 245 | 4 | 0 | 1 | 0.2355 | 0.1012 | 0.0751 | 0.4459 |
| 246 | 247 | 3 | 1 | 0 | 0.1570 | 0.0931 | 0.0312 | 0.3721 |
| 265 | 266 | 2 | 1 | 0 | 0.0785 | 0.0724 | 0.0056 | 0.2864 |
| 304 | 305 | 1 | 1 | 0 | 0.0000 | . | . | . |

The reported survival rates are the survival rates at the end of the interval. Thus, 94.7% of rats survived 144 days or more.

◀

□ Technical note

If you compare the table just printed with the corresponding table in [Kalbfleisch and Prentice \(2002, 16\)](#), you will notice that the survival estimates differ beginning with the interval 216–217, which is the first interval containing a censored observation. `ltable` treats censored observations as if they were withdrawn halfway through the interval. The table printed in [Kalbfleisch and Prentice](#) treated censored observations as if they were withdrawn at the end of the interval, even though [Kalbfleisch and Prentice \(2002, 19\)](#) mention how results could be adjusted for censoring.

Here the same results as those printed in [Kalbfleisch and Prentice](#) could be obtained by incrementing the time of withdrawal by 1 for the four censored observations. We say “here” because there were no deaths on the incremented dates. For instance, one of the rats was withdrawn on the 216th day, a day on which there was also a real death. There were no deaths on day 217, however, so moving the withdrawal forward 1 day is equivalent to assuming that the withdrawal occurred at the end of the day 216–217 interval. If the adjustments are made and `ltable` is used to calculate survival in both groups, the results are the same as those printed in [Kalbfleisch and Prentice](#), except that for group 2 in the interval 240–241, they report the survival as 0.345 when they mean 0.354.

In any case, the one-half adjustment for withdrawals is generally accepted, but it is only a crude adjustment that becomes cruder the wider the intervals.

□

▷ Example 2: ltable with aggregated intervals

When you do not specify the intervals, `ltable` uses unit intervals. The only aggregation performed on the data was aggregation due to deaths or withdrawals occurring on the same “day”. If we wanted to see the table aggregated into 30-day intervals, we would type

```
. ltable t died if group==1, interval(30)
```

| Interval | | Beg. Total | Deaths | Lost | Survival | Std. Error | [95% Conf. Int.] | |
|----------|-----|---------------|--------|------|----------|---------------|------------------|--------|
| 120 | 150 | 19 | 1 | 0 | 0.9474 | 0.0512 | 0.6812 | 0.9924 |
| 150 | 180 | 18 | 1 | 0 | 0.8947 | 0.0704 | 0.6408 | 0.9726 |
| 180 | 210 | 17 | 6 | 0 | 0.5789 | 0.1133 | 0.3321 | 0.7626 |
| 210 | 240 | 11 | 6 | 1 | 0.2481 | 0.1009 | 0.0847 | 0.4552 |
| 240 | 270 | 4 | 2 | 1 | 0.1063 | 0.0786 | 0.0139 | 0.3090 |
| 300 | 330 | 1 | 1 | 0 | 0.0000 | . | . | . |

The interval displayed as 120 150 indicates the interval including 120 and up to, but not including, 150. The reported survival rate is the survival rate just after the close of the interval.

When you specify more than one number as the argument to `interval()`, you specify the cutoff points, not the widths.

```
. ltable t died if group==1, interval(120,180,210,240,330)
```

| Interval | | Beg. Total | Deaths | Lost | Survival | Std. Error | [95% Conf. Int.] | |
|----------|-----|---------------|--------|------|----------|---------------|------------------|--------|
| 120 | 180 | 19 | 2 | 0 | 0.8947 | 0.0704 | 0.6408 | 0.9726 |
| 180 | 210 | 17 | 6 | 0 | 0.5789 | 0.1133 | 0.3321 | 0.7626 |
| 210 | 240 | 11 | 6 | 1 | 0.2481 | 0.1009 | 0.0847 | 0.4552 |
| 240 | 330 | 4 | 3 | 1 | 0.0354 | 0.0486 | 0.0006 | 0.2245 |

If any of the underlying failure or censoring times are larger than the last cutoff specified, then they are treated as being in the open-ended interval:

```
. ltable t died if group==1, interval(120,180,210,240)
```

| Interval | | Beg. Total | Deaths | Lost | Survival | Std. Error | [95% Conf. Int.] | |
|----------|-----|---------------|--------|------|----------|---------------|------------------|--------|
| 120 | 180 | 19 | 2 | 0 | 0.8947 | 0.0704 | 0.6408 | 0.9726 |
| 180 | 210 | 17 | 6 | 0 | 0.5789 | 0.1133 | 0.3321 | 0.7626 |
| 210 | 240 | 11 | 6 | 1 | 0.2481 | 0.1009 | 0.0847 | 0.4552 |
| 240 | . | 4 | 3 | 1 | 0.0354 | 0.0486 | 0.0006 | 0.2245 |

Whether the last interval is treated as open ended or not makes no difference for survival and failure tables, but it does affect hazard tables. If the interval is open ended, the hazard is not calculated for it.

▷ Example 3: ltable with separate tables for each group

The `by(varname)` option specifies that separate tables be presented for each value of `varname`. Remember that our `rat` dataset contains two groups:

```
. ltable t died, by(group) interval(30)
```

| Interval | | Beg. Total | Deaths | Lost | Survival | Std. Error | [95% Conf. Int.] | |
|-----------|-----|---------------|--------|------|----------|---------------|------------------|--------|
| group = 1 | | | | | | | | |
| 120 | 150 | 19 | 1 | 0 | 0.9474 | 0.0512 | 0.6812 | 0.9924 |
| 150 | 180 | 18 | 1 | 0 | 0.8947 | 0.0704 | 0.6408 | 0.9726 |
| 180 | 210 | 17 | 6 | 0 | 0.5789 | 0.1133 | 0.3321 | 0.7626 |
| 210 | 240 | 11 | 6 | 1 | 0.2481 | 0.1009 | 0.0847 | 0.4552 |
| 240 | 270 | 4 | 2 | 1 | 0.1063 | 0.0786 | 0.0139 | 0.3090 |
| 300 | 330 | 1 | 1 | 0 | 0.0000 | . | . | . |
| group = 2 | | | | | | | | |
| 120 | 150 | 21 | 1 | 0 | 0.9524 | 0.0465 | 0.7072 | 0.9932 |
| 150 | 180 | 20 | 2 | 0 | 0.8571 | 0.0764 | 0.6197 | 0.9516 |
| 180 | 210 | 18 | 2 | 1 | 0.7592 | 0.0939 | 0.5146 | 0.8920 |
| 210 | 240 | 15 | 7 | 0 | 0.4049 | 0.1099 | 0.1963 | 0.6053 |
| 240 | 270 | 8 | 2 | 0 | 0.3037 | 0.1031 | 0.1245 | 0.5057 |
| 270 | 300 | 6 | 4 | 0 | 0.1012 | 0.0678 | 0.0172 | 0.2749 |
| 300 | 330 | 2 | 1 | 0 | 0.0506 | 0.0493 | 0.0035 | 0.2073 |
| 330 | 360 | 1 | 0 | 1 | 0.0506 | 0.0493 | 0.0035 | 0.2073 |

◀

▷ Example 4: ltable for failure tables

A failure table is simply a different way of looking at a survival table; failure is $1 - \text{survival}$:

```
. ltable t died if group==1, interval(30) failure
```

| Interval | | Beg. Total | Deaths | Lost | Cum. Failure | Std. Error | [95% Conf. Int.] | |
|----------|-----|---------------|--------|------|-----------------|---------------|------------------|--------|
| 120 | 150 | 19 | 1 | 0 | 0.0526 | 0.0512 | 0.0076 | 0.3188 |
| 150 | 180 | 18 | 1 | 0 | 0.1053 | 0.0704 | 0.0274 | 0.3592 |
| 180 | 210 | 17 | 6 | 0 | 0.4211 | 0.1133 | 0.2374 | 0.6679 |
| 210 | 240 | 11 | 6 | 1 | 0.7519 | 0.1009 | 0.5448 | 0.9153 |
| 240 | 270 | 4 | 2 | 1 | 0.8937 | 0.0786 | 0.6910 | 0.9861 |
| 300 | 330 | 1 | 1 | 0 | 1.0000 | . | . | . |

◀

▷ Example 5: Survival rate at start of interval versus end of interval

Selvin (2004, 357) presents follow-up data from Cutler and Ederer (1958) on six cohorts of kidney cancer patients. The goal is to estimate the 5-year survival probability.

| Year | Interval | Alive | Deaths | Lost | With-drawn | Year | Interval | Alive | Deaths | Lost | With-drawn |
|------|----------|-------|--------|------|------------|------|----------|-------|--------|------|------------|
| 1946 | 0–1 | 9 | 4 | 1 | | 1948 | 0–1 | 21 | 11 | 0 | |
| | 1–2 | 4 | 0 | 0 | | | 1–2 | 10 | 1 | 2 | |
| | 2–3 | 4 | 0 | 0 | | | 2–3 | 7 | 0 | 0 | |
| | 3–4 | 4 | 0 | 0 | | | 3–4 | 7 | 0 | 0 | 7 |
| | 4–5 | 4 | 0 | 0 | | | 1949 | 0–1 | 34 | 12 | 0 |
| 5–6 | 4 | 0 | 0 | 4 | 1–2 | 22 | | 3 | 3 | | |
| 1947 | 0–1 | 18 | 7 | 0 | | 1950 | 2–3 | 16 | 1 | 0 | 15 |
| | 1–2 | 11 | 0 | 0 | | | 0–1 | 19 | 5 | 1 | |
| | 2–3 | 11 | 1 | 0 | | 1951 | 1–2 | 13 | 1 | 1 | 11 |
| | 3–4 | 10 | 2 | 2 | | | 0–1 | 25 | 8 | 2 | 15 |
| | 4–5 | 6 | 0 | 0 | 6 | | | | | | |

The following is the Stata dataset corresponding to the table:

```
. use http://www.stata-press.com/data/r14/selvin
. list
```

| | year | t | died | pop |
|----|------|-----|------|-----|
| 1. | 1946 | .5 | 1 | 4 |
| 2. | 1946 | .5 | 0 | 1 |
| 3. | 1946 | 5.5 | 0 | 4 |
| 4. | 1947 | .5 | 1 | 7 |
| 5. | 1947 | 2.5 | 1 | 1 |

(output omitted)

As summary data may often come in the form shown above, it is worth understanding exactly how the data were translated for use with `ltable`. `t` records the time of death or censoring (lost to follow-up or withdrawal). `died` contains 1 if the observation records a death and 0 if it instead records lost or withdrawn patients. `pop` records the number of patients in the category. The first line of the original table stated that, in the 1946 cohort, there were nine patients at the start of the interval 0–1, and during the interval, four died and one was lost to follow-up. Thus we entered in observation 1 that at $t = 0.5$, four patients died and in observation 2 that at $t = 0.5$, one patient was censored. We ignored the information on the total population because `ltable` will figure that out for itself.

The second line of the table indicated that in the interval 1–2, four patients were still alive at the beginning of the interval, and during the interval, zero died or were lost to follow-up. Because no patients died or were censored, we entered nothing into our data. Similarly, we entered nothing for lines 3, 4, and 5 of the table. The last line for 1946 stated that, in the interval 5–6, four patients were alive at the beginning of the interval and that those four patients were withdrawn. In observation 3, we entered that there were four censorings at $t = 5.5$.

It does not matter that we chose to record the times of deaths or censoring as midpoints of intervals; we could just as well have recorded the times as 0.8 and 5.8. By default, `ltable` will form intervals 0–1, 1–2, and so on, and place observations into the intervals to which they belong. We suggest using 0.5 and 5.5 because those numbers correspond to the underlying assumptions made by `ltable` in making its calculations. Using midpoints reminds you of these assumptions.

To obtain the survival rates, we type

```
. ltable t died [freq=pop]
```

| Interval | | Beg. Total | Deaths | Lost | Survival | Std. Error | [95% Conf. Int.] | |
|----------|---|---------------|--------|------|----------|---------------|------------------|--------|
| 0 | 1 | 126 | 47 | 19 | 0.5966 | 0.0455 | 0.5017 | 0.6792 |
| 1 | 2 | 60 | 5 | 17 | 0.5386 | 0.0479 | 0.4405 | 0.6269 |
| 2 | 3 | 38 | 2 | 15 | 0.5033 | 0.0508 | 0.4002 | 0.5977 |
| 3 | 4 | 21 | 2 | 9 | 0.4423 | 0.0602 | 0.3225 | 0.5554 |
| 4 | 5 | 10 | 0 | 6 | 0.4423 | 0.0602 | 0.3225 | 0.5554 |
| 5 | 6 | 4 | 0 | 4 | 0.4423 | 0.0602 | 0.3225 | 0.5554 |

We estimate the 5-year survival rate as 0.4423 and the 95% confidence interval as 0.3225 to 0.5554.

Selvin (2004, 361), in presenting these results, lists the survival in the interval 0–1 as 1, in 1–2 as 0.597, in 2–3 as 0.539, and so on. That is, relative to us, he shifted the rates down one row and inserted a 1 in the first row. In his table, the survival rate is the survival rate at the *start* of the interval. In our table, the survival rate is the survival rate at the *end* of the interval (or, equivalently, at the start of the next interval). This is, of course, simply a difference in the way the numbers are presented and not in the numbers themselves. ◀

▶ Example 6: ltable for hazard tables

The discrete hazard function is the rate of failure—the number of failures occurring within a time interval divided by the width of the interval (assuming that there are no censored observations). Although the survival and failure tables are meaningful at the “individual” level—with intervals so narrow that each contains only one failure—that is not true for the discrete hazard. If all intervals contained one death and if all intervals were of equal width, the hazard function would be $1/\Delta t$ and so appear to be a constant!

The empirically determined discrete hazard function can be revealed only by aggregation. Gross and Clark (1975, 37) print data on malignant melanoma at the University of Texas M. D. Anderson Tumor Clinic between 1944 and 1960. The interval is the time from initial diagnosis:

| Interval (years) | Number lost to follow-up | Number with- drawn alive | Number dying |
|---------------------|-----------------------------|-----------------------------|-----------------|
| 0–1 | 19 | 77 | 312 |
| 1–2 | 3 | 71 | 96 |
| 2–3 | 4 | 58 | 45 |
| 3–4 | 3 | 27 | 29 |
| 4–5 | 5 | 35 | 7 |
| 5–6 | 1 | 36 | 9 |
| 6–7 | 0 | 17 | 3 |
| 7–8 | 2 | 10 | 1 |
| 8–9 | 0 | 8 | 3 |
| 9+ | 0 | 0 | 32 |

For our statistical purposes, there is no difference between the number lost to follow-up (patients who disappeared) and the number withdrawn alive (patients dropped by the researchers)—both are censored. We have entered the data into Stata; here are a few of the data:

```
. use http://www.stata-press.com/data/r14/tumor
. list in 1/6, separator(0)
```

| | t | d | pop |
|----|-----|---|-----|
| 1. | .5 | 1 | 312 |
| 2. | .5 | 0 | 19 |
| 3. | .5 | 0 | 77 |
| 4. | 1.5 | 1 | 96 |
| 5. | 1.5 | 0 | 3 |
| 6. | 1.5 | 0 | 71 |

We entered each group's time of death or censoring as the midpoint of the intervals and entered the numbers of the table, recording `d` as 1 for deaths and 0 for censoring. The hazard table is

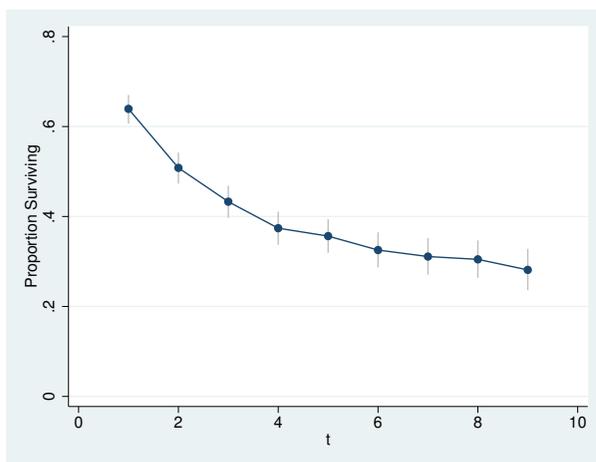
```
. ltable t d [freq=pop], hazard interval(0(1)9)
```

| Interval | Beg. Total | Cum. Failure | Std. Error | Hazard | Std. Error | [95% Conf. Int.] | | |
|----------|------------|--------------|------------|--------|------------|------------------|--------|--------|
| 0 | 1 | 913 | 0.3607 | 0.0163 | 0.4401 | 0.0243 | 0.3924 | 0.4877 |
| 1 | 2 | 505 | 0.4918 | 0.0176 | 0.2286 | 0.0232 | 0.1831 | 0.2740 |
| 2 | 3 | 335 | 0.5671 | 0.0182 | 0.1599 | 0.0238 | 0.1133 | 0.2064 |
| 3 | 4 | 228 | 0.6260 | 0.0188 | 0.1461 | 0.0271 | 0.0931 | 0.1991 |
| 4 | 5 | 169 | 0.6436 | 0.0190 | 0.0481 | 0.0182 | 0.0125 | 0.0837 |
| 5 | 6 | 122 | 0.6746 | 0.0200 | 0.0909 | 0.0303 | 0.0316 | 0.1502 |
| 6 | 7 | 76 | 0.6890 | 0.0208 | 0.0455 | 0.0262 | 0.0000 | 0.0969 |
| 7 | 8 | 56 | 0.6952 | 0.0213 | 0.0202 | 0.0202 | 0.0000 | 0.0598 |
| 8 | 9 | 43 | 0.7187 | 0.0235 | 0.0800 | 0.0462 | 0.0000 | 0.1705 |
| 9 | . | 32 | 1.0000 | . | . | . | . | . |

We specified the `interval()` option as we did—and not as `interval(1)` or omitting the option altogether—to force the last interval to be open ended. Had we not, and if we had recorded `t` as 9.5 for observations in that interval (as we did), `ltable` would have calculated a hazard rate for the “interval”. Here the result of that calculation would have been 2, but no matter the result, it would have been meaningless because we do not know the width of the interval.

When dealing with the survivor or failure function, you are not limited to merely examining a column of numbers. With the `graph` option, you can see the result graphically:

```
. ltable t d [freq=pop], i(0(1)9) graph notable ci xlab(0(2)10)
```



The vertical lines in the graph represent the 95% confidence intervals for the survivor function. Among the options we specified, although it is not required, is `notable`, which suppressed printing the table, saving us some paper. `xlab()` was passed through to the `graph` command (see [G-3] [twoway_options](#)) and was unnecessary but made the graph look better.

◀

□ Technical note

Because many intervals can exist during which no failures occur (in which case the hazard estimate is zero), the estimated hazard is best graphically represented using a kernel smooth. Such an estimate is available in `sts graph`; see [ST] [sts graph](#).

□

Video example

[How to construct life tables](#)

Methods and formulas

Let τ_i be the individual failure or censoring times. The data are aggregated into intervals given by t_j , $j = 1, \dots, J$, and $t_{J+1} = \infty$ with each interval containing counts for $t_j \leq \tau < t_{j+1}$. Let d_j be the number of failures during the interval, m_j be the censored observations during the interval, and N_j be the number alive at the start of the interval. Define $n_j = N_j - m_j/2$ as the adjusted number at risk at the start of the interval. If the `noadjust` option is specified, $n_j = N_j$.

The product-limit estimate of the survivor function is

$$S_j = \prod_{k=1}^j \frac{n_k - d_k}{n_k}$$

(Kalbfleisch and Prentice 2002, 10, 15). Greenwood’s formula for the asymptotic standard error of S_j is

$$s_j = S_j \sqrt{\sum_{k=1}^j \frac{d_k}{n_k(n_k - d_k)}}$$

(Greenwood 1926; Kalbfleisch and Prentice 2002, 17). s_j is reported as the standard deviation of survival but is not used in generating the confidence intervals because it can produce intervals outside 0 and 1. The “natural” units for the survivor function are $\log(-\log S_j)$, and the asymptotic standard error of that quantity is

$$\widehat{s}_j = \sqrt{\frac{\sum d_k / \{n_k(n_k - d_k)\}}{[\sum \log \{(n_k - d_k)/n_k\}]^2}}$$

(Kalbfleisch and Prentice 2002, 18). The corresponding confidence intervals are $S_j^{\exp(\pm z_{1-\alpha/2} \widehat{s}_j)}$.

The cumulative failure time is defined as $G_j = 1 - S_j$, and thus the variance is the same as for S_j and the confidence intervals are $1 - S_j^{\exp(\pm z_{1-\alpha/2} \widehat{s}_j)}$.

Both S_j and G_j are graphed against t_{j+1} .

Define the within-interval failure rate as $f_j = d_j/n_j$. The maximum likelihood estimate of the (within-interval) hazard is then

$$\lambda_j = \frac{f_j}{(1 - f_j/2)(t_{j+1} - t_j)}$$

The standard error of λ_j is

$$s_{\lambda_j} = \lambda_j \sqrt{\frac{1 - \{(t_{j+1} - t_j)\lambda_j/2\}^2}{d_j}}$$

from which a confidence interval is calculated.

If the `noadjust` option is specified, the estimate of the hazard is

$$\lambda_j = \frac{f_j}{t_{j+1} - t_j}$$

and its standard error is

$$s_{\lambda_j} = \frac{\lambda_j}{\sqrt{d_j}}$$

The confidence interval is

$$\left[\frac{\lambda_j}{2d_j} \chi_{2d_j, \alpha/2}^2, \frac{\lambda_j}{2d_j} \chi_{2d_j, 1-\alpha/2}^2 \right]$$

where $\chi_{2d_j, q}^2$ is the q th quantile of the χ^2 distribution with $2d_j$ degrees of freedom (Cox and Oakes 1984, 53–54, 38–40).

For the likelihood-ratio test for homogeneity, let d_g be the total number of deaths in the g th group. Define $T_g = \sum_{i \in g} \tau_i$, where i indexes the individual failure or censoring times. The χ^2 value with $G - 1$ degrees of freedom (where G is the total number of groups) is

$$\chi^2 = 2 \left\{ \left(\sum d_g \right) \log \left(\frac{\sum T_g}{\sum d_g} \right) - \sum d_g \log \left(\frac{T_g}{d_g} \right) \right\}$$

(Lawless 2003, 155).

The log-rank test for homogeneity is the test presented by `sts test`; see [ST] `sts`.

Acknowledgments

`ltable` is based on the `lftbl` command by Henry Krakauer and John Stewart (1991). We also thank Michel Henry-Amar of the Centre Regional François Baclesse, Caen, France, for his comments.

References

- Chiang, C. L. 1984. *The Life Table and Its Applications*. Malabar, FL: Krieger.
- Cox, D. R., and D. Oakes. 1984. *Analysis of Survival Data*. London: Chapman & Hall/CRC.
- Cutler, S. J., and F. Ederer. 1958. Maximum utilization of the life table method in analyzing survival. *Journal of Chronic Diseases* 8: 699–712.
- Greenwood, M. 1926. The natural duration of cancer. *Reports on Public Health and Medical Subjects* 33: 1–26.
- Gross, A. J., and V. A. Clark. 1975. *Survival Distribution: Reliability Applications in the Biomedical Sciences*. New York: Wiley.
- Halley, E. 1693. An estimate of the degrees of the mortality of mankind, drawn from curious tables of the births and funerals at the city of Breslaw; with an attempt to ascertain the price of annuities upon lives. *Philosophical Transactions* 17: 596–610.
- Kahn, H. A., and C. T. Sempos. 1989. *Statistical Methods in Epidemiology*. New York: Oxford University Press.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.
- Krakauer, H., and J. Stewart. 1991. `ssa1: Actuarial or life-table analysis of time-to-event data`. *Stata Technical Bulletin* 1: 23–25. Reprinted in *Stata Technical Bulletin Reprints*, vol. 1, pp. 200–202. College Station, TX: Stata Press.
- Lawless, J. F. 2003. *Statistical Models and Methods for Lifetime Data*. 2nd ed. New York: Wiley.
- Oliveira, A. G. 2013. *Biostatistics Decoded*. Chichester, UK: Wiley.
- Pagano, M., and K. Gauvreau. 2000. *Principles of Biostatistics*. 2nd ed. Belmont, CA: Duxbury.
- Pike, M. C. 1966. A method of analysis of a certain class of experiments in carcinogenesis. *Biometrics* 22: 142–161.
- Ramalheira, C. 2001. `ssa14: Global and multiple causes-of-death life tables`. *Stata Technical Bulletin* 59: 29–45. Reprinted in *Stata Technical Bulletin Reprints*, vol. 10, pp. 333–355. College Station, TX: Stata Press.
- Selvin, S. 2004. *Statistical Analysis of Epidemiologic Data*. 3rd ed. New York: Oxford University Press.

Also see

[ST] `stcox` — Cox proportional hazards model

Title

snapspan — Convert snapshot data to time-span data

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Also see](#)

[Syntax](#)

Description

`snapspan` converts snapshot data for a given subject to time-span data required for use with survival analysis commands, such as `stcox`, `streg`, and `stset`. `snapspan` replaces the data in the specified variables. Transformed variables may be “events” that occur at the instant of the snapshot or retrospective variables that are to apply to the time span ending at the time of the current snapshot.

Quick start

Create a time-span dataset from data containing subject identifier `id`, event variable `evvar` occurring at the time in `tvar`, and other variables measured at that time

```
snapspan id tvar evvar
```

As above, and create new variable `time0` containing the entry time for each record

```
snapspan id tvar evvar, generate(time0)
```

Menu

Statistics > Survival analysis > Setup and utilities > Convert snapshot data to time-span data

Syntax

```
snapspan idvar timevar varlist [ , generate(newt0var) replace ]
```

idvar records the subject ID and may be string or numeric.

timevar records the time of the snapshot; it must be numeric and may be recorded on any scale: date, hour, minute, second, etc.

varlist are the “event” variables, meaning that they occur at the instant of *timevar*. *varlist* can also include retrospective variables that are to apply to the time span ending at the time of the current snapshot. The other variables are assumed to be measured at the time of the snapshot and thus apply from the time of the snapshot forward. See [Specifying varlist](#) below.

Options

generate(*newt0var*) adds *newt0var* to the dataset containing the entry time for each converted time-span record.

replace specifies that it is okay to change the data in memory, even though the dataset has not been saved on disk in its current form.

Remarks and examples

Remarks are presented under the following headings:

[Snapshot and time-span datasets](#)
[Specifying varlist](#)

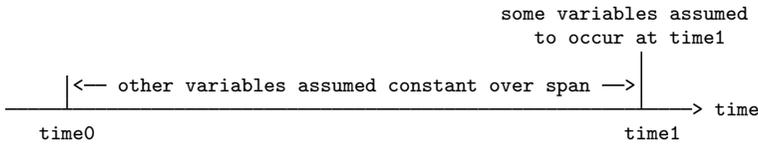
Snapshot and time-span datasets

snapspan converts a snapshot dataset to a time-span dataset. A snapshot dataset records a subject *id*, a *time*, and then other variables measured at the *time*:

Snapshot datasets:

| <i>idvar</i> | <i>timevar</i> | x1 | x2 | ... |
|--------------|----------------|----|----|-----|
| 47 | 12 | 5 | 27 | ... |
| 47 | 42 | 5 | 18 | ... |
| 47 | 55 | 5 | 19 | ... |
| <i>idvar</i> | <i>datevar</i> | x1 | x2 | ... |
| 122 | 14jul1998 | 5 | 27 | ... |
| 122 | 12aug1998 | 5 | 18 | ... |
| 122 | 08sep1998 | 5 | 19 | ... |
| <i>idvar</i> | <i>year</i> | x1 | x2 | ... |
| 122 | 1994 | 5 | 27 | ... |
| 122 | 1995 | 5 | 18 | ... |
| 122 | 1997 | 5 | 19 | ... |

A time-span dataset records a span of time ($time0, time1$):



Time-span data are required, for instance, by `stset` and the `st` system. The variables assumed to occur at `time1` are the failure or event variables. All the other variables are assumed to be constant over the span.

Time-span datasets:

| idvar | time0 | time1 | x1 | x2 | ... | event |
|-------|-----------|-----------|----|----|-----|-------|
| 47 | 0 | 12 | 5 | 13 | ... | 0 |
| 47 | 12 | 42 | 5 | 27 | ... | 0 |
| 47 | 42 | 55 | 5 | 18 | ... | 1 |
| idvar | time0 | time1 | x1 | x2 | ... | event |
| 122 | 01jan1998 | 14jul1998 | 5 | 13 | ... | 0 |
| 122 | 14jul1998 | 12aug1998 | 5 | 27 | ... | 0 |
| 122 | 12aug1998 | 08sep1998 | 5 | 18 | ... | 1 |
| idvar | time0 | time1 | x1 | x2 | ... | event |
| 122 | 1993 | 1994 | 5 | 13 | ... | 0 |
| 122 | 1994 | 1995 | 5 | 27 | ... | 0 |
| 122 | 1995 | 1997 | 5 | 18 | ... | 1 |

To convert snapshot data to time-span data, you need to distinguish between event and nonevent variables. Event variables happen at an instant.

Say that you have a snapshot dataset containing variable `e` recording an event (`e = 1` might record surgery, death, becoming unemployed, etc.) and the rest of the variables—call them `x1`, `x2`, etc.—recording characteristics (such as sex, birth date, blood pressure, or weekly wage). The same data, in snapshot and time-span form, would be

| In snapshot form: | | | | | In time-span form: | | | | | |
|-------------------|------|----|----|----|--------------------|-------|------|----|----|----|
| id | time | x1 | x2 | e | id | time0 | time | x1 | x2 | e |
| 1 | 5 | a1 | b1 | e1 | 1 | . | 5 | . | . | e1 |
| 1 | 7 | a2 | b2 | e2 | 1 | 5 | 7 | a1 | b1 | e2 |
| 1 | 9 | a3 | b3 | e3 | 1 | 7 | 9 | a2 | b2 | e3 |
| 1 | 11 | a4 | b4 | e4 | 1 | 9 | 11 | a3 | b3 | e4 |

`snapspan` converts data from the form on the left to the form on the right:

```
. snapspan id time e, generate(time0) replace
```

The form on the right is suitable for use by `stcox` and `stset` and the other survival analysis commands.

Specifying varlist

The *varlist*—the third variable on—specifies the “event” variables.

In fact, the *varlist* specifies the variables that apply to the time span ending at the time of the current snapshot. The other variables are assumed to be measured at the time of the snapshot and thus apply from the time of the snapshot forward.

Thus *varlist* should include retrospective variables.

For instance, say that the snapshot recorded *bp*, blood pressure; *smokes*, whether the patient smoked in the last 2 weeks; and *event*, a variable recording examination, surgery, etc. Then *varlist* should include *smokes* and *event*. The remaining variables, *bp* and the rest, would be assumed to apply from the time of the snapshot forward.

Suppose that the snapshot recorded *ecs*, employment change status (hired, fired, promoted, etc.); *wage*, the current hourly wage; and *ms*, current marital status. Then *varlist* should include *esc* and *ms* (assuming snapshot records are not generated for reason of *ms* change). The remaining variables, *wage* and the rest, would be assumed to apply from the time of the snapshot forward.

Also see

[\[ST\] stset](#) — Declare data to be survival-time data

Description

The term *st* refers to survival-time data and the commands—most of which begin with the letters *st*—for analyzing these data. If you have data on individual subjects with observations recording that this subject came under observation at time t_0 and that later, at t_1 , a failure or censoring was observed, you have what we call survival-time data.

If you have subject-specific data, with observations recording not a span of time, but measurements taken on the subject at that point in time, you have what we call a snapshot dataset; see [ST] [snapspan](#).

If you have data on populations, with observations recording the number of units under test at time t (subjects alive) and the number of subjects that failed or were lost because of censoring, you have what we call count-time data; see [ST] [ct](#).

| st commands | Description |
|--------------------------------|--|
| <code>stset</code> | Declare data to be survival-time data |
| <code>stdescribe</code> | Describe survival-time data |
| <code>stsum</code> | Summarize survival-time data |
| <code>stvary</code> | Report variables that vary over time |
| <code>stfill</code> | Fill in by carrying forward values of covariates |
| <code>stgen</code> | Generate variables reflecting entire histories |
| <code>stsplit</code> | Split time-span records |
| <code>stjoin</code> | Join time-span records |
| <code>stbase</code> | Form baseline dataset |
| <code>sts</code> | Generate, graph, list, and test the survivor and cumulative hazard functions |
| <code>stir</code> | Report incidence-rate comparison |
| <code>stci</code> | Confidence intervals for means and percentiles of survival time |
| <code>strate</code> | Tabulate failure rate |
| <code>stptime</code> | Calculate person-time |
| <code>stmh</code> | Calculate rate ratios with the Mantel–Haenszel method |
| <code>stmc</code> | Calculate rate ratios with the Mantel–Cox method |
| <code>stcox</code> | Fit Cox proportional hazards model |
| <code>estat concordance</code> | Compute the concordance probability |
| <code>estat phtest</code> | Test Cox proportional-hazards assumption |
| <code>stphplot</code> | Graphically assess the Cox proportional-hazards assumption |
| <code>stcoxkm</code> | Graphically assess the Cox proportional-hazards assumption |

| | |
|-------------------------|--|
| <code>streg</code> | Fit parametric survival models |
| <code>xtstreg</code> | Random-effects parametric survival models |
| <code>mestreg</code> | Multilevel mixed-effects parametric survival models |
| <code>stteffects</code> | Treatment-effects estimation for observational survival-time data |
| <code>stcurve</code> | Plot survivor, hazard, cumulative hazard, or cumulative incidence function |
| <code>stcrreg</code> | Fit competing-risks regression models |
| <code>sttocc</code> | Convert survival-time data to case-control data |
| <code>sttocc</code> | Convert survival-time data to count-time data |
| <code>st_*</code> | Survival analysis subroutines for programmers |

The `st` commands are used for analyzing time-to-absorbing-event (single-failure) data and for analyzing time-to-repeated-event (multiple-failure) data.

You begin an analysis by `stset` your data, which tells Stata the key survival-time variables; see [ST] [stset](#). Once you have `stset` your data, you can use the other `st` commands. If you `save` your data after `stset`ing it, you will not have to `stset` it again in the future; Stata will remember.

The subsequent `st` entries are printed in this manual in alphabetical order. You can skip around, but if you want to be an expert on all of Stata's survival analysis capabilities, we suggest the reading order listed above.

Reference

Cleves, M. A. 1999. [ssa13: Analysis of multiple failure-time data with Stata](#). *Stata Technical Bulletin* 49: 30–39. Reprinted in *Stata Technical Bulletin Reprints*, vol. 9, pp. 338–349. College Station, TX: Stata Press.

Also see

- [ST] [stset](#) — Declare data to be survival-time data
- [ST] [ct](#) — Count-time data
- [ST] [snapshot](#) — Convert snapshot data to time-span data
- [ST] [survival analysis](#) — Introduction to survival analysis
- [ST] [Glossary](#)

Description

These commands are provided for programmers wishing to write new `st` commands.

`st_is` verifies that the data in memory are survival-time (`st`) data. If not, it issues the error message “data not st”, r(119).

`st` is currently “release 2”, meaning that this is the second design of the system. Programs written for the previous release continue to work. (The previous release of `st` corresponds to Stata 5.)

Modern programs code `st_is 2 full` or `st_is 2 analysis`. `st_is 2` verifies that the dataset in memory is in release 2 format; if it is in the earlier format, it is converted to release 2 format. (Older programs simply code `st_is`. This verifies that no new features are `stset` about the data that would cause the old program to break.)

The `full` and `analysis` parts indicate whether the dataset may include past, future, or past and future data. Code `st_is 2 full` if the command is suitable for running on the analysis sample and the past and future data (many data management commands fall into this category). Code `st_is 2 analysis` if the command is suitable for use only with the analysis sample (most statistical commands fall into this category). See [\[ST\] stset](#) for the definitions of past and future.

`st_show` displays the summary of the survival-time variables or does nothing, depending on what you specify when `stsetting` the data. `noshow` requests that `st_show` display nothing.

`st_ct` is a low-level utility that provides risk-group summaries from survival-time data.

Syntax

Verify that data in memory are survival-time data

```
st_is 2 {full | analysis}
```

Display or do not display summary of survival-time variables

```
st_show [ noshow ]
```

Risk-group summaries

```
st_ct " [byvars] " -> newtvar newpopvar newfailvar [newcensvar [newentvar ]]
```

You must have `stset` your data before using `st_is`, `st_show`, and `st_ct`; see [\[ST\] stset](#).

Remarks and examples

Remarks are presented under the following headings:

Definitions of characteristics and st variables
Outline of an st command
Using the st_ct utility
Comparison of st_ct with sttoct
Verifying data
Converting data

Definitions of characteristics and st variables

From a programmer's perspective, `st` is a set of conventions that specify where certain pieces of information are stored and how that information should be interpreted, together with a few subroutines that make it easier to follow the conventions.

At the lowest level, `st` is nothing more than a set of Stata characteristics that programmers may access:

| | |
|----------------------------------|--|
| <code>char _dta[_dta]</code> | <code>st</code> (marks that the data are <code>st</code>) |
| <code>char _dta[st_ver]</code> | 2 (version number) |
| <code>char _dta[st_id]</code> | <i>varname</i> or nothing; <code>id()</code> variable |
| <code>char _dta[st_bt0]</code> | <i>varname</i> or nothing; <code>t0()</code> variable |
| <code>char _dta[st_bt]</code> | <i>varname</i> ; <i>t</i> variable from <code>stset t, ...</code> |
| <code>char _dta[st_bd]</code> | <i>varname</i> or nothing; <code>failure()</code> variable |
| <code>char _dta[st_ev]</code> | list of numbers or nothing; <i>numlist</i> from <code>failure(varname[==numlist])</code> |
| <code>char _dta[st_enter]</code> | contents of <code>enter()</code> or nothing; <i>numlist</i> expanded |
| <code>char _dta[st_exit]</code> | contents of <code>exit()</code> or nothing; <i>numlist</i> expanded |
| <code>char _dta[st_orig]</code> | contents of <code>origin()</code> or nothing; <i>numlist</i> expanded |
| <code>char _dta[st_bs]</code> | # or 1; <code>scale()</code> value |
| <code>char _dta[st_o]</code> | <code>_origin</code> or # |
| <code>char _dta[st_s]</code> | <code>_scale</code> or # |
| <code>char _dta[st_ifexp]</code> | <i>exp</i> or nothing; from <code>stset ... if exp ...</code> |
| <code>char _dta[st_if]</code> | <i>exp</i> or nothing; contents of <code>if()</code> |
| <code>char _dta[st_ever]</code> | <i>exp</i> or nothing; contents of <code>ever()</code> |
| <code>char _dta[st_never]</code> | <i>exp</i> or nothing; contents of <code>never()</code> |
| <code>char _dta[st_after]</code> | <i>exp</i> or nothing; contents of <code>after()</code> |
| <code>char _dta[st_befor]</code> | <i>exp</i> or nothing; contents of <code>before()</code> |
| <code>char _dta[st_wt]</code> | weight type or nothing; user-specified weight |
| <code>char _dta[st_wv]</code> | <i>varname</i> or nothing; user-specified weighting variable |
| <code>char _dta[st_w]</code> | <code>[weighttype=weightvar]</code> or nothing |
| <code>char _dta[st_show]</code> | <code>noshow</code> or nothing |
| <code>char _dta[st_t]</code> | <code>_t</code> (for compatibility with release 1) |
| <code>char _dta[st_t0]</code> | <code>_t0</code> (for compatibility with release 1) |
| <code>char _dta[st_d]</code> | <code>_d</code> (for compatibility with release 1) |
| <code>char _dta[st_n0]</code> | # or nothing; number of <code>st</code> notes |
| <code>char _dta[st_n1]</code> | text of first note or nothing |
| <code>char _dta[st_n2]</code> | text of second note or nothing |
| <code>char _dta[st_set]</code> | text or nothing. If filled in, <code>streset</code> (see [ST] stset) will refuse to execute and present this text as the reason |

All st datasets also have the following four variables:

```

_t0  time of entry (in t units) into risk pool
_t   time of exit (in t units) from risk pool
_d   contains 1 if failure, 0 if censoring
_st  contains 1 if observation is to be used and 0 otherwise

```

Thus, in a program, you might code

```

display "the failure/censoring base time variable is _t"
display "and its mean in the uncensored subsample is"
summarize _t if _d

```

No matter how simple or complicated the data, these four variables exist and are filled in. For instance, in simple data, `_t0` might contain 0 for every observation, and `_d` might always contain 1.

Some st datasets also contain the variables

```

_origin  evaluated value of origin()
_scale   evaluated value of scale()

```

The `_dta[st_o]` characteristic contains either the name `_origin` or a number, often 0. It contains a number when the origin does not vary across observations. `_dta[st_s]` works the same way with the `scale()` value. Thus the origin and scale are `_dta[st_o]` and `_dta[st_s]`. In fact, these characteristics are seldom used because variables `_t` and `_t0` are already adjusted.

Some st datasets have an `id()` variable that clusters together records on the same subject. The name of the variable varies, and the name can be obtained from the `_dta[st_id]` characteristic. If there is no `id()` variable, the characteristic contains nothing.

Outline of an st command

If you are writing a new st command, place `st_is` near the top of your code to ensure that your command does not execute on inappropriate data. Also place `st_show` following the parsing of your command's syntax to display the key st variables. The minimal outline for an st command is

```

program st name
  version 14.2
  st_is 2 ...
  ... syntax command ...
  ... determined there are no syntax errors ...
  st_show
  ... guts of program ...
end

```

`st_is 2` appears even before the input is parsed. This is to avoid irritating users when they type a command, get a syntax error, work hard to eliminate the error, and then learn that "data not st".

A fuller outline for an st command, particularly one that performs analysis on the data, is

```

program st name
  version 14.2
  st_is 2 ...
  syntax ... [, ... noSHow ... ]
  st_show 'show'
  marksample touse
  quietly replace 'touse' = 0 if _st==0
  ... guts of program ...
end

```

All calculations and actions are to be restricted, at the least, to observations for which `_st` \neq 0. Observations with `_st` = 0 are to be ignored.

Using the `st_ct` utility

`st_ct` converts the data in memory to observations containing summaries of risk groups. Consider the code

```
st_is 2 analysis
preserve
st_ct "" -> t pop die
```

Typing this would change the data in memory to contain something akin to count-time data. The transformed data would have observations containing

```
t      time
pop    population at risk at time t
die    number who fail at time t
```

There would be one record per time `t`, and the data would be sorted by `t`. The original data are discarded, which is why you should code `preserve`; see [P] [preserve](#).

The above three lines of code could be used as the basis for calculating the Kaplan–Meier product-limit survivor-function estimate. The rest of the code is

```
keep if die
generate double hazard = die/pop
generate double km     = 1-hazard if _n==1
replace   km          = (1-hazard)*km[_n-1] if _n>1
```

`st_ct` can be used to obtain risk groups separately for subgroups of the population. The code

```
st_is 2 analysis
preserve
st_ct "race sex" -> t pop die
```

would change the data in memory to contain

```
race
sex
t      time
pop    population at risk at time t
die    number who fail at time t
```

There would be one observation for each `race–sex–t` combination, and the data would be sorted by `race sex t`.

With this dataset, you could calculate the Kaplan–Meier product-limit survivor-function estimate for each `race–sex` group by coding

```
keep if die
generate double hazard = die/pop
by race sex: generate double km = 1-hazard if _n==1
by race sex: replace   km = (1-hazard)*km[_n-1] if _n>1
```

`st_ct` is a convenient subroutine. The above code fragment works regardless of the complexity of the underlying survival-time data. It does not matter whether there is one record per subject, no censoring, and one failure per subject, or multiple records per subject, gaps, and recurring failures for the same subject. `st_ct` forms risk groups that summarize the events recorded by the data.

`st_ct` can provide the number of censored records and the number who enter the risk group. The code

```
st_ct "" -> t pop die cens ent
```

creates records containing

```

t      time
pop    population at risk at time t
die    number who fail at time t
cens   number who are censored at t (after the failures)
ent    number who enter at t (after the censorings)

```

As before,

```
st_ct "race sex" -> t pop die cens ent
```

would create a similar dataset with records for each `race-sex` group.

Comparison of `st_ct` with `sttoct`

`sttoct`—see [ST] [sttoct](#)—is related to `st_ct`, and in fact, `sttoct` is implemented in terms of `st_ct`. The differences between them are that

- `sttoct` creates `ct` data, meaning that the dataset is marked as being `ct`. `st_ct` merely creates a useful dataset; it does not `ctset` the data.
- `st_ct` creates a total population at-risk variable—which is useful in programming—but `sttoct` creates no such variable.
- `sttoct` eliminates thrashings—censorings and reentries of the same subject as covariates change—if there are no gaps, strata shifting, etc. `st_ct` does not do this. Thus, at a particular time, `sttoct` might show that there are two lost to censoring and none entered, whereas `st_ct` might show 12 censorings and 10 entries. This makes no difference in calculating the number at risk and the number who fail, which are the major ingredients in survival calculations.
- `st_ct` is faster.

Verifying data

As long as you code `st_is` at the top of your program, you need not verify the consistency of the data. That is, you need not verify that subjects do not fail before they enter, etc.

The dataset is verified when you `stset` it. If you make a substantive change to the data, you must rerun `stset` (which can be done by typing `stset` or `streset` without arguments) to reverify that all is well.

Converting data

If you write a program that converts the data from one form of `st` data to another, or from `st` data to something else, be sure to issue the appropriate `stset` command. For instance, a command we have written, `stbase`, converts the data from `st` to a simple cross-section in one instance. In our program, we coded `stset`, `clear` so that all other `st` commands would know that these are no longer `st` data and that making `st` calculations on them would be inappropriate.

Even if we had forgotten, other `st` programs would have found many of the key `st` variables missing and would have ended with a “[such-and-such] not found” error.

Also see

[ST] [stset](#) — Declare data to be survival-time data

[ST] [sttocc](#) — Convert survival-time data to count-time data

[ST] [survival analysis](#) — Introduction to survival analysis

Title

stbase — Form baseline dataset

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Also see](#)

[Syntax](#)

Description

`stbase` without the `at()` option converts multiple-record `st` data to `st` data with every variable set to its value at baseline, defined as the earliest time at which each subject was observed. `stbase` without `at()` does nothing to single-record `st` data.

`stbase, at()` converts single- or multiple-record `st` data to a cross-sectional dataset (not `st` data), recording the number of failures at the specified time. All variables are given their values at baseline—the earliest time at which each subject was observed. In this form, single-failure data could be analyzed by logistic regression and multiple-failure data by Poisson regression, for instance.

`stbase` can be used with single- or multiple-record or single- or multiple-failure `st` data.

Quick start

Set all variables to their values at the earliest time the subject was observed using `stset` data

```
stbase
```

Create a dataset with one observation per subject, recording number of failures at time 10, with all variables set to the value at the earliest time the subject was observed

```
stbase, at(10)
```

Menu

Statistics > Survival analysis > Setup and utilities > Form baseline dataset

Syntax

```
stbase [if] [in] [, options]
```

| <i>options</i> | Description |
|----------------|-------------|
|----------------|-------------|

Main

| | |
|---------------------------------|---|
| <code>at(#)</code> | convert single/multiple-record st data to cross-sectional dataset at time # |
| <code>gap(<i>newvar</i>)</code> | name of variable containing gap time; default is <code>gap</code> or <code>gaptime</code> |
| <code>replace</code> | overwrite current data in memory |
| <code>noshow</code> | do not show st setting information |
| <code>nopreserve</code> | programmer's option; see <i>Options</i> below |

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

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] `stset`.

`nopreserve` does not appear in the dialog box.

Options

Main

`at(#)` changes what `stbase` does. Without the `at()` option, `stbase` produces another related st dataset. With the `at()` option, `stbase` produces a related cross-sectional dataset.

`gap(newvar)` is allowed only with `at()`; it specifies the name of a new variable to be added to the data containing the amount of time the subject was not at risk after entering and before # as specified in `at()`. If `gap()` is not specified, the new variable will be named `gap` or `gaptime`, depending on which name does not already exist in the data.

`replace` specifies that it is okay to change the data in memory, even though the dataset has not been saved to disk in its current form.

`noshow` prevents `stbase` from showing the key st variables. This option is rarely used because most people type `stset`, `show` or `stset`, `noshow` to set once and for all whether they want to see these variables mentioned at the top of the output of every st command; see [ST] `stset`.

The following option is available with `stbase` but is not shown in the dialog box:

`nopreserve` is for use by programmers using `stbase` as a subroutine. It specifies that `stbase` not preserve the original dataset so that it can be restored should an error be detected or should the user press *Break*. Programmers would specify this option if, in their program, they had already preserved the original data.

Remarks and examples

Remarks are presented under the following headings:

stbase without the at() option

stbase with the at() option

Single-failure st data where all subjects enter at time 0

Single-failure st data where some subjects enter after time 0

Single-failure st data with gaps and perhaps delayed entry

Multiple-failure st data


```

. stcox x1 x2
Iteration 0:  log likelihood = -5034.9569
Iteration 1:  log likelihood = -4978.4198
Iteration 2:  log likelihood = -4978.1915
Iteration 3:  log likelihood = -4978.1914
Refining estimates:
Iteration 0:  log likelihood = -4978.1914
Cox regression -- Breslow method for ties
No. of subjects =          926          Number of obs   =          1,734
No. of failures =           808
Time at risk   =         435855
Log likelihood =  -4978.1914          LR chi2(2)       =          113.53
                                          Prob > chi2     =           0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----|------------|-----------|-------|-------|----------------------|----------|
| x1 | 2.273456 | .216537 | 8.62 | 0.000 | 1.886311 | 2.740059 |
| x2 | .329011 | .0685638 | -5.33 | 0.000 | .2186883 | .4949888 |

with these data. You now wish to fit that same model but this time use the values of x1 and x2 at baseline. You do this by typing

```

. stbase, replace
notes:
  1. no gaps
  2. there were multiple failures or reentries after failures
  3. baseline data has multiple records per id(id)
  4. all records have covariate values at baseline
. stcox x1 x2
Iteration 0:  log likelihood = -7886.9779
Iteration 1:  log likelihood = -7863.9974
Iteration 2:  log likelihood = -7863.9295
Iteration 3:  log likelihood = -7863.9295
Refining estimates:
Iteration 0:  log likelihood = -7863.9295
Cox regression -- Breslow method for ties
No. of subjects =          926          Number of obs   =          1,734
No. of failures =         1,337
Time at risk   =         435855
Log likelihood =  -7863.9295          LR chi2(2)       =           46.10
                                          Prob > chi2     =           0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----|------------|-----------|-------|-------|----------------------|----------|
| x1 | 1.413195 | .1107945 | 4.41 | 0.000 | 1.211903 | 1.647921 |
| x2 | .4566673 | .0765272 | -4.68 | 0.000 | .3288196 | .6342233 |

Another way you could perform the analysis is to type

```

. generate x1_0 = x1
. generate x2_0 = x2
. stfill x1_0 x2_0, baseline
. stcox x1 x2

```

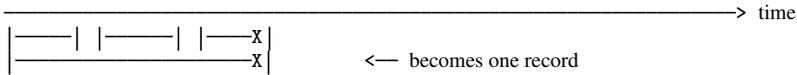
See [\[ST\] stfill](#). The method you use makes no difference, but if there were many explanatory variables, stbase would be easier.

stbase changes the data to record the same events but changes the values of all other variables to their values at the earliest time the subject was observed.

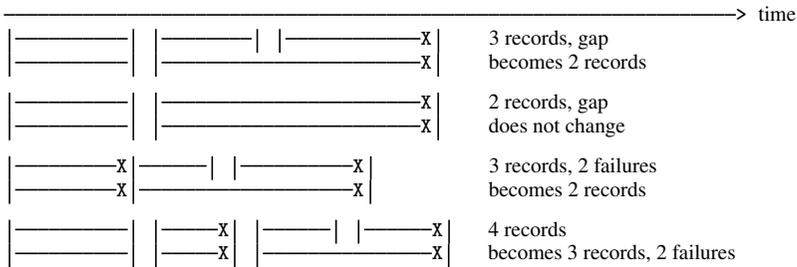
stbase also simplifies the st data where possible. Say that one of your subjects has three records in the original data and ends in a failure:



After running stbase, this subject would have one record in the data:



Here are some other examples of how stbase would process records with gaps and multiple failure events:



The following example shows numerically what is shown in the diagram above.

```
. use http://www.stata-press.com/data/r14/stbasexmpl, clear
. list, sepby(id)
```

| | id | time0 | time | wgt | death |
|-------|----|-------|------|-----|-------|
| 1. | 1 | 0 | 2 | 114 | 0 |
| 2. | 1 | 3 | 5 | 110 | 0 |
| 3. | 1 | 5 | 11 | 118 | 1 |
| <hr/> | | | | | |
| 4. | 2 | 0 | 2 | 120 | 0 |
| 5. | 2 | 3 | 11 | 111 | 1 |
| <hr/> | | | | | |
| 6. | 3 | 0 | 2 | 108 | 1 |
| 7. | 3 | 2 | 4 | 105 | 0 |
| 8. | 3 | 4 | 7 | 113 | 1 |
| <hr/> | | | | | |
| 9. | 4 | 0 | 2 | 98 | 0 |
| 10. | 4 | 3 | 4 | 101 | 1 |
| 11. | 4 | 5 | 6 | 106 | 0 |
| 12. | 4 | 6 | 11 | 104 | 1 |

```
. stset time, id(id) fail(death) time0(time0) exit(time .)
      id: id
      failure event: death != 0 & death < .
obs. time interval: (time0, time]
exit on or before: time .
```

```
12 total observations
0 exclusions
```

```
12 observations remaining, representing
4 subjects
6 failures in multiple-failure-per-subject data
36 total analysis time at risk and under observation
      at risk from t = 0
earliest observed entry t = 0
last observed exit t = 11
```

```
. list, sepby(id)
```

| | id | time0 | time | wgt | death | _st | _d | _t | _t0 |
|-----|----|-------|------|-----|-------|-----|----|----|-----|
| 1. | 1 | 0 | 2 | 114 | 0 | 1 | 0 | 2 | 0 |
| 2. | 1 | 3 | 5 | 110 | 0 | 1 | 0 | 5 | 3 |
| 3. | 1 | 5 | 11 | 118 | 1 | 1 | 1 | 11 | 5 |
| 4. | 2 | 0 | 2 | 120 | 0 | 1 | 0 | 2 | 0 |
| 5. | 2 | 3 | 11 | 111 | 1 | 1 | 1 | 11 | 3 |
| 6. | 3 | 0 | 2 | 108 | 1 | 1 | 1 | 2 | 0 |
| 7. | 3 | 2 | 4 | 105 | 0 | 1 | 0 | 4 | 2 |
| 8. | 3 | 4 | 7 | 113 | 1 | 1 | 1 | 7 | 4 |
| 9. | 4 | 0 | 2 | 98 | 0 | 1 | 0 | 2 | 0 |
| 10. | 4 | 3 | 4 | 101 | 1 | 1 | 1 | 4 | 3 |
| 11. | 4 | 5 | 6 | 106 | 0 | 1 | 0 | 6 | 5 |
| 12. | 4 | 6 | 11 | 104 | 1 | 1 | 1 | 11 | 6 |

```
. stbase, replace
```

```
      failure _d: death
      analysis time _t: time
exit on or before: time .
      id: id
```

```
notes:
```

1. there were gaps
2. there were multiple failures or reentries after failures
3. baseline data has multiple records per id(id)
4. all records have covariate values at baseline

```
. list, sepby(id)
```

| | id | time0 | time | wgt | death | _st | _d | _t | _t0 |
|----|----|-------|------|-----|-------|-----|----|----|-----|
| 1. | 1 | 0 | 2 | 114 | 0 | 1 | 0 | 2 | 0 |
| 2. | 1 | 3 | 11 | 114 | 1 | 1 | 1 | 11 | 3 |
| 3. | 2 | 0 | 2 | 120 | 0 | 1 | 0 | 2 | 0 |
| 4. | 2 | 3 | 11 | 120 | 1 | 1 | 1 | 11 | 3 |
| 5. | 3 | 0 | 2 | 108 | 1 | 1 | 1 | 2 | 0 |
| 6. | 3 | 2 | 7 | 108 | 1 | 1 | 1 | 7 | 2 |
| 7. | 4 | 0 | 2 | 98 | 0 | 1 | 0 | 2 | 0 |
| 8. | 4 | 3 | 4 | 98 | 1 | 1 | 1 | 4 | 3 |
| 9. | 4 | 5 | 11 | 98 | 1 | 1 | 1 | 11 | 5 |

stbase with the at() option

`stbase`, `at()` produces a cross-sectional dataset recording the status of each subject at the specified time. This new dataset is not `st`. Four “new” variables are created:

- the first entry time for the subject,
- the time on gap,
- the time at risk, and
- the number of failures during the time at risk.

The names given to those variables depend on how your data are `stset`. Pretend that your `stset` command was

```
. stset var1, failure(var2) time0(var3) ...
```

Then

| | | |
|-------------------------------------|---------------|--|
| the first entry time | will be named | <code>var3</code> or <code>time0</code> or <code>_t0</code> |
| the time on gap | will be named | <code>gap()</code> or <code>gap</code> or <code>gaptime</code> |
| the time at risk | will be named | <code>var1</code> |
| the number of (or whether) failures | will be named | <code>var2</code> or <code>failure</code> or <code>_d</code> |

The names may vary because, for instance, if you did not specify a `var2` variable when you `stset` your data, `stbase`, `at()` looks around for a name.

You need not memorize this; the names are obvious from the output produced by `stbase`, `at()`.

Consider the actions of `stbase`, `at()` with some particular `st` datasets. Pretend that the command given is

```
. use http://www.stata-press.com/data/r14/stbasexmpl2, clear
. list, sepby(id)
```

| | id | time0 | time | wgt | death |
|----|----|-------|------|-----|-------|
| 1. | 1 | 0 | 2 | 114 | 0 |
| 2. | 1 | 2 | 8 | 110 | 0 |
| 3. | 1 | 8 | 11 | 118 | 1 |
| 4. | 2 | 0 | 1 | 120 | 0 |
| 5. | 2 | 1 | 3 | 111 | 0 |
| 6. | 2 | 3 | 8 | 108 | 0 |
| 7. | 2 | 8 | 10 | 98 | 1 |

```
. stset time, id(id) fail(death) time0(time0)
      id: id
      failure event: death != 0 & death < .
obs. time interval: (time0, time]
exit on or before: failure
```

```
7 total observations
0 exclusions
```

```
7 observations remaining, representing
2 subjects
2 failures in single-failure-per-subject data
21 total analysis time at risk and under observation
      at risk from t =      0
earliest observed entry t =      0
last observed exit t =     11
```

```
. list, sepby(id)
```

| | id | time0 | time | wgt | death | _st | _d | _t | _t0 |
|----|----|-------|------|-----|-------|-----|----|----|-----|
| 1. | 1 | 0 | 2 | 114 | 0 | 1 | 0 | 2 | 0 |
| 2. | 1 | 2 | 8 | 110 | 0 | 1 | 0 | 8 | 2 |
| 3. | 1 | 8 | 11 | 118 | 1 | 1 | 1 | 11 | 8 |
| 4. | 2 | 0 | 1 | 120 | 0 | 1 | 0 | 1 | 0 |
| 5. | 2 | 1 | 3 | 111 | 0 | 1 | 0 | 3 | 1 |
| 6. | 2 | 3 | 8 | 108 | 0 | 1 | 0 | 8 | 3 |
| 7. | 2 | 8 | 10 | 98 | 1 | 1 | 1 | 10 | 8 |

```
. stbase, at(5) replace
```

```
    failure _d: death
analysis time _t: time
           id: id
```

```
data now cross-section at time 5
```

| Variable | description | | | | |
|----------|---|------|-----------|-----|-----|
| id | subject identifier | | | | |
| time0 | first entry time | | | | |
| gap | time on gap | | | | |
| time | time at risk | | | | |
| death | number of failures during interval time | | | | |
| Variable | Obs | Mean | Std. Dev. | Min | Max |
| time0 | 2 | 0 | 0 | 0 | 0 |
| gap | 2 | 0 | 0 | 0 | 0 |
| time | 2 | 5 | 0 | 5 | 5 |
| death | 2 | 0 | 0 | 0 | 0 |

```
. list
```

| | id | wgt | death | time | time0 | gap |
|----|----|-----|-------|------|-------|-----|
| 1. | 1 | 114 | 0 | 5 | 0 | 0 |
| 2. | 2 | 120 | 0 | 5 | 0 | 0 |

thus producing a cross-section at analysis time 5.

Note that the value of time specified with the `at()` option must correspond to time in the analysis scale, that is, t . See [ST] [stset](#) for a definition of analysis time.

Single-failure st data where all subjects enter at time 0

The result of `stbase, at(5)` would be one record per subject. Any subject who was censored before time 5 would not appear in the data; the rest would. Those that failed after time 5 will be recorded as having been censored at time 5 ($failvar = 0$); those that failed at time 5 or earlier will have $failvar = 1$.

$timevar$ will contain

```
for the failures:
time of failure   if failed on or before time 5 or
5                if the subject has not failed yet
for the censored:
5                if the subject has not failed yet
```

With such data, you could perform

- logistic regression of $failvar$ on any of the characteristics or
- incidence-rate analysis, summing the failures (perhaps within strata) and the time at risk, $timevar$.

With these data, you could examine 5-year survival probabilities.

Single-failure st data where some subjects enter after time 0

The data produced by `stbase`, at(5) would be similar to the above, except

- persons who enter on or after time 5 would not be included in the data (because they have not entered yet) and
- the time at risk, *timevar*, would properly account for the time at which each patient entered.

timevar (the time at risk) will contain

| | |
|-------------------|---|
| for the failures: | |
| time of failure | if failed on or before time 5 (or less because |
| or less | the subject may not have entered at time 0); or |
| 5 or less | if the subject has not failed yet (or less |
| | because the subject may not have entered at time 0) |
| for the censored: | |
| 5 or less | if the subject has not failed yet (or less |
| | because the subject may not have entered at time 0) |

Depending on the analysis you are performing, you may have to discard those that enter late. This is easy to do because `t0` contains the first time of entry.

With these data, you could perform the following:

- Logistic regression of *failvar* on any of the characteristics, but only if you restricted the sample to `if t0==0` because those who entered after time 0 have a lesser risk of failing over the fixed interval.
- Incidence-rate analysis, summing the failures (perhaps within stratum) and the time at risk, *timevar*. Here you would have to do nothing differently from what you did in the [previous example](#). The time-at-risk variable already includes the time of entry for each patient.

Single-failure st data with gaps and perhaps delayed entry

These data will be similar to the delayed-entry, no-gap data, but `gap` will contain 0 only for those observations that have no gap.

If analyzing these data, you could perform

- logistic regression, but the sample must be restricted to `if t0==0 & gap==0`, or
- incidence-rate analysis, and nothing would need to be done differently; the time at risk, *timevar*, accounts for late entry and gaps.

Multiple-failure st data

The multiple-failure case parallels the single-failure case, except that `fail` will not solely contain 0 and 1; it will contain 0, 1, 2, ..., depending on the number of failures observed. Regardless of late entry, gaps, etc., you could perform

- Poisson regression of `fail`, the number of events, but remember to specify `exposure(timevar)`, and
- incidence-rate analysis.

Also see

[ST] [stfill](#) — Fill in by carrying forward values of covariates

[ST] [stset](#) — Declare data to be survival-time data

Title

stci — Confidence intervals for means and percentiles of survival time

| | | | |
|-----------------------------|--------------------------------------|--------------------------------|--------------------------------------|
| Description | Quick start | Menu | Syntax |
| Options | Remarks and examples | Stored results | Methods and formulas |
| References | Also see | | |

Description

`stci` computes means and percentiles of survival time, standard errors, and confidence intervals. For multiple-event data, survival time is the time until a failure.

`stci` can be used with single- or multiple-record or single- or multiple-failure `st` data.

Quick start

Median survival time with standard error and 95% confidence interval using `stset` data

```
stci
```

Also report medians with standard errors and confidence intervals for each level of `v1`

```
stci, by(v1)
```

As above, but report 99% confidence intervals

```
stci, by(v1) level(99)
```

Report the 75th percentile of survival times instead of the medians

```
stci, by(v1) p(75)
```

Mean survival time, computed by exponentially extending curve to zero if last follow-up time is censored

```
stci, emean
```

As above, and plot the extended survivor function

```
stci, emean graph
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > CIs for means and percentiles of survival time

Syntax

```
stci [if] [in] [, options]
```

| <i>options</i> | Description |
|---------------------------------|--|
| Main | |
| <code>by(<i>varlist</i>)</code> | perform separate calculations for each group of <i>varlist</i> |
| <code>median</code> | calculate median survival times; the default |
| <code>rmean</code> | calculate mean survival time restricted to longest follow-up time |
| <code>emean</code> | calculate the mean survival time by exponentially extending the survival curve to zero |
| <code>p(#)</code> | compute the # percentile of survival times |
| <code>ccorr</code> | calculate the standard error for <code>rmean</code> using a continuity correction |
| <code>noshow</code> | do not show st setting information |
| <code>dd(#)</code> | set maximum number of decimal digits to report |
| <code>level(#)</code> | set confidence level; default is <code>level(95)</code> |
| <code>graph</code> | plot exponentially extended survivor function |
| <code>tmax(#)</code> | set maximum analysis time of # to be plotted |

Plot

cline_options affect rendition of the plotted lines

Add plots

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

Y axis, X axis, Titles, Legend, Overall

twoway_options any options other than `by()` documented in [G-3] *twoway_options*

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

`by` is allowed; see [D] `by`.

Options

Main

`by(varlist)` specifies that separate calculations be made for each group identified by equal values of the variables in *varlist*, resulting in separate summaries and an overall total. *varlist* may contain any number of variables, each of which may be string or numeric.

`median` specifies median survival times. This is the default.

`rmean` and `emean` specify mean survival times. If the longest follow-up time is censored, `emean` (extended mean) computes the mean survival by exponentially extending the survival curve to zero, and `rmean` (restricted mean) computes the mean survival time restricted to the longest follow-up time. If the longest follow-up time is a failure, the restricted mean survival time and the extended mean survival time are equal.

`p(#)` specifies the percentile of survival time to be computed. For example, `p(25)` will compute the 25th percentile of survival times, and `p(75)` will compute the 75th percentile of survival times. Specifying `p(50)` is the same as specifying the `median` option.

`ccorr` specifies that the standard error for the restricted mean survival time be computed using a continuity correction. `ccorr` is valid only with the `rmean` option.

`noshow` prevents `stci` 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](#).

`dd(#)` specifies the maximum number of decimal digits to be reported for standard errors and confidence intervals. This option affects only how values are reported and not how they are calculated.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [U] [20.7 Specifying the width of confidence intervals](#).

`graph` specifies that the exponentially extended survivor function be plotted. This option is valid only when the `emean` option is also specified and is not valid in conjunction with the `by()` option.

`tmax(#)` is for use with the `graph` option. It specifies the maximum analysis time to be plotted.

Plot

`cline_options` affect the rendition of the plotted lines; see [G-3] [cline_options](#).

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](#), excluding `by()`. These include options for titling the graph (see [G-3] [title_options](#)) and for saving the graph to disk (see [G-3] [saving_option](#)).

Remarks and examples

Remarks are presented under the following headings:

Single-failure data

Multiple-failure data

Single-failure data

Here is an example of `stci` with single-record survival data:

```
. use http://www.stata-press.com/data/r14/page2
. stset, noshow
. stci
```

| | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|-------|--------------------|-----|-----------|----------------------|-----|
| total | 40 | 232 | 2.562933 | 213 | 239 |

```
. stci, by(group)
```

| group | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|-------|--------------------|-----|-----------|----------------------|-----|
| 1 | 19 | 216 | 7.661029 | 190 | 234 |
| 2 | 21 | 233 | 3.081611 | 232 | 280 |
| total | 40 | 232 | 2.562933 | 213 | 239 |

In the example above, we obtained the median survival time, by default.

To obtain the 25th or any other percentile of survival time, specify the `p(#)` option.

```
. stci, p(25)
```

| | no. of subjects | 25% | Std. Err. | [95% Conf. Interval] | |
|-------|--------------------|-----|-----------|----------------------|-----|
| total | 40 | 198 | 10.76878 | 164 | 220 |

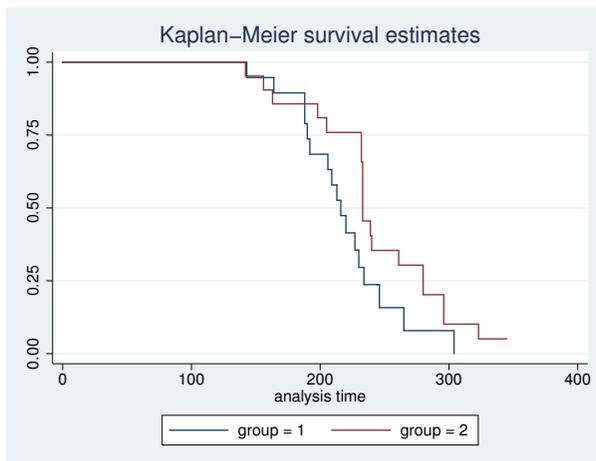
```
. stci, p(25) by(group)
```

| group | no. of subjects | 25% | Std. Err. | [95% Conf. Interval] | |
|-------|--------------------|-----|-----------|----------------------|-----|
| 1 | 19 | 190 | 13.43601 | 143 | 213 |
| 2 | 21 | 232 | 19.42378 | 142 | 233 |
| total | 40 | 198 | 10.76878 | 164 | 220 |

The p -percentile of survival time is the analysis time at which $p\%$ of subjects have failed and $1 - p\%$ have not. In the table above, 25% of subjects in group 1 failed by time 190, whereas 25% of subjects in group 2 failed by time 232, indicating a better survival experience for this group.

We can verify the quantities reported by `stci` by plotting and examining the Kaplan–Meier survival curves.

```
. sts graph, by(group)
```



The mean survival time reported by `rmean` is calculated as the area under the Kaplan–Meier survivor function. If the observation with the largest analysis time is censored, the survivor function does not go to zero. Consequently, the area under the curve underestimates the mean survival time.

In the graph above, the survival probability for `group = 1` goes to 0 at analysis time 344, but the survivor function for `group = 2` never goes to 0. For these data, the mean survival time for `group = 1` will be properly estimated, but it will be underestimated for `group = 2`. When we specify the `rmean` option, Stata informs us if any of the mean survival times is underestimated.

```
. stci, rmean by(group)
```

| group | no. of subjects | restricted mean | Std. Err. | [95% Conf. Interval] | |
|-------|-----------------|-----------------|-----------|----------------------|---------|
| 1 | 19 | 218.7566 | 9.122424 | 200.877 | 236.636 |
| 2 | 21 | 241.8571(*) | 11.34728 | 219.617 | 264.097 |
| total | 40 | 231.3522(*) | 7.700819 | 216.259 | 246.446 |

(*) largest observed analysis time is censored, mean is underestimated

Stata flagged the mean for `group = 2` and the overall mean as being underestimated.

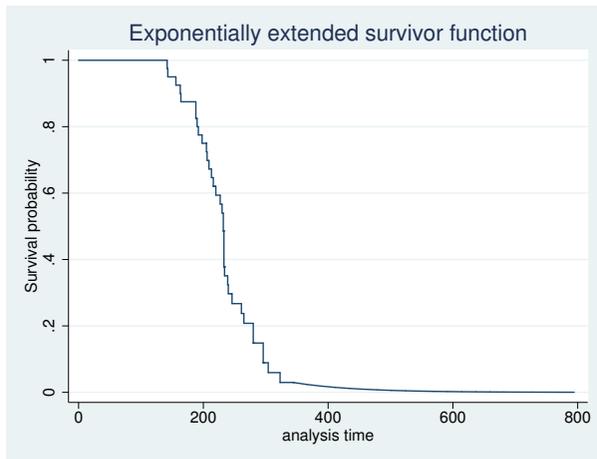
If the largest observed analysis time is censored, `stci`'s `emean` option extends the survivor function from the last observed time to zero by using an exponential function and computes the area under the entire curve.

```
. stci, emean
```

| | no. of subjects | extended mean |
|-------|-----------------|---------------|
| total | 40 | 234.2557 |

The resulting area must be evaluated with care because it is an ad hoc approximation that can at times be misleading. We recommend that you plot and examine the extended survivor function. This is facilitated by the use of `stci`'s `graph` option.

```
. stci, emean graph
```



stci also works with multiple-record survival data. Here is a summary of the multiple-record Stanford heart transplant data introduced in [ST] stset:

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. stset, noshow
. stci
```

| | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|-------|-----------------|-----|-----------|----------------------|-----|
| total | 103 | 100 | 38.64425 | 69 | 219 |

stci with the by() option may produce results with multiple-record data that you might think are in error:

```
. stci, by(posttran)
```

| posttran | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|----------|-----------------|-----|-----------|----------------------|-----|
| 0 | 103 | 149 | 43.81077 | 69 | 340 |
| 1 | 69 | 96 | 58.71712 | 45 | 285 |
| total | 103 | 100 | 38.64425 | 69 | 219 |

For the number of subjects, $103 + 69 \neq 103$. The posttran variable is not constant for the subjects in this dataset:

```
. stvary posttran
```

| variable | subjects for whom the variable is | | | | |
|----------|-----------------------------------|---------|---------------|----------------|-------------------|
| | constant | varying | never missing | always missing | sometimes missing |
| posttran | 34 | 69 | 103 | 0 | 0 |

In this dataset, subjects have one or two records. All subjects were eligible for heart transplantation. They have one record if they die or are lost because of censoring before transplantation, and they have two records if the operation was performed. Then the first record records their survival up to transplantation, and the second records their subsequent survival. `posttran` is 0 in the first record and 1 in the second.

Therefore, all 103 subjects have records with `posttran = 0`, and when `stci` reported results for this group, it summarized the pretransplantation survival. The median survival time was 149 days.

The `posttran = 1` line of `stci`'s output summarizes the posttransplantation survival: 69 patients underwent transplantation, and the median survival time was 96 days. For these data, this is not 96 more days, but 96 days in total. That is, the clock was not reset on transplantation. Thus, without attributing cause, we can describe the differences between the groups as an increased hazard of death at early times followed by a decreased hazard later.

Multiple-failure data

If you simply type `stci` with multiple-failure data, the reported survival time is the survival time to the first failure, assuming that the hazard function is not indexed by number of failures.

Here we have some multiple-failure data:

```
. use http://www.stata-press.com/data/r14/mfail2
. st
-> stset t, id(id) failure(d) time0(t0) exit(time .) noshow
           id: id
           failure event: d != 0 & d < .
obs. time interval: (t0, t]
exit on or before: time .
. stci
```

| | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|-------|-----------------|-----|-----------|----------------------|-----|
| total | 926 | 420 | 13.42537 | 394 | 451 |

To understand this output, let's also obtain output for each failure separately:

```
. stgen nf = nfailures()
. stci, by(nf)
```

| nf | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|-------|-----------------|-----|-----------|----------------------|-----|
| 0 | 926 | 399 | 13.91796 | 381 | 430 |
| 1 | 529 | 503 | 28.53425 | 425 | 543 |
| 2 | 221 | 687 | 69.38412 | 549 | 817 |
| 3 | 58 | . | . | . | . |
| total | 926 | 420 | 13.42537 | 394 | 451 |

The `stgen` command added, for each subject, a variable containing the number of previous failures. `nf` is 0 for a subject, up to and including the first failure. Then `nf` is 1 up to and including the second failure, and then it is 2, and so on; see [\[ST\] stgen](#).

The first line, corresponding to `nf = 0`, states that among those who had experienced no failures yet, the median time to first failure is 399.

Similarly, the second line, corresponding to `nf = 1`, is for those who have already experienced one failure. The median time of second failures is 503.

When we simply typed `stci`, we obtained the same information shown as the total line of the more detailed output. The total survival time distribution is an estimate of the distribution of the time to first failure, assuming that the hazard function, $h(t)$, is the same across failures—that the second failure is no different from the first failure. This is an odd definition of *same* because the clock, t , is not reset in $h(t)$ upon failure. The hazard of a failure—any failure—at time t is $h(t)$.

Another definition of *same* would have it that the hazard of a failure is given by $h(\tau)$, where τ is the time since the last failure—that the process resets itself. These definitions are different unless $h(\cdot)$ is a constant function of t .

Let's examine this multiple-failure data, assuming that the process repeats itself. The key variables in this `st` data are `id`, `t0`, `t`, and `d`:

```
. st
-> stset t, id(id) failure(d) time0(t0) exit(time .) noshw
           id: id
           failure event: d != 0 & d < .
           obs. time interval: (t0, t]
           exit on or before: time .
```

Our goal, for each subject, is to reset `t0` and `t` to 0 after every failure event. We must trick Stata, or at least trick `stset` because it will not let us set data where the same subject has multiple records summarizing the overlapping periods. The trick is create a new `id` variable that is different for every `id-nf` combination (remember, `nf` is the variable we previously created that records the number of prior failures). Then each of the “new” subjects can have their clock start at time 0:

```
. egen newid = group(id nf)
. sort newid t
. by newid: replace t = t - t0[1]
(808 real changes made)
. by newid: gen newt0 = t0 - t0[1]
. stset t, failure(d) id(newid) time0(newt0)
           id: newid
           failure event: d != 0 & d < .
           obs. time interval: (newt0, t]
           exit on or before: failure
```

```
1734 total observations
  0 exclusions
```

```
1734 observations remaining, representing
1734 subjects
  808 failures in single-failure-per-subject data
435444 total analysis time at risk and under observation
           at risk from t = 0
           earliest observed entry t = 0
           last observed exit t = 797
```

`stset` no longer thinks that we have multiple-failure data. Whereas with `id`, subjects had multiple failures, `newid` gives a unique identity to each `id-nf` combination. Each “new” subject has at most one failure.

```
. stci, by(nf)
      failure _d: d
      analysis time _t: t
      id: newid
```

| nf | no. of subjects | 50% | Std. Err. | [95% Conf. Interval] | |
|-------|-----------------|-----|-----------|----------------------|-----|
| 0 | 926 | 399 | 13.91796 | 381 | 430 |
| 1 | 529 | 384 | 18.22987 | 359 | 431 |
| 2 | 221 | 444 | 29.80391 | 325 | 515 |
| 3 | 58 | . | . | . | . |
| total | 1734 | 404 | 10.29992 | 386 | 430 |

Compare this table with the one we previously obtained. The number of subjects is the same, but the survival times differ because now we measure the times from one failure to the next, whereas previously we measured the time from a fixed point. The time between events in these data appears to be independent of event number.

Similarly, we can obtain the mean survival time for these data restricted to the longest follow-up time:

```
. stci, rmean by(nf)
      failure _d: d
      analysis time _t: t
      id: newid
```

| nf | no. of subjects | restricted mean | Std. Err. | [95% Conf. Interval] | |
|-------|-----------------|-----------------|-----------|----------------------|---------|
| 0 | 926 | 399.1802 | 8.872794 | 381.79 | 416.571 |
| 1 | 529 | 397.0077(*) | 13.36058 | 370.821 | 423.194 |
| 2 | 221 | 397.8051(*) | 25.78559 | 347.266 | 448.344 |
| 3 | 58 | 471(*) | 0 | 471 | 471 |
| total | 1734 | 404.7006 | 7.021657 | 390.938 | 418.463 |

(*) largest observed analysis time is censored, mean is underestimated

Stored results

`stci` stores the following in `r()`:

Scalars

| | | | |
|-----------------------|--------------------|--------------------|-------------------|
| <code>r(N_sub)</code> | number of subjects | <code>r(se)</code> | standard error |
| <code>r(p#)</code> | #th percentile | <code>r(lb)</code> | lower bound of CI |
| <code>r(rmean)</code> | restricted mean | <code>r(ub)</code> | upper bound of CI |
| <code>r(emean)</code> | extended mean | | |

Methods and formulas

The percentiles of survival times are obtained from $S(t)$, the Kaplan–Meier product-limit estimate of the survivor function. The 25th percentile, for instance, is obtained as the minimum value of t such that $S(t) \leq 0.75$. The restricted mean is obtained as the area under the Kaplan–Meier product-limit survivor curve. The extended mean is obtained by extending the Kaplan–Meier product-limit survivor curve to zero by using an exponentially fitted curve and then computing the area under the entire curve. If the longest follow-up time ends in failure, the Kaplan–Meier product-limit survivor curve goes to zero, and the restricted mean and extended mean are identical.

The large-sample standard error for the p th percentile of the distribution is given by Collett (2003, 35) and Klein and Moeschberger (2003, 122) as

$$\frac{\sqrt{\widehat{\text{Var}}\{\widehat{S}(t_p)\}}}{\widehat{f}(t_p)}$$

where $\widehat{\text{Var}}\{\widehat{S}(t_p)\}$ is the Greenwood pointwise variance estimate for $\widehat{S}(t_p)$ and $\widehat{f}(t_p)$ is the estimated density function at the p th percentile.

Confidence intervals, however, are not calculated based on this standard error. For a given confidence level, the upper confidence limit for the p th percentile is defined as the first time at which the upper confidence limit for $S(t)$ (based on a $\ln\{-\ln S(t)\}$ transformation) is less than or equal to $1 - p/100$, and, similarly, the lower confidence limit is defined as the first time at which the lower confidence limit of $S(t)$ is less than or equal to $1 - p/100$.

The restricted mean is obtained as the area under the Kaplan–Meier product-limit survivor curve. The extended mean is obtained by extending the Kaplan–Meier product-limit survivor curve to zero by using an exponentially fitted curve and then computing the area under the entire curve. If the longest follow-up time ends in failure, the Kaplan–Meier product-limit survivor curve goes to zero, and the restricted mean and the extended mean are identical.

The standard error for the estimated restricted mean is computed as given by Klein and Moeschberger (2003, 118) and Collett (2003, 340):

$$\widehat{\text{SE}} = \sum_{i=1}^D \widehat{A}_i \sqrt{\frac{d_i}{R_i(R_i - d_i)}}$$

where the sum is over all distinct failure times, \widehat{A}_i is the estimated area under the curve from time i to the maximum follow-up time, R_i is the number of subjects at risk at time i , and d_i is the number of failures at time i .

The $100(1 - \alpha)\%$ confidence interval for the estimated restricted mean is computed as

$$\widehat{A}_i \pm Z_{1-\alpha/2} \widehat{\text{SE}}$$

References

- Collett, D. 2003. *Modelling Survival Data in Medical Research*. 2nd ed. London: Chapman & Hall/CRC.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.

Also see

- [ST] **stdescribe** — Describe survival-time data
- [ST] **stir** — Report incidence-rate comparison
- [ST] **stptime** — Calculate person-time, incidence rates, and SMR
- [ST] **sts** — Generate, graph, list, and test the survivor and cumulative hazard functions
- [ST] **stset** — Declare data to be survival-time data
- [ST] **stvary** — Report variables that vary over time

Title

stcox — Cox proportional hazards model

[Description](#)

[Options](#)

[Acknowledgment](#)

[Quick start](#)

[Remarks and examples](#)

[References](#)

[Menu](#)

[Stored results](#)

[Also see](#)

[Syntax](#)

[Methods and formulas](#)

Description

`stcox` fits, via maximum likelihood, proportional hazards models on `st` data. `stcox` can be used with single- or multiple-record or single- or multiple-failure `st` data.

Quick start

Cox proportional hazards model with covariates `x1` and `x2` using `stset` data

```
stcox x1 x2
```

As above, but using Efron method for tied failures

```
stcox x1 x2, efron
```

Different baseline hazards for strata defined by levels of `svar`

```
stcox x1 x2, strata(svar)
```

Adjust for complex survey design using `svyset` and `stset` data

```
svy: stcox x1 x2
```

Menu

Statistics > Survival analysis > Regression models > Cox proportional hazards model

Syntax

```
stcox [varlist] [if] [in] [, options]
```

| <i>options</i> | Description |
|--------------------------------------|--|
| Model | |
| <code>estimate</code> | fit model without covariates |
| <code>strata(<i>varnames</i>)</code> | strata ID variables |
| <code>shared(<i>varname</i>)</code> | shared-frailty ID variable |
| <code>offset(<i>varname</i>)</code> | include <i>varname</i> in model with coefficient constrained to 1 |
| <code>breslow</code> | use Breslow method to handle tied failures; the default |
| <code>efron</code> | use Efron method to handle tied failures |
| <code>exactm</code> | use exact marginal-likelihood method to handle tied failures |
| <code>exactp</code> | use exact partial-likelihood method to handle tied failures |
| Time varying | |
| <code>tvc(<i>varlist</i>)</code> | time-varying covariates |
| <code>texp(<i>exp</i>)</code> | multiplier for time-varying covariates; default is <code>texp(_t)</code> |
| SE/Robust | |
| <code>vce(<i>vcetype</i>)</code> | <i>vcetype</i> may be <code>oim</code> , <code>robust</code> , <code>cluster <i>clustvar</i></code> , <code>bootstrap</code> , or <code>jackknife</code> |
| <code>noadjust</code> | do not use standard degree-of-freedom adjustment |
| Reporting | |
| <code>level(#)</code> | set confidence level; default is <code>level(95)</code> |
| <code>nohr</code> | report coefficients, not hazard ratios |
| <code>noshow</code> | do not show st setting information |
| <code>display_options</code> | control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling |
| Maximization | |
| <code>maximize_options</code> | control the maximization process; seldom used |
| <code>coeflegend</code> | display legend instead of statistics |

You must `stset` your data before using `stcox`; see [ST] [stset](#).

varlist may contain factor variables; see [U] [11.4.3 Factor variables](#).

`bootstrap`, `by`, `fp`, `jackknife`, `mfp`, `mi estimate`, `nestreg`, `statsby`, `stepwise`, and `svy` are allowed; see [U] [11.1.10 Prefix commands](#).

`vce(bootstrap)` and `vce(jackknife)` are not allowed with the `mi estimate` prefix; see [MI] [mi estimate](#).

`estimate`, `shared()`, `efron`, `exactm`, `exactp`, `tvc()`, `texp()`, `vce()`, and `noadjust` are not allowed with the `svy` prefix; see [SVY] [svy](#).

`fweights`, `iweights`, and `pweights` may be specified using `stset`; see [ST] [stset](#). Weights are not supported with `efron` and `exactp`. Also weights may not be specified if you are using the `bootstrap` prefix with the `stcox` command.

`coeflegend` does not appear in the dialog box.

See [U] [20 Estimation and postestimation commands](#) for more capabilities of estimation commands.

Options

Model

`estimate` forces fitting of the null model. All Stata estimation commands redisplay results when the command name is typed without arguments. So does `stcox`. What if you wish to fit a Cox model on $x_j\beta$, where $x_j\beta$ is defined as 0? Logic says that you would type `stcox`. There are no explanatory variables, so there is nothing to type after the command. Unfortunately, this looks the same as `stcox` typed without arguments, which is a request to redisplay results.

To fit the null model, type `stcox, estimate`.

`strata(varnames)` specifies up to five strata variables. Observations with equal values of the strata variables are assumed to be in the same stratum. Stratified estimates (equal coefficients across strata but with a baseline hazard unique to each stratum) are then obtained.

`shared(varname)` specifies that a Cox model with shared frailty be fit. Observations with equal value of *varname* are assumed to have shared (the same) frailty. Across groups, the frailties are assumed to be gamma-distributed latent random effects that affect the hazard multiplicatively, or, equivalently, the logarithm of the frailty enters the linear predictor as a random offset. Think of a shared-frailty model as a Cox model for panel data. *varname* is a variable in the data that identifies the groups. `shared()` is not allowed in the presence of delayed entries or gaps.

Shared-frailty models are discussed more in *Cox regression with shared frailty*.

`offset(varname)`; see [R] [estimation options](#).

`breslow`, `efron`, `exactm`, and `exactp` specify the method for handling tied failures in the calculation of the log partial likelihood (and residuals). `breslow` is the default. Each method is described in *Treatment of tied failure times*. `efron` and the exact methods require substantially more computer time than the default `breslow` option. `exactm` and `exactp` may not be specified with `tvc()`, `vce(robust)`, or `vce(cluster clustvar)`.

Time varying

`tvc(varlist)` specifies those variables that vary continuously with respect to time, that is, time-varying covariates. This is a convenience option used to speed up calculations and to avoid having to `stsplit` (see [ST] [stsplit](#)) the data over many failure times.

Most predictions are not available after estimation with `tvc()`. These predictions require that the data be `stsplit` to generate the requested information; see `help tvc` note.

`texp(exp)` is used in conjunction with `tvc(varlist)` to specify the function of analysis time that should be multiplied by the time-varying covariates. For example, specifying `texp(ln(_t))` would cause the time-varying covariates to be multiplied by the logarithm of analysis time. If `tvc(varlist)` is used without `texp(exp)`, Stata understands that you mean `texp(_t)` and thus multiplies the time-varying covariates by the analysis time.

Both `tvc(varlist)` and `texp(exp)` are explained more in the section on *Cox regression with continuous time-varying covariates* below.

SE/Robust

`vce(vcetype)` specifies the type of standard error reported, which includes types that are derived from asymptotic theory (`oim`), that are robust to some kinds of misspecification (`robust`), that allow for intragroup correlation (`cluster clustvar`), and that use bootstrap or jackknife methods (`bootstrap`, `jackknife`); see [R] [vce_option](#).

`noadjust` is for use with `vce(robust)` or `vce(cluster clustvar)`. `noadjust` prevents the estimated variance matrix from being multiplied by $N/(N - 1)$ or $g/(g - 1)$, where g is the number of clusters. The default adjustment is somewhat arbitrary because it is not always clear how to count observations or clusters. In such cases, however, the adjustment is likely to be biased toward 1, so we would still recommend making it.

Reporting

`level(#)`; see [R] [estimation options](#).

`nohr` specifies that coefficients be displayed rather than exponentiated coefficients or hazard ratios. This option affects only how results are displayed and not how they are estimated. `nohr` may be specified at estimation time or when redisplaying previously estimated results (which you do by typing `stcox` without a variable list).

`noshow` prevents `stcox` 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](#).

display_options: `noci`, `nopvalues`, `noomitted`, `vsquish`, `noemptycells`, `baselevels`, `allbaselevels`, `nofvlabel`, `fvwrap(#)`, `fvwrapon(style)`, `cformat(%fmt)`, `pformat(%fmt)`, `sformat(%fmt)`, and `nolstretch`; see [R] [estimation options](#).

Maximization

maximize_options: `iterate(#)`, `[no]log`, `trace`, `tolerance(#)`, `ltolerance(#)`, `nrtolerance(#)`, and `nonrntolerance`; see [R] [maximize](#). These options are seldom used.

The following option is available with `stcox` but is not shown in the dialog box:

`coeflegend`; see [R] [estimation options](#).

Remarks and examples

Remarks are presented under the following headings:

[Cox regression with uncensored data](#)
[Cox regression with censored data](#)
[Treatment of tied failure times](#)
[Cox regression with discrete time-varying covariates](#)
[Cox regression with continuous time-varying covariates](#)
[Robust estimate of variance](#)
[Cox regression with multiple-failure data](#)
[Stratified estimation](#)
[Cox regression as Poisson regression](#)
[Cox regression with shared frailty](#)

What follows is a summary of what can be done with `stcox`. For a complete tutorial, see [Cleves, Gould, and Marchenko \(2016\)](#), which devotes three chapters to this topic.

In the Cox proportional hazards model ([Cox 1972](#)), the hazard is assumed to be

$$h(t) = h_0(t) \exp(\beta_1 x_1 + \dots + \beta_k x_k)$$

The Cox model provides estimates of β_1, \dots, β_k but provides no direct estimate of $h_0(t)$ —the baseline hazard. Formally, the function $h_0(t)$ is not directly estimated, but it is possible to recover an estimate of the cumulative hazard $H_0(t)$ and, from that, an estimate of the baseline survivor function $S_0(t)$.

`stcox` fits the Cox proportional hazards model; that is, it provides estimates of β and its variance–covariance matrix. Estimates of $H_0(t)$, $S_0(t)$, and other predictions and diagnostics are obtained with `predict` after `stcox`; see [ST] [stcox postestimation](#). For information on fitting a Cox model to survey data, see [Cleves, Gould, and Marchenko \(2016, sec. 9.5\)](#), and for information on handling missing data, see [Cleves, Gould, and Marchenko \(2016, sec. 9.6\)](#).

`stcox` with the `strata()` option will produce stratified Cox regression estimates. In the stratified estimator, the hazard at time t for a subject in group i is assumed to be

$$h_i(t) = h_{0i}(t) \exp(\beta_1 x_1 + \cdots + \beta_k x_k)$$

That is, the coefficients are assumed to be the same, regardless of group, but the baseline hazard can be group specific.

Regardless of whether you specify `strata()`, the default variance estimate is to calculate the conventional, inverse matrix of negative second derivatives. The theoretical justification for this estimator is based on likelihood theory. The `vce(robust)` option instead switches to the robust measure developed by [Lin and Wei \(1989\)](#). This variance estimator is a variant of the estimator discussed in [U] [20.21 Obtaining robust variance estimates](#).

`stcox` with the `shared()` option fits a Cox model with shared frailty. A *frailty* is a group-specific latent random effect that multiplies into the hazard function. The distribution of the frailties is gamma with mean 1 and variance to be estimated from the data. Shared-frailty models are used to model within-group correlation. Observations within a group are correlated because they share the same frailty.

We give examples below with uncensored, censored, time-varying, and recurring failure data, but it does not matter in terms of what you type. Once you have `stset` your data, to fit a model you type `stcox` followed by the names of the explanatory variables. You do this whether your dataset has single or multiple records, includes censored observations or delayed entry, or even has single or multiple failures. You use `stset` to describe the properties of the data, and then that information is available to `stcox`—and all the other `st` commands—so that you do not have to specify it again.

Cox regression with uncensored data

▷ Example 1

We wish to analyze an experiment testing the ability of emergency generators with a new-style bearing to withstand overloads. For this experiment, the overload protection circuit was disabled, and the generators were run overloaded until they burned up. Here are our data:

```
. use http://www.stata-press.com/data/r14/kva
(Generator experiment)
. list
```

| | failtime | load | bearings |
|-----|----------|------|----------|
| 1. | 100 | 15 | 0 |
| 2. | 140 | 15 | 1 |
| 3. | 97 | 20 | 0 |
| 4. | 122 | 20 | 1 |
| 5. | 84 | 25 | 0 |
| 6. | 100 | 25 | 1 |
| 7. | 54 | 30 | 0 |
| 8. | 52 | 30 | 1 |
| 9. | 40 | 35 | 0 |
| 10. | 55 | 35 | 1 |
| 11. | 22 | 40 | 0 |
| 12. | 30 | 40 | 1 |

Twelve generators, half with the new-style bearings and half with the old, were allocated to this destructive test. The first observation reflects an old-style generator (`bearings = 0`) under a 15-kVA overload. It stopped functioning after 100 hours. The second generator had new-style bearings (`bearings = 1`) and, under the same overload condition, lasted 140 hours. Paired experiments were also performed under overloads of 20, 25, 30, 35, and 40 kVA.

We wish to fit a Cox proportional hazards model in which the failure rate depends on the amount of overload and the style of the bearings. That is, we assume that `bearings` and `load` do not affect the shape of the overall hazard function, but they do affect the relative risk of failure. To fit this model, we type

```
. stset failtime
(output omitted)
. stcox load bearings
      failure _d: 1 (meaning all fail)
      analysis time _t: failtime
Iteration 0:  log likelihood = -20.274897
Iteration 1:  log likelihood = -10.515114
Iteration 2:  log likelihood = -8.8700259
Iteration 3:  log likelihood = -8.5915211
Iteration 4:  log likelihood = -8.5778991
Iteration 5:  log likelihood = -8.577853
Refining estimates:
Iteration 0:  log likelihood = -8.577853
```

```

Cox regression -- Breslow method for ties
No. of subjects =          12          Number of obs   =          12
No. of failures =          12
Time at risk    =          896
Log likelihood  =    -8.577853
LR chi2(2)     =          23.39
Prob > chi2    =          0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| load | 1.52647 | .2188172 | 2.95 | 0.003 | 1.152576 | 2.021653 |
| bearings | .0636433 | .0746609 | -2.35 | 0.019 | .0063855 | .6343223 |

We find that after controlling for overload, the new-style bearings result in a lower hazard and therefore a longer survivor time.

Once an `stcox` model has been fit, typing `stcox` without arguments redisplay the previous results. Options that affect the display, such as `nohr`—which requests that coefficients rather than hazard ratios be displayed—can be specified upon estimation or when results are redisplayed:

```

. stcox, nohr
Cox regression -- Breslow method for ties
No. of subjects =          12          Number of obs   =          12
No. of failures =          12
Time at risk    =          896
Log likelihood  =    -8.577853
LR chi2(2)     =          23.39
Prob > chi2    =          0.0000

```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|-----------|-----------|-------|-------|----------------------|-----------|
| load | .4229578 | .1433485 | 2.95 | 0.003 | .1419999 | .7039157 |
| bearings | -2.754461 | 1.173115 | -2.35 | 0.019 | -5.053723 | -.4551981 |

◀

□ Technical note

`stcox`'s iteration log looks like a standard Stata iteration log up to where it says “Refining estimates”. The Cox proportional-hazards likelihood function is indeed a difficult function, both conceptually and numerically. Until Stata says “Refining estimates”, it maximizes the Cox likelihood in the standard way by using double-precision arithmetic. Then just to be sure that the answers are accurate, Stata switches to quad-precision routines (double double precision) and completes the maximization procedure from its current location on the likelihood.

□

Cox regression with censored data

▷ Example 2

We have data on 48 participants in a cancer drug trial. Of these 48, 28 receive treatment (`drug = 1`) and 20 receive a placebo (`drug = 0`). The participants range in age from 47 to 67 years. We wish to analyze time until death, measured in months. Our data include 1 observation for each patient. The variable `studytime` records either the month of their death or the last month that they were known to be alive. Some of the patients still live, so together with `studytime` is `died`, indicating their health status. Persons known to have died—“noncensored” in the jargon—have `died = 1`, whereas the patients who are still alive—“right-censored” in the jargon—have `died = 0`.

Here is an overview of our data:

```
. use http://www.stata-press.com/data/r14/drugtr
(Patient Survival in Drug Trial)

. st
-> stset studytime, failure(died)

      failure event:  died != 0 & died < .
obs. time interval:  (0, studytime]
exit on or before:   failure

. summarize
```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|-----------|-----|----------|-----------|-----|-----|
| studytime | 48 | 15.5 | 10.25629 | 1 | 39 |
| died | 48 | .6458333 | .4833211 | 0 | 1 |
| drug | 48 | .5833333 | .4982238 | 0 | 1 |
| age | 48 | 55.875 | 5.659205 | 47 | 67 |
| _st | 48 | 1 | 0 | 1 | 1 |
| <hr/> | | | | | |
| _d | 48 | .6458333 | .4833211 | 0 | 1 |
| _t | 48 | 15.5 | 10.25629 | 1 | 39 |
| _t0 | 48 | 0 | 0 | 0 | 0 |

We typed `stset studytime, failure(died)` previously; that is how `st` knew about this dataset. To fit the Cox model, we type

```
. stcox drug age

      failure _d:  died
analysis time _t:  studytime

Iteration 0:  log likelihood = -99.911448
Iteration 1:  log likelihood = -83.551879
Iteration 2:  log likelihood = -83.324009
Iteration 3:  log likelihood = -83.323546
Refining estimates:
Iteration 0:  log likelihood = -83.323546
Cox regression -- Breslow method for ties

No. of subjects =          48                Number of obs   =          48
No. of failures =          31
Time at risk   =          744

Log likelihood = -83.323546                LR chi2(2)       =          33.18
                                                Prob > chi2     =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|------------|-----------|-------|-------|----------------------|
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 .2557622 |
| age | 1.120325 | .0417711 | 3.05 | 0.002 | 1.041375 1.20526 |

We find that the drug results in a lower hazard—and therefore a longer survivor time—controlling for age. Older patients are more likely to die. The model as a whole is statistically significant.

The hazard ratios reported correspond to a one-unit change in the corresponding variable. It is more typical to report relative risk for 5-year changes in age. To obtain such a hazard ratio, we create a new age variable such that a one-unit change indicates a 5-year change:

```

. replace age = age/5
variable age was byte now float
(48 real changes made)

. stcox drug age, nolog
      failure _d: died
      analysis time _t: studytime

Cox regression -- Breslow method for ties

No. of subjects =          48                Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -83.323544                LR chi2(2)        =          33.18
                                                Prob > chi2       =          0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------|------------|-----------|-------|-------|----------------------|----------|
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 | .2557622 |
| age | 1.764898 | .3290196 | 3.05 | 0.002 | 1.224715 | 2.543338 |

◀

Treatment of tied failure times

The proportional hazards model assumes that the hazard function is continuous and, thus, that there are no tied survival times. Because of the way that time is recorded, however, tied events do occur in survival data. In such cases, the partial likelihood must be modified. See [Methods and formulas](#) for more details on the methods described below.

Stata provides four methods for handling tied failures in calculating the Cox partial likelihood through the `breslow`, `efron`, `exactm`, and `exactp` options. If there are no ties in the data, the results are identical, regardless of the method selected.

Cox regression is a series of comparisons of those subjects who fail to those subjects at risk of failing; we refer to the latter set informally as a *risk pool*. When there are tied failure times, we must decide how to calculate the risk pools for these tied observations. Assume that there are 2 observations that fail in succession. In the calculation involving the second observation, the first observation is not in the risk pool because failure has already occurred. If the two observations have the same failure time, we must decide how to calculate the risk pool for the second observation and in which order to calculate the two observations.

There are two views of time. In the first, time is continuous, so ties should not occur. If they have occurred, the likelihood reflects the marginal probability that the tied-failure events occurred before the nonfailure events in the risk pool (the order that they occurred is not important). This is called the exact marginal likelihood (option `exactm`).

In the second view, time is discrete, so ties are expected. The likelihood is changed to reflect this discreteness and calculates the conditional probability that the observed failures are those that fail in the risk pool given the observed number of failures. This is called the exact partial likelihood (option `exactp`).

Let's assume that there are five subjects— e_1 , e_2 , e_3 , e_4 , and e_5 —in the risk pool and that subjects e_1 and e_2 fail. Had we been able to observe the events at a better resolution, we might have seen that e_1 failed from risk pool $e_1 + e_2 + e_3 + e_4 + e_5$ and then e_2 failed from risk pool $e_2 + e_3 + e_4 + e_5$. Alternatively, e_2 might have failed first from risk pool $e_1 + e_2 + e_3 + e_4 + e_5$, and then e_1 failed from risk pool $e_1 + e_3 + e_4 + e_5$.

The Breslow method (option `breslow`) for handling tied values simply says that because we do not know the order, we will use the largest risk pool for each tied failure event. This method assumes that both e_1 and e_2 failed from risk pool $e_1 + e_2 + e_3 + e_4 + e_5$. This approximation is fast and is the default method for handling ties. If there are many ties in the dataset, this approximation will not be accurate because the risk pools include too many observations. The Breslow method is an approximation of the exact marginal likelihood.

The Efron method (option `efron`) for handling tied values assumes that the first risk pool is $e_1 + e_2 + e_3 + e_4 + e_5$ and the second risk pool is either $e_2 + e_3 + e_4 + e_5$ or $e_1 + e_3 + e_4 + e_5$. From this, Efron noted that the e_1 and e_2 terms were in the second risk pool with probability $1/2$ and so used for the second risk pool $.5(e_1 + e_2) + e_3 + e_4 + e_5$. Efron's approximation is a more accurate approximation of the exact marginal likelihood than Breslow's but takes longer to calculate.

The exact marginal method (option `exactm`) is a misnomer in that the calculation performed is also an *approximation* of the exact marginal likelihood. It is an approximation because it evaluates the likelihood (and derivatives) by using 15-point Gauss–Laguerre quadrature. For small-to-moderate samples, this is slower than the Efron approximation, but the difference in execution time diminishes when samples become larger. You may want to consider the quadrature when deciding to use this method. If the number of tied deaths is large (on average), the quadrature approximation of the function is not well behaved. A little empirical checking suggests that if the number of tied deaths is larger (on average) than 30, the quadrature does not approximate the function well.

When we view time as discrete, the exact partial method (option `exactp`) is the final method available. This approach is equivalent to computing conditional logistic regression where the groups are defined by the risk sets and the outcome is given by the death variable. This is the slowest method to use and can take a significant amount of time if the number of tied failures and the risk sets are large.

Cox regression with discrete time-varying covariates

► Example 3

In [\[ST\] stset](#), we introduce the Stanford heart transplant data in which there are one or two records per patient depending on whether they received a new heart.

This dataset ([Crowley and Hu 1977](#)) consists of 103 patients admitted to the Stanford Heart Transplantation Program. Patients were admitted to the program after review by a committee and then waited for an available donor heart. While waiting, some patients died or were transferred out of the program, but 67% received a transplant. The dataset includes the year the patient was accepted into the program along with the patient's age, whether the patient had other heart surgery previously, and whether the patient received a transplant.

In the data, `posttran` becomes 1 when a patient receives a new heart, so it is a time-varying covariate. That does not, however, affect what we type to fit the model:

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
. stset t1, failure(died) id(id)
(output omitted)
```

```

. stcox age posttran surg year
      failure _d: died
      analysis time _t: t1
      id: id
Iteration 0:  log likelihood = -298.31514
Iteration 1:  log likelihood = -289.7344
Iteration 2:  log likelihood = -289.53498
Iteration 3:  log likelihood = -289.53378
Iteration 4:  log likelihood = -289.53378
Refining estimates:
Iteration 0:  log likelihood = -289.53378
Cox regression -- Breslow method for ties
No. of subjects =          103      Number of obs   =          172
No. of failures =           75
Time at risk   =        31938.1
Log likelihood =   -289.53378
LR chi2(4)     =          17.56
Prob > chi2    =          0.0015

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.030224 | .0143201 | 2.14 | 0.032 | 1.002536 | 1.058677 |
| posttran | .9787243 | .3032597 | -0.07 | 0.945 | .5332291 | 1.796416 |
| surgery | .3738278 | .163204 | -2.25 | 0.024 | .1588759 | .8796 |
| year | .8873107 | .059808 | -1.77 | 0.076 | .7775022 | 1.012628 |

We find that older patients have higher hazards, that patients tend to do better over time, and that patients with prior surgery do better. Whether a patient ultimately receives a transplant does not seem to make much difference.

◀

Cox regression with continuous time-varying covariates

The basic proportional hazards regression assumes the relationship

$$h(t) = h_0(t) \exp(\beta_1 x_1 + \cdots + \beta_k x_k)$$

where $h_0(t)$ is the baseline hazard function. For most purposes, this model is sufficient, but sometimes we may wish to introduce variables of the form $z_i(t) = z_i g(t)$, which vary continuously with time so that

$$h(t) = h_0(t) \exp \{ \beta_1 x_1 + \cdots + \beta_k x_k + g(t)(\gamma_1 z_1 + \cdots + \gamma_m z_m) \} \quad (1)$$

where z_1, \dots, z_m are the time-varying covariates and where estimation has the net effect of estimating, say, a regression coefficient, γ_i , for a covariate, $g(t)z_i$, which is a function of the current time.

Variables z_1, \dots, z_m are specified by using the `tvc(varlist)` option, and $g(t)$ is specified by using the `texp(exp)` option, where t in $g(t)$ is analysis time. For example, if we want $g(t) = \log(t)$, we would use `texp(log(_t))` because `_t` stores the analysis time once the data are `stset`.

Because the calculations in Cox regression are based on evaluations of the partial log likelihood at the times when failures occur, the above results could also be achieved by using `stsplit` to split the data at the observed failure times and manually generating the time-varying covariates. `tvc()` merely represents a more convenient way to accomplish this. However, for large datasets with many distinct failure times, using `stsplit` may produce datasets that are too large to fit in memory, and even if this were not so, the estimation would take far longer to complete. For these reasons, the `tvc()` and `texp()` options described above were introduced.


```

. stcox age drug1 drug2
      failure_d:  cured
      analysis time_t:  time
Iteration 0:  log likelihood = -116.54385
Iteration 1:  log likelihood = -102.77311
Iteration 2:  log likelihood = -101.92794
Iteration 3:  log likelihood = -101.92504
Iteration 4:  log likelihood = -101.92504
Refining estimates:
Iteration 0:  log likelihood = -101.92504
Cox regression -- Breslow method for ties
No. of subjects =          45                Number of obs   =          45
No. of failures =          36
Time at risk   = 677.9000034
Log likelihood = -101.92504                LR chi2(3)      =          29.24
                                           Prob > chi2    =          0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|------------|-----------|-------|-------|----------------------|----------|
| age | .8759449 | .0253259 | -4.58 | 0.000 | .8276873 | .9270162 |
| drug1 | 1.008482 | .0043249 | 1.97 | 0.049 | 1.000041 | 1.016994 |
| drug2 | 1.00189 | .0047971 | 0.39 | 0.693 | .9925323 | 1.011337 |

The output includes p -values for the tests of the null hypotheses that each regression coefficient is 0 or, equivalently, that each hazard ratio is 1. That all hazard ratios are apparently close to 1 is a matter of scale; however, we can see that drug number 1 significantly increases the risk of being cured and so is an effective drug, whereas drug number 2 is ineffective (given the presence of age and drug number 1 in the model).

Suppose now that we wish to fit a model in which we account for the effect that as time goes by, the actual level of the drug remaining in the body diminishes, say, at an exponential rate. If it is known that the half-life of both drugs is close to 2 days, we can say that the actual concentration level of the drug in the patient's blood is proportional to the initial dosage times, $\exp(-0.35t)$, where t is analysis time. We now fit a model that reflects this change.

```

. stcox age, tvc(drug1 drug2) texp(exp(-0.35*_t)) nolog
      failure_d:  cured
      analysis time_t:  time
Cox regression -- Breslow method for ties
No. of subjects =          45                Number of obs   =          45
No. of failures =          36
Time at risk   = 677.9000034
Log likelihood = -98.052763                LR chi2(3)      =          36.98
                                           Prob > chi2    =          0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|------------|-----------|-------|-------|----------------------|----------|
| main | | | | | | |
| age | .8614636 | .028558 | -4.50 | 0.000 | .8072706 | .9192948 |
| tvc | | | | | | |
| drug1 | 1.304744 | .1135967 | 3.06 | 0.002 | 1.100059 | 1.547514 |
| drug2 | 1.200613 | .1113218 | 1.97 | 0.049 | 1.001103 | 1.439882 |

Note: Variables in tvc equation interacted with $\exp(-0.35*_t)$.

The first equation, rh, reports the results (hazard ratios) for the covariates that do not vary over time; the second equation, t, reports the results for the time-varying covariates.

As the level of drug in the blood system decreases, the drug's effectiveness diminishes. Accounting for this serves to unmask the effects of both drugs in that we now see increased effects on both. In fact, the effect on recovery time of drug number 2 now becomes significant.

□ Technical note

The interpretation of hazard ratios requires careful consideration here. For the first model, the hazard ratio for, say, `drug1` is interpreted as the proportional change in hazard when the dosage level of `drug1` is increased by one unit. For the second model, the hazard ratio for `drug1` is the proportional change in hazard when the blood concentration level—that is, `drug1*exp(-0.35t)`—increases by 1. □

Because the number of observations in our data is relatively small, for illustrative purposes we can `stsplit` the data at each recovery time, manually generate the blood concentration levels, and refit the second model.

```
. generate id=_n
. streset, id(id)
  (output omitted)
. stsplit, at(failures)
(31 failure times)
(812 observations (episodes) created)
. generate drug1emt = drug1*exp(-0.35*_t)
. generate drug2emt = drug2*exp(-0.35*_t)
. stcox age drug1emt drug2emt
      failure _d:  cured
      analysis time _t:  time
                   id:  id
Iteration 0:    log likelihood = -116.54385
Iteration 1:    log likelihood = -99.321912
Iteration 2:    log likelihood = -98.07369
Iteration 3:    log likelihood = -98.05277
Iteration 4:    log likelihood = -98.052763
Refining estimates:
Iteration 0:    log likelihood = -98.052763
Cox regression -- Breslow method for ties
No. of subjects =           45                Number of obs   =           857
No. of failures =            36
Time at risk    = 677.9000034
Log likelihood  = -98.052763                LR chi2(3)       =           36.98
                                                Prob > chi2      =           0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| age | .8614636 | .028558 | -4.50 | 0.000 | .8072706 | .9192948 |
| drug1emt | 1.304744 | .1135967 | 3.06 | 0.002 | 1.100059 | 1.547514 |
| drug2emt | 1.200613 | .1113218 | 1.97 | 0.049 | 1.001103 | 1.439882 |

We get the same answer. However, this required more work both for Stata and for you. □

Above we used `tv` and `te` to demonstrate fitting models with time-varying covariates, but these options can also be used to fit models with *time-varying coefficients*. For simplicity, consider a version of (1) that contains only one fixed covariate, x_1 , and sets $z_1 = x_1$:

$$h(t) = h_0(t) \exp \{ \beta_1 x_1 + g(t) \gamma_1 x_1 \}$$

Rearranging terms results in

$$h(t) = h_0(t) \exp [\{\beta_1 + \gamma_1 g(t)\} x_1]$$

Given this new arrangement, we consider that $\beta_1 + \gamma_1 g(t)$ is a (possibly) time-varying coefficient on the covariate x_1 , for some specified function of time $g(t)$. The coefficient has a time-invariant component, β_1 , with γ_1 determining the magnitude of the time-dependent deviations from β_1 . As such, a test of $\gamma_1 = 0$ is a test of time invariance for the coefficient on x_1 .

Confirming that a coefficient is time invariant is one way of testing the proportional-hazards assumption. Proportional hazards implies that the relative hazard (that is, β) is fixed over time, and this assumption would be violated if a time interaction proved significant.

► Example 5

Returning to our cancer drug trial, we now include a time interaction on `age` as a way of testing the proportional-hazards assumption for that covariate:

```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. stcox drug age, tvc(age)
(output omitted)
Cox regression -- Breslow method for ties
No. of subjects =          48                Number of obs   =          48
No. of failures =          31
Time at risk    =          744
Log likelihood  = -83.095036                LR chi2(3)      =          33.63
                                                Prob > chi2     =          0.0000
```

| | <code>_t</code> | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------|-----------------|------------|-----------|-------|-------|----------------------|----------|
| main | drug | .1059862 | .0478178 | -4.97 | 0.000 | .0437737 | .2566171 |
| | age | 1.156977 | .07018 | 2.40 | 0.016 | 1.027288 | 1.303037 |
| tvc | age | .9970966 | .0042415 | -0.68 | 0.494 | .988818 | 1.005445 |

Note: Variables in tvc equation interacted with `_t`.

We used the default function of time, $g(t) = t$, although we could have specified otherwise with the `tepx()` option. The estimation results are presented in terms of hazard ratios, and so 0.9971 is an estimate of $\exp(\gamma_{\text{age}})$. Tests of hypotheses, however, are in terms of the original metric, and so 0.494 is the significance for the test of $H_0: \gamma_{\text{age}} = 0$ versus the two-sided alternative. With respect to this specific form of misspecification, there is not much evidence to dispute the proportionality of hazards when it comes to age.

Robust estimate of variance

By default, `stcox` produces the conventional estimate for the variance–covariance matrix of the coefficients (and hence the reported standard errors). If, however, you specify the `vce(robust)` option, `stcox` switches to the robust variance estimator (Lin and Wei 1989).

The key to the robust calculation is using the efficient score residual for each subject in the data for the variance calculation. Even in simple single-record, single-failure survival data, the same subjects appear repeatedly in the risk pools, and the robust calculation needs to account for that.

► Example 6

Refitting the Stanford heart transplant data model with robust standard errors, we obtain

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. stset t1, failure(died) id(id)
           id: id
failure event: died != 0 & died < .
obs. time interval: (t1[_n-1], t1]
exit on or before: failure
```

```
172 total observations
  0 exclusions
```

```
172 observations remaining, representing
103 subjects
 75 failures in single-failure-per-subject data
31938.1 total analysis time at risk and under observation
           at risk from t = 0
           earliest observed entry t = 0
           last observed exit t = 1799
```

```
. stcox age posttran surg year, vce(robust)
           failure _d: died
           analysis time _t: t1
           id: id
```

```
Iteration 0: log pseudolikelihood = -298.31514
Iteration 1: log pseudolikelihood = -289.7344
Iteration 2: log pseudolikelihood = -289.53498
Iteration 3: log pseudolikelihood = -289.53378
Iteration 4: log pseudolikelihood = -289.53378
Refining estimates:
Iteration 0: log pseudolikelihood = -289.53378
Cox regression -- Breslow method for ties
```

| | | | | | |
|----------------------|---|------------|---------------|---|--------|
| No. of subjects | = | 103 | Number of obs | = | 172 |
| No. of failures | = | 75 | | | |
| Time at risk | = | 31938.1 | | | |
| | | | Wald chi2(4) | = | 19.68 |
| Log pseudolikelihood | = | -289.53378 | Prob > chi2 | = | 0.0006 |

(Std. Err. adjusted for 103 clusters in id)

| _t | Robust | | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| | Haz. Ratio | Std. Err. | | | | |
| age | 1.030224 | .0148771 | 2.06 | 0.039 | 1.001474 | 1.059799 |
| posttran | .9787243 | .2961736 | -0.07 | 0.943 | .5408498 | 1.771104 |
| surgery | .3738278 | .1304912 | -2.82 | 0.005 | .1886013 | .7409665 |
| year | .8873107 | .0613176 | -1.73 | 0.084 | .7749139 | 1.01601 |

Note the word `Robust` above `Std. Err.` in the table and the phrase “Std. Err. adjusted for 103 clusters in `id`” above the table.

The hazard ratio estimates are the same as before, but the standard errors are slightly different. ◀

□ Technical note

In the [previous example](#), `stcox` knew to specify `vce(cluster id)` for us when we specified `vce(robust)`.

To see the importance of `vce(cluster id)`, consider simple single-record, single-failure survival data, a piece of which is

| t0 | t | died | x |
|----|---|------|---|
| 0 | 5 | 1 | 1 |
| 0 | 9 | 0 | 1 |
| 0 | 8 | 0 | 0 |

and then consider the absolutely equivalent multiple-record survival data:

| id | t0 | t | died | x |
|----|----|---|------|---|
| 1 | 0 | 3 | 0 | 1 |
| 1 | 3 | 5 | 1 | 1 |
| 2 | 0 | 6 | 0 | 1 |
| 2 | 6 | 9 | 0 | 1 |
| 3 | 0 | 3 | 0 | 0 |
| 3 | 3 | 8 | 0 | 0 |

Both datasets record the same underlying data, and so both should produce the same numerical results. This should be true regardless of whether `vce(robust)` is specified.

In the second dataset, were we to ignore `id`, it would appear that there are 6 observations on 6 subjects. The key ingredients in the robust calculation are the efficient score residuals, and viewing the data as 6 observations on 6 subjects produces different score residuals. Let’s call the 6 score residuals s_1, s_2, \dots, s_6 and the 3 score residuals that would be generated by the first dataset S_1, S_2 , and S_3 . $S_1 = s_1 + s_2$, $S_2 = s_3 + s_4$, and $S_3 = s_5 + s_6$.

That residuals sum is the key to understanding the `vce(cluster clustvar)` option. When you specify `vce(cluster id)`, Stata makes the robust calculation based not on the overly detailed s_1, s_2, \dots, s_6 but on $S_1 + S_2$, $S_3 + S_4$, and $S_5 + S_6$. That is, Stata sums residuals within clusters before entering them into subsequent calculations (where they are squared), so results estimated from the second dataset are equal to those estimated from the first. In more complicated datasets with time-varying regressors, delayed entry, and gaps, this action of summing within cluster, in effect, treats the cluster (which is typically a subject) as a unified whole.

Because we had `stset` an `id()` variable, `stcox` knew to specify `vce(cluster id)` for us when we specified `vce(robust)`. You may, however, override the default clustering by specifying `vce(cluster clustvar)` with a different variable from the one you used in `stset`, `id()`. This is useful in analyzing multiple-failure data, where you need to `stset` a pseudo-ID establishing the time from the last failure as the onset of risk. □

Cox regression with multiple-failure data

▷ Example 7

In [ST] `stsum`, we introduce a multiple-failure dataset:

```
. use http://www.stata-press.com/data/r14/mfail
. stdescribe
```

| Category | total | per subject | | | |
|--------------------|--------|-------------|-----|--------|-----|
| | | mean | min | median | max |
| no. of subjects | 926 | | | | |
| no. of records | 1734 | 1.87257 | 1 | 2 | 4 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 470.6857 | 1 | 477 | 960 |
| subjects with gap | 0 | | | | |
| time on gap if gap | 0 | . | . | . | . |
| time at risk | 435855 | 470.6857 | 1 | 477 | 960 |
| failures | 808 | .8725702 | 0 | 1 | 3 |

This dataset contains two variables—`x1` and `x2`—which we believe affect the hazard of failure.

If we simply want to analyze these multiple-failure data as if the baseline hazard remains unchanged as events occur (that is, the hazard may change with time, but time is measured from 0 and is independent of when the last failure occurred), we can type

```
. stcox x1 x2, vce(robust)
Iteration 0: log pseudolikelihood = -5034.9569
Iteration 1: log pseudolikelihood = -4978.4198
Iteration 2: log pseudolikelihood = -4978.1915
Iteration 3: log pseudolikelihood = -4978.1914
Refining estimates:
Iteration 0: log pseudolikelihood = -4978.1914

Cox regression -- Breslow method for ties
No. of subjects      =          926          Number of obs   =          1,734
No. of failures      =           808
Time at risk         =          435855
Log pseudolikelihood = -4978.1914          Wald chi2(2)     =          152.13
                                                Prob > chi2      =          0.0000
                                                (Std. Err. adjusted for 926 clusters in id)
```

| _t | Haz. Ratio | Robust | | | | [95% Conf. Interval] |
|----|------------|-----------|-------|-------|-------------------|----------------------|
| | | Std. Err. | z | P> z | | |
| x1 | 2.273456 | .1868211 | 9.99 | 0.000 | 1.935259 2.670755 | |
| x2 | .329011 | .0523425 | -6.99 | 0.000 | .2408754 .4493951 | |

We chose to fit this model with robust standard errors—we specified `vce(robust)`—but you can estimate conventional standard errors if you wish.

In [ST] `stsum`, we discuss analyzing this dataset as the time since last failure. We wished to assume that the hazard function remained unchanged with failure, except that one restarted the same hazard function. To that end, we made the following changes to our data:

```

. stgen nf = nfailures()
. egen newid = group(id nf)
. sort newid t
. by newid: replace t = t - t0[1]
(808 real changes made)
. by newid: gen newt0 = t0 - t0[1]
. stset t, id(newid) failure(d) time0(newt0) noshow
      id: newid
      failure event: d != 0 & d < .
obs. time interval: (newt0, t]
exit on or before: failure

```

```

1734 total observations
  0 exclusions

```

```

1734 observations remaining, representing
1734 subjects
  808 failures in single-failure-per-subject data
435444 total analysis time at risk and under observation
      at risk from t = 0
      earliest observed entry t = 0
      last observed exit t = 797

```

That is, we took each subject and made many `newid` subjects out of each, with each subject entering at time 0 (now meaning the time of the last failure). `id` still identifies a real subject, but Stata thinks the identifier variable is `newid` because we `stset, id(newid)`. If we were to fit a model with `vce(robust)`, we would get

```

. stcox x1 x2, vce(robust) nolog
Cox regression -- Breslow method for ties
No. of subjects      =      1,734      Number of obs      =      1,734
No. of failures     =        808
Time at risk        =     435444
Log pseudolikelihood =    -5062.5815      Wald chi2(2)      =      88.51
                                          Prob > chi2       =      0.0000
                                          (Std. Err. adjusted for 1,734 clusters in newid)

```

| | | Robust | | | | |
|----|------------|-----------|-------|-------|----------------------|----------|
| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
| x1 | 2.002547 | .1936906 | 7.18 | 0.000 | 1.656733 | 2.420542 |
| x2 | .2946263 | .0569167 | -6.33 | 0.000 | .2017595 | .4302382 |

Note carefully the message concerning the clustering: standard errors have been adjusted for clustering on `newid`. We, however, want the standard errors adjusted for clustering on `id`, so we must specify the `vce(cluster clustvar)` option:

```
. stcox x1 x2, vce(cluster id) nolog
Cox regression -- Breslow method for ties
No. of subjects      =          1,734          Number of obs   =          1,734
No. of failures      =           808
Time at risk         =         435444
Log pseudolikelihood = -5062.5815
Wald chi2(2)         =          93.66
Prob > chi2          =          0.0000
(Std. Err. adjusted for 926 clusters in id)
```

| _t | Haz. Ratio | Robust Std. Err. | z | P> z | [95% Conf. Interval] | |
|----|------------|---------------------|-------|-------|----------------------|----------|
| x1 | 2.002547 | .1920151 | 7.24 | 0.000 | 1.659452 | 2.416576 |
| x2 | .2946263 | .0544625 | -6.61 | 0.000 | .2050806 | .4232709 |

That is, if you are using `vce(robust)`, you must remember to specify `vce(cluster clustvar)` for yourself when

1. you are analyzing multiple-failure data and
2. you have reset time to time since last failure, so what Stata considers the subjects are really subsubjects.

◀

Stratified estimation

When you type

```
. stcox xvars, strata(svars)
```

you are allowing the baseline hazard functions to differ for the groups identified by *svars*. This is equivalent to fitting separate Cox proportional hazards models under the constraint that the coefficients are equal but the baseline hazard functions are not.

▷ Example 8

Say that in the Stanford heart experiment data, there was a change in treatment for all patients, before and after transplant, in 1970 and then again in 1973. Further assume that the proportional-hazards assumption is not reasonable for these changes in treatment—perhaps the changes result in short-run benefit but little expected long-run benefit. Our interest in the data is not in the effect of these treatment changes but in the effect of transplantation, for which we still find the proportional-hazards assumption reasonable. We might fit our model to account for these fictional changes by typing

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
. generate pgroup = year
. recode pgroup min/69=1 70/72=2 73/max=3
(pgroup: 172 changes made)
```

```
. stcox age posttran surg year, strata(pgroup) nolog
      failure _d: died
      analysis time _t: t1
      id: id
Stratified Cox regr. -- Breslow method for ties
No. of subjects =          103          Number of obs   =          172
No. of failures =           75
Time at risk   =       31938.1
Log likelihood =  -213.35033          LR chi2(4)       =          20.67
                                          Prob > chi2      =          0.0004
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|----------|------------|-----------|-------|-------|----------------------|
| age | 1.027406 | .0150188 | 1.85 | 0.064 | .9983874 1.057268 |
| posttran | 1.075476 | .3354669 | 0.23 | 0.816 | .583567 1.982034 |
| surgery | .2222415 | .1218386 | -2.74 | 0.006 | .0758882 .6508429 |
| year | .5523966 | .1132688 | -2.89 | 0.004 | .3695832 .825638 |

Stratified by pgroup

Of course, we could obtain the robust estimate of variance by also including the `vce(robust)` option. 

Cox regression as Poisson regression

► Example 9

In [example 2](#), we fit the following Cox model to data from a cancer drug trial with 48 participants:

```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. summarize
      Variable |      Obs      Mean   Std. Dev.   Min   Max
-----+-----+-----+-----+-----+-----
      studytime |      48      15.5   10.25629     1    39
      died      |      48      .6458333   .4833211     0     1
      drug      |      48      .5833333   .4982238     0     1
      age      |      48      55.875    5.659205    47    67
      _st      |      48         1         0         1     1
-----+-----+-----+-----+-----+-----
      _d      |      48      .6458333   .4833211     0     1
      _t      |      48      15.5   10.25629     1    39
      _t0     |      48         0         0         0     0
. stcox drug age
(output omitted)
Cox regression -- Breslow method for ties
No. of subjects =          48          Number of obs   =          48
No. of failures =           31
Time at risk   =       744
Log likelihood =  -83.323546          LR chi2(2)       =          33.18
                                          Prob > chi2      =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|------------|-----------|-------|-------|----------------------|
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 .2557622 |
| age | 1.120325 | .0417711 | 3.05 | 0.002 | 1.041375 1.20526 |

In what follows, we discuss baseline hazard functions. Thus for clarity, we first fit the same model with an alternate `age` variable so that “baseline” reflects someone in the control group who is 50 years old and not a newborn; see *Making baseline reasonable* in [ST] `stcox postestimation` for more details.

```
. generate age50 = age - 50
. stcox drug age50
(output omitted)
Cox regression -- Breslow method for ties
No. of subjects =          48          Number of obs   =          48
No. of failures =          31
Time at risk    =          744
Log likelihood  = -83.323546          LR chi2(2)       =          33.18
                                          Prob > chi2     =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|------------|-----------|-------|-------|----------------------|----------|
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 | .2557622 |
| age50 | 1.120325 | .0417711 | 3.05 | 0.002 | 1.041375 | 1.20526 |

Because `stcox` does not estimate a baseline hazard function, our model and hazard ratios remain unchanged.

Among others, [Royston and Lambert \(2011, sec. 4.5\)](#) show that you can obtain identical hazard ratios by fitting a Poisson model on the above data after splitting on all observed failure times.

Because these data have already been `stset`, variable `_t0` contains the beginning of the time span (which, for these simple data, is time zero for everyone), variable `_t` contains the end of the time span, and variable `_d` indicates failure (`_d == 1`) or censoring (`_d == 0`).

As we did in [example 4](#), we can split these single-record observations at each observed failure time, thus creating a dataset with multiple records per subject. To do so, we must first create an ID variable that identifies each observation as a unique patient:

```
. generate id = _n
. streset, id(id)
-> stset studytime, id(id) failure(died)
      id: id
      failure event: died != 0 & died < .
obs. time interval: (studytime[_n-1], studytime]
exit on or before: failure
```

```
48 total observations
0 exclusions
```

```
48 observations remaining, representing
48 subjects
31 failures in single-failure-per-subject data
744 total analysis time at risk and under observation
      at risk from t =          0
      earliest observed entry t =          0
      last observed exit t =          39
```

```
. stsplot, at(failures) riskset(interval)
(21 failure times)
(534 observations (episodes) created)
```

The output shows that we have 21 unique failure times and that we created 534 new observations for a total of $48 + 534 = 582$ observations. Also created is the `interval` variable, which contains a value of 1 for those records that span from time zero to the first failure time, 2 for those records that span from the first failure time to the second failure time, all the way up to a value of 21 for those records that span from the 20th failure time to the 21st failure time. To see this requires a little bit of sorting and data manipulation:

```
. gsort _t -_d
. by _t: generate tolist = (_n==1) & _d
. list _t0 _t interval if tolist
```

| | _t0 | _t | interval |
|------|-----|----|----------|
| 1. | 0 | 1 | 1 |
| 49. | 1 | 2 | 2 |
| 95. | 2 | 3 | 3 |
| 140. | 3 | 4 | 4 |
| 184. | 4 | 5 | 5 |
| 226. | 5 | 6 | 6 |
| 266. | 6 | 7 | 7 |
| 303. | 7 | 8 | 8 |
| 340. | 8 | 10 | 9 |
| 371. | 10 | 11 | 10 |
| 400. | 11 | 12 | 11 |
| 426. | 12 | 13 | 12 |
| 450. | 13 | 15 | 13 |
| 473. | 15 | 16 | 14 |
| 494. | 16 | 17 | 15 |
| 517. | 17 | 22 | 16 |
| 532. | 22 | 23 | 17 |
| 545. | 23 | 24 | 18 |
| 556. | 24 | 25 | 19 |
| 566. | 25 | 28 | 20 |
| 576. | 28 | 33 | 21 |

Thus for example, interval 16 ranges from time 17 to time 22.

For this newly created multiple-record dataset, our Cox model fit will be identical because we have not added any information to the data. If you do not believe us, feel free to now try the following command:

```
. stcox drug age50
```

At this point, it would seem that making the dataset bigger is a needless waste of space, but what it grants us is the ability to directly estimate the baseline hazard function in addition to the hazard ratios we previously obtained. We accomplish this by using Poisson regression.

Poisson regression models event counts, and so we use our event counter for these data, the failure indicator `_d`, as the response variable. That `_d` is only valued as zero or one should not bother you—it is still a count variable. We need to treat time spanned as the amount of exposure a subject had toward failing; the longer the interval, the greater the exposure. As such, we create a variable that records the length of each time span and include it as an `exposure()` variable in our Poisson model. We also include indicator variables for each of the 21 time intervals, with no base level assumed; we use the `ibn.` factor-variable specification and the `noconstant` option:

```
. generate time_exposed = _t - _t0
. poisson _d ibn.interval drug age50, exposure(time_exposed) noconstant irr

Iteration 0:  log likelihood = -1239.0595
Iteration 1:  log likelihood = -114.23986
Iteration 2:  log likelihood = -100.13556
Iteration 3:  log likelihood = -99.938857
Iteration 4:  log likelihood = -99.937354
Iteration 5:  log likelihood = -99.937354

Poisson regression                               Number of obs   =          573
                                                  Wald chi2(23)   =          224.18
Log likelihood = -99.937354                      Prob > chi2     =          0.0000
```

| _d | IRR | Std. Err. | z | P> z | [95% Conf. Interval] | |
|--------------|----------|------------|-------|-------|----------------------|----------|
| interval | | | | | | |
| 1 | .0360771 | .0284092 | -4.22 | 0.000 | .0077081 | .1688562 |
| 2 | .0215286 | .0225926 | -3.66 | 0.000 | .0027526 | .1683778 |
| 3 | .0228993 | .0240269 | -3.60 | 0.000 | .0029289 | .1790349 |
| 4 | .0471539 | .0366942 | -3.92 | 0.000 | .0102596 | .2167234 |
| 5 | .0596354 | .045201 | -3.72 | 0.000 | .0134999 | .2634375 |
| 6 | .0749754 | .0561057 | -3.46 | 0.001 | .017296 | .3250055 |
| 7 | .0396981 | .0406826 | -3.15 | 0.002 | .0053267 | .2958558 |
| 8 | .1203377 | .0744625 | -3.42 | 0.001 | .0357845 | .4046762 |
| 9 | .0276002 | .0283969 | -3.49 | 0.000 | .003674 | .207341 |
| 10 | .1120012 | .083727 | -2.93 | 0.003 | .0258763 | .4847777 |
| 11 | .1358135 | .1024475 | -2.65 | 0.008 | .0309642 | .5956972 |
| 12 | .1007666 | .1040271 | -2.22 | 0.026 | .0133221 | .7621858 |
| 13 | .0525547 | .0540884 | -2.86 | 0.004 | .0069915 | .395051 |
| 14 | .1206462 | .1250492 | -2.04 | 0.041 | .0158215 | .919984 |
| 15 | .1321868 | .1357583 | -1.97 | 0.049 | .0176599 | .9894363 |
| 16 | .0670895 | .0503478 | -3.60 | 0.000 | .0154122 | .2920415 |
| 17 | .5736017 | .4415411 | -0.72 | 0.470 | .1268766 | 2.59322 |
| 18 | .4636009 | .5113227 | -0.70 | 0.486 | .0533731 | 4.026856 |
| 19 | .5272168 | .5810138 | -0.58 | 0.561 | .0608039 | 4.571377 |
| 20 | .2074545 | .2292209 | -1.42 | 0.155 | .023791 | 1.80898 |
| 21 | .2101074 | .2344194 | -1.40 | 0.162 | .0235909 | 1.871275 |
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 | .2557622 |
| age50 | 1.120325 | .0417711 | 3.05 | 0.002 | 1.041375 | 1.20526 |
| ln(time_e~d) | 1 | (exposure) | | | | |

The incidence-rate ratios from `poisson` (obtained with the `irr` option) are identical to the hazard ratios we previously obtained. Additionally, the incidence-rate ratio for each of the 21 intervals is an estimate of the baseline hazard function for that time interval.

`poisson` gives us an estimated baseline hazard function (the hazard for someone aged 50 in the control group) as a piecewise-constant function. If we had continued to use `stcox`, estimating the baseline hazard function would have required that we apply a kernel smoother to the estimated baseline contributions; see [example 3](#) of [\[ST\] stcox postestimation](#) for details. In other words, estimating a baseline hazard after `stcox` is not easy, and it requires choosing a kernel function and bandwidth. As such, the title of this section is technically a misnomer; the models are not exactly the same, only the “hazard ratios” are. Using `poisson` instead of `stcox` carries the added assumption that the baseline hazard is constant between observed failures. Making this assumption buys you the ability to directly estimate the baseline hazard.

There also exists a duality between the Poisson model and the exponential model as fit by `streg`; see [ST] `streg`. A defining property of the Poisson distribution is that waiting times between events are distributed as exponential. Thus we can fit the same piecewise-constant hazard model with

```
. streg ibn.interval drug age50, dist(exponential) noconstant
```

which we invite you to try.

Of course, if you are willing to assume the hazard is piecewise constant, then perhaps you do not need it to change over all 21 observed failure times, and thus perhaps you would want to collapse some intervals. Better still, why not just use `streg` without the indicator variables for `interval`, assume the baseline hazard is some smooth function, and reduce your 21 parameters to one or two estimated shape parameters? The advantages to this fully parametric approach are that you get a parsimonious model and smooth hazard functions that you can estimate at any time point. The disadvantage is that you now carry the stringent assumption that your hazard follows the chosen functional form. If you choose the wrong function, then your hazard ratios are, in essence, worthless.

The two extremes here are the model that makes no assumption about the baseline hazard (the Cox model) and the model that makes the strongest assumptions about the baseline hazard (the fully parametric model). Our piecewise-constant baseline hazard model represents a compromise between Cox regression and fully parametric regression. If you are interested in other ways you can compromise between Cox and parametric models, we recommend you read [Royston and Lambert \(2011\)](#), which is entirely devoted to that topic. There you will find information on (among other things) Royston–Parmar models ([Royston and Parmar 2002](#); [Lambert and Royston 2009](#)), proportional-odds models, scaled-probit models, the use of cubic splines and fractional polynomials, time-dependent effects, and models for relative survival.

◀

Cox regression with shared frailty

A shared-frailty model is the survival-data analog to regression models with random effects. A *frailty* is a latent random effect that enters multiplicatively on the hazard function. In a Cox model, the data are organized as $i = 1, \dots, n$ groups with $j = 1, \dots, n_i$ observations in group i . For the j th observation in the i th group, the hazard is

$$h_{ij}(t) = h_0(t)\alpha_i \exp(\mathbf{x}_{ij}\boldsymbol{\beta})$$

where α_i is the group-level frailty. The frailties are unobservable positive quantities and are assumed to have mean 1 and variance θ , to be estimated from the data. You can fit a Cox shared-frailty model by specifying `shared(varname)`, where `varname` defines the groups over which frailties are shared. `stcox`, `shared()` treats the frailties as being gamma distributed, but this is mainly an issue of computational convenience; see [Methods and formulas](#). Theoretically, any distribution with positive support, mean 1, and finite variance may be used to model frailty.

Shared-frailty models are used to model within-group correlation; observations within a group are correlated because they share the same frailty. The estimate of θ is used to measure the degree of within-group correlation, and the shared-frailty model reduces to standard Cox when $\theta = 0$.

For $\nu_i = \log\alpha_i$, the hazard can also be expressed as

$$h_{ij}(t) = h_0(t) \exp(\mathbf{x}_{ij}\boldsymbol{\beta} + \nu_i)$$

and thus the log frailties, ν_i , are analogous to random effects in standard linear models.

► Example 10

Consider the data from a study of 38 kidney dialysis patients, as described in [McGilchrist and Aisbett \(1991\)](#). The study is concerned with the prevalence of infection at the catheter insertion point. Two recurrence times (in days) are measured for each patient, and each recorded time is the time from initial insertion (onset of risk) to infection or censoring:

```
. use http://www.stata-press.com/data/r14/catheter, clear
(Kidney data, McGilchrist and Aisbett, Biometrics, 1991)
. list patient time infect age female in 1/10
```

| | patient | time | infect | age | female |
|-----|---------|------|--------|------|--------|
| 1. | 1 | 16 | 1 | 28 | 0 |
| 2. | 1 | 8 | 1 | 28 | 0 |
| 3. | 2 | 13 | 0 | 48 | 1 |
| 4. | 2 | 23 | 1 | 48 | 1 |
| 5. | 3 | 22 | 1 | 32 | 0 |
| 6. | 3 | 28 | 1 | 32 | 0 |
| 7. | 4 | 318 | 1 | 31.5 | 1 |
| 8. | 4 | 447 | 1 | 31.5 | 1 |
| 9. | 5 | 30 | 1 | 10 | 0 |
| 10. | 5 | 12 | 1 | 10 | 0 |

Each patient (`patient`) has two recurrence times (`time`) recorded, with each catheter insertion resulting in either infection (`infect==1`) or right-censoring (`infect==0`). Among the covariates measured are `age` and sex (`female==1` if female, `female==0` if male).

One subtlety to note concerns the use of the generic term *subjects*. In this example, the subjects are taken to be the individual catheter insertions, not the patients themselves. This is a function of how the data were recorded—the onset of risk occurs at catheter insertion (of which there are two for each patient), and not, say, at the time of admission of the patient into the study. We therefore have two subjects (insertions) within each group (`patient`).

It is reasonable to assume independence of patients but unreasonable to assume that recurrence times within each patient are independent. One solution would be to fit a standard Cox model, adjusting the standard errors of the estimated hazard ratios to account for the possible correlation by specifying `vce(cluster patient)`.

We could instead model the correlation by assuming that the correlation is the result of a latent patient-level effect, or frailty. That is, rather than fitting a standard model and specifying `vce(cluster patient)`, we could fit a frailty model by specifying `shared(patient)`:

```

. stset time, fail(infect)
  (output omitted)
. stcox age female, shared(patient)
      failure _d:  infect
      analysis time _t:  time
Fitting comparison Cox model:
Estimating frailty variance:
Iteration 0:  log profile likelihood = -182.06713
Iteration 1:  log profile likelihood = -181.9791
Iteration 2:  log profile likelihood = -181.97453
Iteration 3:  log profile likelihood = -181.97453
Fitting final Cox model:
Iteration 0:  log likelihood = -199.05599
Iteration 1:  log likelihood = -183.72296
Iteration 2:  log likelihood = -181.99509
Iteration 3:  log likelihood = -181.97455
Iteration 4:  log likelihood = -181.97453
Refining estimates:
Iteration 0:  log likelihood = -181.97453
Cox regression --
      Breslow method for ties      Number of obs      =      76
      Gamma shared frailty        Number of groups   =      38
Group variable: patient

Obs per group:
No. of subjects =      76                min =      2
No. of failures =      58                avg  =      2
Time at risk   =     7424                max  =      2

Log likelihood = -181.97453              Wald chi2(2)      =     11.66
                                          Prob > chi2       =     0.0029

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|--------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.006202 | .0120965 | 0.51 | 0.607 | .9827701 | 1.030192 |
| female | .2068678 | .095708 | -3.41 | 0.001 | .0835376 | .5122756 |
| theta | .4754497 | .2673107 | | | | |

LR test of theta=0: chibar2(01) = 6.27 Prob >= chibar2 = 0.006

Note: Standard errors of hazard ratios are conditional on theta.

From the output, we obtain $\hat{\theta} = 0.475$, and given the standard error of $\hat{\theta}$ and likelihood-ratio test of $H_0: \theta = 0$, we find a significant frailty effect, meaning that the correlation within patient cannot be ignored. Contrast this with the analysis of the same data in [ST] [streg](#), which considered both Weibull and lognormal shared-frailty models. For Weibull, there was significant frailty; for lognormal, there was not.

The estimated ν_i are not displayed in the coefficient table but may be retrieved postestimation by using `predict` with the `effects` option; see [ST] [stcox postestimation](#) for an [example](#).

◀

In shared-frailty Cox models, the estimation consists of two steps. In the first step, the optimization is in terms of θ only. For fixed θ , the second step consists of fitting a standard Cox model via penalized log likelihood, with the ν_i introduced as estimable coefficients of dummy variables identifying the groups. The penalty term in the penalized log likelihood is a function of θ ; see [Methods and formulas](#). The final estimate of θ is taken to be the one that maximizes the penalized log likelihood. Once the optimal θ is obtained, it is held fixed, and a final penalized Cox model is fit. As a result, the

standard errors of the main regression parameters (or hazard ratios, if displayed as such) are treated as conditional on θ fixed at its optimal value.

With gamma-distributed frailty, hazard ratios decay over time in favor of the *frailty effect* and thus the displayed “Haz. Ratio” in the above output is actually the hazard ratio only for $t = 0$. The degree of decay depends on θ . Should the estimated θ be close to 0, the hazard ratios do regain their usual interpretation; see [Gutierrez \(2002\)](#) for details.

□ Technical note

The likelihood-ratio test of $\theta = 0$ is a boundary test and thus requires careful consideration concerning the calculation of its p -value. In particular, the null distribution of the likelihood-ratio test statistic is not the usual χ_1^2 but is rather a 50:50 mixture of a χ_0^2 (point mass at zero) and a χ_1^2 , denoted as $\bar{\chi}_{01}^2$. See [Gutierrez, Carter, and Drukker \(2001\)](#) for more details. □

□ Technical note

In [\[ST\] streg](#), shared-frailty models are compared and contrasted with *unshared* frailty models. Unshared-frailty models are used to model heterogeneity, and the frailties are integrated out of the conditional survivor function to produce an unconditional survivor function, which serves as a basis for all likelihood calculations.

Given the nature of Cox regression (the baseline hazard remains unspecified), there is no Cox regression analog to the unshared parametric frailty model as fit using `streg`. That is not to say that you cannot fit a shared-frailty model with 1 observation per group; you can as long as you do not fit a null model. □

Stored results

`stcox` stores the following in `e()`:

Scalars

| | |
|--------------------------|-------------------------------------|
| <code>e(N)</code> | number of observations |
| <code>e(N_sub)</code> | number of subjects |
| <code>e(N_fail)</code> | number of failures |
| <code>e(N_g)</code> | number of groups |
| <code>e(df_m)</code> | model degrees of freedom |
| <code>e(r2_p)</code> | pseudo- R -squared |
| <code>e(ll)</code> | log likelihood |
| <code>e(ll_0)</code> | log likelihood, constant-only model |
| <code>e(ll_c)</code> | log likelihood, comparison model |
| <code>e(N_clust)</code> | number of clusters |
| <code>e(chi2)</code> | χ^2 |
| <code>e(chi2_c)</code> | χ^2 , comparison model |
| <code>e(risk)</code> | total time at risk |
| <code>e(g_min)</code> | smallest group size |
| <code>e(g_avg)</code> | average group size |
| <code>e(g_max)</code> | largest group size |
| <code>e(theta)</code> | frailty parameter |
| <code>e(se_theta)</code> | standard error of θ |
| <code>e(p_c)</code> | significance, comparison model |
| <code>e(rank)</code> | rank of <code>e(V)</code> |

Macros

| | |
|-----------------------------------|--|
| <code>e(cmd)</code> | <code>cox</code> or <code>stcox_fr</code> |
| <code>e(cmd2)</code> | <code>stcox</code> |
| <code>e(cmdline)</code> | command as typed |
| <code>e(depvar)</code> | <code>_t</code> |
| <code>e(t0)</code> | <code>_t0</code> |
| <code>e(texp)</code> | function used for time-varying covariates |
| <code>e(ties)</code> | method used for handling ties |
| <code>e(strata)</code> | strata variables |
| <code>e(shared)</code> | frailty grouping variable |
| <code>e(clustvar)</code> | name of cluster variable |
| <code>e(offset)</code> | linear offset variable |
| <code>e(chi2type)</code> | Wald or LR; type of model χ^2 test |
| <code>e(vce)</code> | <code>vcetype</code> specified in <code>vce()</code> |
| <code>e(vcetype)</code> | title used to label Std. Err. |
| <code>e(method)</code> | requested estimation method |
| <code>e(datasignature)</code> | the checksum |
| <code>e(datasignaturevars)</code> | variables used in calculation of checksum |
| <code>e(properties)</code> | <code>b V</code> |
| <code>e(estat_cmd)</code> | program used to implement <code>estat</code> |
| <code>e(predict)</code> | program used to implement <code>predict</code> |
| <code>e(footnote)</code> | program used to implement the footnote display |
| <code>e(marginsnotok)</code> | predictions disallowed by <code>margins</code> |
| <code>e(asbalanced)</code> | factor variables <code>fvset</code> as <code>asbalanced</code> |
| <code>e(asobserved)</code> | factor variables <code>fvset</code> as <code>asobserved</code> |

Matrices

| | |
|------------------------------|-----------------------------------|
| <code>e(b)</code> | coefficient vector |
| <code>e(V)</code> | variance–covariance matrix of the |
| <code>e(V_modelbased)</code> | model-based variance estimators |

Functions

| | |
|------------------------|-------------------------|
| <code>e(sample)</code> | marks estimation sample |
|------------------------|-------------------------|

Methods and formulas

The proportional hazards model with explanatory variables was first suggested by [Cox \(1972\)](#). For an introductory explanation, see [Hosmer, Lemeshow, and May \(2008, chap. 3, 4, and 7\)](#), [Kahn and Sempos \(1989, 193–198\)](#), and [Selvin \(2004, 412–442\)](#). For an introduction for the social scientist, see [Box-Steffensmeier and Jones \(2004, chap. 4\)](#). For a comprehensive review of the methods in this entry, see [Klein and Moeschberger \(2003\)](#). For a detailed development of these methods, see [Kalbfleisch and Prentice \(2002\)](#). For more Stata-specific insight, see [Cleves, Gould, and Marchenko \(2016\)](#), [Dupont \(2009\)](#), and [Vittinghoff et al. \(2012\)](#).

Let \mathbf{x}_i be the row vector of covariates for the time interval $(t_{0i}, t_i]$ for the i th observation in the dataset $i = 1, \dots, N$. `stcox` obtains parameter estimates, $\hat{\beta}$, by maximizing the partial log-likelihood function

$$\log L = \sum_{j=1}^D \left[\sum_{i \in D_j} \mathbf{x}_i \beta - d_j \log \left\{ \sum_{k \in R_j} \exp(\mathbf{x}_k \beta) \right\} \right]$$

where j indexes the ordered failure times $t_{(j)}$, $j = 1, \dots, D$; D_j is the set of d_j observations that fail at $t_{(j)}$; d_j is the number of failures at $t_{(j)}$; and R_j is the set of observations k that are at risk at time $t_{(j)}$ (that is, all k such that $t_{0k} < t_{(j)} \leq t_k$). This formula for $\log L$ is for unweighted data and handles ties by using the Peto–Breslow approximation (Peto 1972; Breslow 1974), which is the default method of handling ties in `stcox`.

If `strata(varnames)` is specified, then the partial log likelihood is the sum of each stratum-specific partial log likelihood, obtained by forming the ordered failure times $t_{(j)}$, the failure sets D_j , and the risk sets R_j , using only those observations within that stratum.

The variance of $\hat{\beta}$ is estimated by the conventional inverse matrix of (negative) second derivatives of $\log L$, unless `vce(robust)` is specified, in which case the method of Lin and Wei (1989) is used. That method treats efficient score residuals as analogs to the log-likelihood scores one would find in fully parametric models; see *Methods and formulas* in [ST] `stcox postestimation` for how to calculate efficient score residuals. If `vce(cluster clustvar)` is specified, the efficient score residuals are summed within cluster before the sandwich (robust) estimator is applied.

Tied values are handled using one of four approaches. The log likelihoods corresponding to the four approaches are given with weights (`exactp` and `efron` do not allow weights) and offsets by

$$\log L_{\text{breslow}} = \sum_{j=1}^D \sum_{i \in D_j} \left[w_i (\mathbf{x}_i \boldsymbol{\beta} + \text{offset}_i) - w_i \log \left\{ \sum_{\ell \in R_j} w_\ell \exp(\mathbf{x}_\ell \boldsymbol{\beta} + \text{offset}_\ell) \right\} \right]$$

$$\log L_{\text{efron}} = \sum_{j=1}^D \sum_{i \in D_j} \left[\mathbf{x}_i \boldsymbol{\beta} + \text{offset}_i - d_j^{-1} \sum_{k=0}^{d_j-1} \log \left\{ \sum_{\ell \in R_j} \exp(\mathbf{x}_\ell \boldsymbol{\beta} + \text{offset}_\ell) - k A_j \right\} \right]$$

$$A_j = d_j^{-1} \sum_{\ell \in D_j} \exp(\mathbf{x}_\ell \boldsymbol{\beta} + \text{offset}_\ell)$$

$$\log L_{\text{exactm}} = \sum_{j=1}^D \log \int_0^\infty \prod_{\ell \in D_j} \left\{ 1 - \exp\left(-\frac{e_\ell}{s} t\right) \right\}^{w_\ell} \exp(-t) dt$$

$$e_\ell = \exp(\mathbf{x}_\ell \boldsymbol{\beta} + \text{offset}_\ell)$$

$$s = \sum_{\substack{k \in R_j \\ k \notin D_j}} w_k \exp(\mathbf{x}_k \boldsymbol{\beta} + \text{offset}_k) = \text{sum of weighted nondeath risk scores}$$

$$\log L_{\text{exactp}} = \sum_{j=1}^D \left\{ \sum_{i \in R_j} \delta_{ij} (\mathbf{x}_i \boldsymbol{\beta} + \text{offset}_i) - \log f(r_j, d_j) \right\}$$

$$f(r, d) = f(r-1, d) + f(r-1, d-1) \exp(\mathbf{x}_k \boldsymbol{\beta} + \text{offset}_k)$$

$$k = r^{\text{th}} \text{ observation in the set } R_j$$

$$r_j = \text{cardinality of the set } R_j$$

$$f(r, d) = \begin{cases} 0 & \text{if } r < d \\ 1 & \text{if } d = 0 \end{cases}$$

where δ_{ij} is an indicator for failure of observation i at time $t_{(j)}$.

Calculations for the exact marginal log likelihood (and associated derivatives) are obtained with 15-point Gauss–Laguerre quadrature. The `breslow` and `efron` options both provide approximations of the exact marginal log likelihood. The `efron` approximation is a better (closer) approximation, but the `breslow` approximation is faster. The choice of the approximation to use in a given situation should generally be driven by the proportion of ties in the data.

For shared-frailty models, the data are organized into G groups with the i th group consisting of n_i observations, $i = 1, \dots, G$. From [Therneau and Grambsch \(2000, 253–255\)](#), estimation of θ takes place via maximum profile log likelihood. For fixed θ , estimates of β and ν_1, \dots, ν_G are obtained by maximizing

$$\log L(\theta) = \log L_{\text{Cox}}(\beta, \nu_1, \dots, \nu_G) + \sum_{i=1}^G \left[\frac{1}{\theta} \{ \nu_i - \exp(\nu_i) \} + \left(\frac{1}{\theta} + D_i \right) \left\{ 1 - \log \left(\frac{1}{\theta} + D_i \right) \right\} - \frac{\log \theta}{\theta} + \log \Gamma \left(\frac{1}{\theta} + D_i \right) - \log \Gamma \left(\frac{1}{\theta} \right) \right]$$

where D_i is the number of death events in group i , and $\log L_{\text{Cox}}(\beta, \nu_1, \dots, \nu_G)$ is the standard Cox partial log likelihood, with the ν_i treated as the coefficients of indicator variables identifying the groups. That is, the j th observation in the i th group has log relative hazard $\mathbf{x}_{ij}\beta + \nu_i$. The estimate of the frailty parameter, $\hat{\theta}$, is chosen as that which maximizes $\log L(\theta)$. The final estimates of β are obtained by maximizing $\log L(\hat{\theta})$ in β and the ν_i . The ν_i are not reported in the coefficient table but are available via `predict`; see [\[ST\] stcox postestimation](#). The estimated variance–covariance matrix of $\hat{\beta}$ is obtained as the appropriate submatrix of the variance matrix of $(\hat{\beta}, \hat{\nu}_1, \dots, \hat{\nu}_G)$, and that matrix is obtained as the inverse of the negative Hessian of $\log L(\hat{\theta})$. Therefore, standard errors and inference based on $\hat{\beta}$ should be treated as conditional on $\theta = \hat{\theta}$.

The likelihood-ratio test statistic for testing $H_0: \theta = 0$ is calculated as minus twice the difference between the log likelihood for a Cox model without shared frailty and $\log L(\hat{\theta})$ evaluated at the final $(\hat{\beta}, \hat{\nu}_1, \dots, \hat{\nu}_G)$.

David Roxbee Cox (1924–) was born in Birmingham, England. He earned master’s and PhD degrees in mathematics and statistics from the universities of Cambridge and Leeds, and he worked at the Royal Aircraft Establishment, the Wool Industries Research Association, and the universities of Cambridge, London (Birkbeck and Imperial Colleges), and Oxford. He was knighted in 1985. Sir David has worked on a wide range of theoretical and applied statistical problems, with outstanding contributions in areas such as experimental design, stochastic processes, binary data, survival analysis, asymptotic techniques, and multivariate dependencies. In 2010, Sir David was awarded the Copley Medal, the Royal Society’s highest honor.

Acknowledgment

We thank Peter Sasieni of the Wolfson Institute of Preventive Medicine, London, for his statistical advice and guidance in implementing the robust variance estimator for this command.

References

- Andersson, T. M.-L., and P. C. Lambert. 2012. [Fitting and modeling cure in population-based cancer studies within the framework of flexible parametric survival models](#). *Stata Journal* 12: 623–638.
- Box-Steffensmeier, J. M., and B. S. Jones. 2004. *Event History Modeling: A Guide for Social Scientists*. Cambridge: Cambridge University Press.
- Breslow, N. E. 1974. Covariance analysis of censored survival data. *Biometrics* 30: 89–99.
- Cleves, M. A. 1999. [ssa13: Analysis of multiple failure-time data with Stata](#). *Stata Technical Bulletin* 49: 30–39. Reprinted in *Stata Technical Bulletin Reprints*, vol. 9, pp. 338–349. College Station, TX: Stata Press.
- Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.
- Cox, D. R. 1972. Regression models and life-tables (with discussion). *Journal of the Royal Statistical Society, Series B* 34: 187–220.
- . 1975. Partial likelihood. *Biometrika* 62: 269–276.
- Cox, D. R., and D. Oakes. 1984. *Analysis of Survival Data*. London: Chapman & Hall/CRC.
- Cox, D. R., and E. J. Snell. 1968. A general definition of residuals (with discussion). *Journal of the Royal Statistical Society, Series B* 30: 248–275.
- Crowley, J., and M. Hu. 1977. Covariance analysis of heart transplant survival data. *Journal of the American Statistical Association* 72: 27–36.
- Cui, J. 2005. [Buckley–James method for analyzing censored data, with an application to a cardiovascular disease and an HIV/AIDS study](#). *Stata Journal* 5: 517–526.
- Dupont, W. D. 2009. *Statistical Modeling for Biomedical Researchers: A Simple Introduction to the Analysis of Complex Data*. 2nd ed. Cambridge: Cambridge University Press.
- Fleming, T. R., and D. P. Harrington. 1991. *Counting Processes and Survival Analysis*. New York: Wiley.
- Gutierrez, R. G. 2002. [Parametric frailty and shared frailty survival models](#). *Stata Journal* 2: 22–44.
- Gutierrez, R. G., S. L. Carter, and D. M. Drukker. 2001. [sg160: On boundary-value likelihood-ratio tests](#). *Stata Technical Bulletin* 60: 15–18. Reprinted in *Stata Technical Bulletin Reprints*, vol. 10, pp. 269–273. College Station, TX: Stata Press.
- Hills, M., and B. L. De Stavola. 2012. *A Short Introduction to Stata for Biostatistics: Updated to Stata 12*. London: Timberlake.
- Hinchliffe, S. R., D. A. Scott, and P. C. Lambert. 2013. [Flexible parametric illness-death models](#). *Stata Journal* 13: 759–775.
- Hosmer, D. W., Jr., S. A. Lemeshow, and S. May. 2008. *Applied Survival Analysis: Regression Modeling of Time to Event Data*. 2nd ed. New York: Wiley.
- Jenkins, S. P. 1997. [sbe17: Discrete time proportional hazards regression](#). *Stata Technical Bulletin* 39: 22–32. Reprinted in *Stata Technical Bulletin Reprints*, vol. 7, pp. 109–121. College Station, TX: Stata Press.
- Kahn, H. A., and C. T. Sempos. 1989. *Statistical Methods in Epidemiology*. New York: Oxford University Press.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.
- Lambert, P. C., and P. Royston. 2009. [Further development of flexible parametric models for survival analysis](#). *Stata Journal* 9: 265–290.
- Lin, D. Y., and L. J. Wei. 1989. The robust inference for the Cox proportional hazards model. *Journal of the American Statistical Association* 84: 1074–1078.
- McGilchrist, C. A., and C. W. Aisbett. 1991. Regression with frailty in survival analysis. *Biometrics* 47: 461–466.
- Newman, S. C. 2001. *Biostatistical Methods in Epidemiology*. New York: Wiley.
- Overgaard, M., P. K. Andersen, and E. T. Parner. 2015. [Regression analysis of censored data using pseudo-observations: An update](#). *Stata Journal* 15: 809–821.
- Parner, E. T., and P. K. Andersen. 2010. [Regression analysis of censored data using pseudo-observations](#). *Stata Journal* 10: 408–422.

- Peto, R. 1972. Contribution to the discussion of paper by D. R. Cox. *Journal of the Royal Statistical Society, Series B* 34: 205–207.
- Reid, N. M. 1994. A conversation with Sir David Cox. *Statistical Science* 9: 439–455.
- Royston, P. 2001. Flexible parametric alternatives to the Cox model, and more. *Stata Journal* 1: 1–28.
- . 2006. Explained variation for survival models. *Stata Journal* 6: 83–96.
- . 2007. Profile likelihood for estimation and confidence intervals. *Stata Journal* 7: 376–387.
- . 2014. Tools for checking calibration of a Cox model in external validation: Approach based on individual event probabilities. *Stata Journal* 14: 738–755.
- . 2015. Tools for checking calibration of a Cox model in external validation: Prediction of population-averaged survival curves based on risk groups. *Stata Journal* 15: 275–291.
- Royston, P., and P. C. Lambert. 2011. *Flexible Parametric Survival Analysis Using Stata: Beyond the Cox Model*. College Station, TX: Stata Press.
- Royston, P., and M. K. B. Parmar. 2002. Flexible parametric proportional-hazards and proportional-odds models for censored survival data, with application to prognostic modelling and estimation of treatment effects. *Statistics in Medicine* 21: 2175–2197.
- Schoenfeld, D. A. 1982. Partial residuals for the proportional hazards regression model. *Biometrika* 69: 239–241.
- Selvin, S. 2004. *Statistical Analysis of Epidemiologic Data*. 3rd ed. New York: Oxford University Press.
- Sterne, J. A. C., and K. Tilling. 2002. G-estimation of causal effects, allowing for time-varying confounding. *Stata Journal* 2: 164–182.
- Suárez, E. L., C. M. Pérez, G. M. Nogueras, and C. Moreno-Gorrin. 2016. *Biostatistics in Public Health Using Stata*. Boca Raton, FL: Taylor & Francis.
- Therneau, T. M., and P. M. Grambsch. 2000. *Modeling Survival Data: Extending the Cox Model*. New York: Springer.
- Vittinghoff, E., D. V. Glidden, S. C. Shiboski, and C. E. McCulloch. 2012. *Regression Methods in Biostatistics: Linear, Logistic, Survival, and Repeated Measures Models*. 2nd ed. New York: Springer.
- Xu, Y., and Y. B. Cheung. 2015. Frailty models and frailty-mixture models for recurrent event times. *Stata Journal* 15: 135–154.

Also see

- [ST] **stcox postestimation** — Postestimation tools for stcox
- [ST] **stcurve** — Plot survivor, hazard, cumulative hazard, or cumulative incidence function
- [ST] **stcox PH-assumption tests** — Tests of proportional-hazards assumption
- [ST] **stcrreg** — Competing-risks regression
- [ST] **streg** — Parametric survival models
- [ST] **sts** — Generate, graph, list, and test the survivor and cumulative hazard functions
- [ST] **stset** — Declare data to be survival-time data
- [MI] **estimation** — Estimation commands for use with mi estimate
- [PSS] **power cox** — Power analysis for the Cox proportional hazards model
- [SVY] **svy estimation** — Estimation commands for survey data
- [U] **20 Estimation and postestimation commands**

Title

stcox PH-assumption tests — Tests of proportional-hazards assumption

[Description](#)

[Quick start](#)

[Menu](#)

[Syntax](#)

[Options](#)

[Remarks and examples](#)

[Stored results](#)

[Methods and formulas](#)

[Acknowledgment](#)

[References](#)

[Also see](#)

Description

`stphplot` plots $-\ln\{-\ln(\text{survival})\}$ curves for each category of a nominal or ordinal covariate versus $\ln(\text{analysis time})$. These are often referred to as “log-log” plots. Optionally, these estimates can be adjusted for covariates. The proportional-hazards assumption is not violated when the curves are parallel.

`stcoxkm` plots Kaplan–Meier observed survival curves and compares them with the Cox predicted curves for the same variable. The closer the observed values are to the predicted, the less likely it is that the proportional-hazards assumption has been violated. Do not run `stcox` before running this command; `stcoxkm` will execute `stcox` itself to fit the model and obtain predicted values.

`estat phtest` tests the proportional-hazards assumption on the basis of Schoenfeld residuals after fitting a model with `stcox`.

Quick start

Log-log plot of survival

Check for parallel lines in plot of $-\ln\{-\ln(\text{survival})\}$ versus $\ln(\text{analysis time})$ for each category of covariate `a` using `stset` data

```
stphplot, by(a)
```

As above, but adjust for average values of covariates `x1` and `x2`

```
stphplot, by(a) adjust(x1 x2)
```

Adjust for `x1 = 0` and `x2 = 0`

```
stphplot, by(a) adjust(x1 x2) zero
```

Kaplan–Meier and predicted survival plot

Compare Kaplan–Meier survival curve with predicted survival from Cox model for each category of covariate `a` using `stset` data

```
stcoxkm, by(a)
```

As above, but create separate plots for each level of `a`

```
stcoxklm, by(a) separate
```

Test using Schoenfeld residuals

Test the proportional-hazards assumption after `stcox x1 x2 x3`

```
estat phtest
```

As above, and report separate test for each covariate

```
estat phtest, detail
```

Menu

stphplot

Statistics > Survival analysis > Regression models > Graphically assess proportional-hazards assumption

stcoxkm

Statistics > Survival analysis > Regression models > Kaplan-Meier versus predicted survival

estat phtest

Statistics > Survival analysis > Regression models > Test proportional-hazards assumption

Syntax

Check proportional-hazards assumption:

Log-log plot of survival

```
stphplot [if] , {by(varname) | strata(varname)} [stphplot_options]
```

Kaplan-Meier and predicted survival plot

```
stcoxkm [if] , by(varname) [stcoxkm_options]
```

Using Schoenfeld residuals

```
estat phtest [, phtest_options]
```

stphplot_options

Description

Main

| | |
|------------------------------------|---|
| * by (<i>varname</i>) | fit separate Cox models; the default |
| * strata (<i>varname</i>) | fit stratified Cox model |
| adjust (<i>varlist</i>) | adjust to average values of <i>varlist</i> |
| zero | adjust to zero values of <i>varlist</i> ; use with adjust () |

Options

| | |
|--------------------|-------------------------------------|
| nonnegative | plot $\ln\{-\ln(\text{survival})\}$ |
| nolntime | plot curves against analysis time |
| noshow | do not show st setting information |

Plot

plot#opts(*stphplot_plot_options*) affect rendition of the #th connected line and #th plotted points

Add plots

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

Y axis, X axis, Titles, Legend, Overall

twoway_options any options other than **by**() documented in [\[G-3\] twoway_options](#)

*Either **by**(*varname*) or **strata**(*varname*) is required with **stphplot**.

| <i>stphplot</i> _plot_options | Description |
|-------------------------------|--|
| <i>cline_options</i> | change look of lines or connecting method |
| <i>marker_options</i> | change look of markers (color, size, etc.) |

| <i>stcoxkm</i> _options | Description |
|-------------------------|-------------|
|-------------------------|-------------|

Main

| | |
|--------------------------------|--|
| * by (<i>varname</i>) | report the nominal or ordinal covariate |
| ties (breslow) | use Breslow method to handle tied failures |
| ties (efron) | use Efron method to handle tied failures |
| ties (exactm) | use exact marginal-likelihood method to handle tied failures |
| ties (exactp) | use exact partial-likelihood method to handle tied failures |
| separate | draw separate plot for predicted and observed curves |
| noshow | do not show st setting information |

Observed plot

| | |
|---|--|
| obsopts (<i>stcoxkm</i> _plot_options) | affect rendition of the observed curve |
| obs#opts (<i>stcoxkm</i> _plot_options) | affect rendition of the #th observed curve; not allowed with separate |

Predicted plot

| | |
|--|---|
| predopts (<i>stcoxkm</i> _plot_options) | affect rendition of the predicted curve |
| pred#opts (<i>stcoxkm</i> _plot_options) | affect rendition of the #th predicted curve; not allowed with separate |

Add plots

| | |
|--------------------------------|--|
| addplot (<i>plot</i>) | add other plots to the generated graph |
|--------------------------------|--|

Y axis, X axis, Titles, Legend, Overall

| | |
|---------------------------------|---|
| <i>twoway_options</i> | any options other than by () documented in [G-3] <i>twoway_options</i> |
| byopts (<i>byopts</i>) | how subgraphs are combined, labeled, etc. |

* **by**(*varname*) is required with *stcoxkm*.

| <i>stcoxkm</i> _plot_options | Description |
|------------------------------|--|
| <i>connect_options</i> | change look of connecting method |
| <i>marker_options</i> | change look of markers (color, size, etc.) |

You must **stset** your data before using *stphplot* and *stcoxkm*; see [ST] **stset**.

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

| <i>phptest_options</i> | Description |
|---|---|
| Main | |
| <code>log</code> | use natural logarithm time-scaling function |
| <code>km</code> | use 1 – KM product-limit estimate as the time-scaling function |
| <code>rank</code> | use rank of analysis time as the time-scaling function |
| <code>time(<i>varname</i>)</code> | use <i>varname</i> containing a monotone transformation of analysis time as the time-scaling function |
| <code>plot(<i>varname</i>)</code> | plot smoothed, scaled Schoenfeld residuals versus time |
| <code>bwidth(#)</code> | use bandwidth of #; default is <code>bwidth(0.8)</code> |
| <code>detail</code> | test proportional-hazards assumption separately for each covariate |
| Scatterplot | |
| <code>marker_options</code> | change look of markers (color, size, etc.) |
| <code>marker_label_options</code> | add marker labels; change look or position |
| Smoothed line | |
| <code>lineopts(<i>cline_options</i>)</code> | affect rendition of the smoothed line |
| Y axis, X axis, Titles, Legend, Overall | |
| <code>twoway_options</code> | any options other than <code>by()</code> documented in [G-3] <code>twoway_options</code> |

`estat phptest` is not appropriate after estimation with `svy`.

Options

Options are presented under the following headings:

[Options for `stphplot`](#)
[Options for `stcoxkm`](#)
[Options for `estat phptest`](#)

Options for `stphplot`

Main

`by(varname)` specifies the nominal or ordinal covariate. Either `by()` or `strata()` is required with `stphplot`.

`strata(varname)` is an alternative to `by()`. Rather than fitting separate Cox models for each value of *varname*, `strata()` fits one stratified Cox model. You must also specify `adjust(varlist)` with the `strata(varname)` option; see [ST] [sts graph](#).

`adjust(varlist)` adjusts the estimates to that for the average values of the *varlist* specified. The estimates can also be adjusted to zero values of *varlist* by specifying the `zero` option. `adjust(varlist)` can be specified with `by()`; it is required with `strata(varname)`.

`zero` is used with `adjust()` to specify that the estimates be adjusted to the 0 values of the *varlist* rather than to average values.

Options

`nonegative` specifies that $\ln\{-\ln(\text{survival})\}$ be plotted instead of $-\ln\{-\ln(\text{survival})\}$.

`noIntime` specifies that curves be plotted against analysis time instead of against $\ln(\text{analysis time})$.
`noshow` prevents `stphplot` 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](#).

Plot

`plot#opts`(*stphplot_plot_options*) affects the rendition of the `#th` connected line and `#th` plotted points; see [G-3] [cline_options](#) and [G-3] [marker_options](#).

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](#), excluding `by()`. These include options for titling the graph (see [G-3] [title_options](#)) and for saving the graph to disk (see [G-3] [saving_option](#)).

Options for `stcoxkm`

Main

`by`(*varname*) specifies the nominal or ordinal covariate. `by()` is required.

`ties`(`breslow`|`efron`|`exactm`|`exactp`) specifies one of the methods available to `stcox` for handling tied failures. If none is specified, `ties(breslow)` is assumed; see [ST] [stcox](#).

`separate` produces separate plots of predicted and observed values for each value of the variable specified with `by()`.

`noshow` prevents `stcoxkm` 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](#).

Observed plot

`obs#opts`(*stcoxkm_plot_options*) affects the rendition of the observed curve; see [G-3] [connect_options](#) and [G-3] [marker_options](#).

`obs#opts`(*stcoxkm_plot_options*) affects the rendition of the `#th` observed curve; see [G-3] [connect_options](#) and [G-3] [marker_options](#). This option is not allowed with `separate`.

Predicted plot

`pred#opts`(*stcoxkm_connect_options*) affects the rendition of the predicted curve; see [G-3] [connect_options](#) and [G-3] [marker_options](#).

`pred#opts`(*stcoxkm_connect_options*) affects the rendition of the `#th` predicted curve; see [G-3] [connect_options](#) and [G-3] [marker_options](#). This option is not allowed 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*, excluding `by()`. 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()` and `separate` are specified, including the overall graph title and the organization of subgraphs. See [G-3] *by_option*.

Options for `estat phtest`

Main

`log`, `km`, `rank`, and `time()` are used to specify the time scaling function.

By default, `estat phtest` performs the tests using the identity function, that is, analysis time itself.

`log` specifies that the natural log of analysis time be used.

`km` specifies that 1 minus the Kaplan–Meier product-limit estimate be used.

`rank` specifies that the rank of analysis time be used.

`time(varname)` specifies a variable containing an arbitrary monotonic transformation of analysis time. You must ensure that *varname* is a monotonic transform.

`plot(varname)` specifies that a scatterplot and smoothed plot of scaled Schoenfeld residuals versus time be produced for the covariate specified by *varname*. By default, the smoothing is performed using the running-mean method implemented in `lowess`, `mean noweight`; see [R] *lowess*.

`bwidth(#)` specifies the bandwidth. Centered subsets of `bwidth() × N` observations are used for calculating smoothed values for each point in the data except for endpoints, where smaller, uncentered subsets are used. The greater the `bwidth()`, the greater the smoothing. The default is `bwidth(0.8)`.

`detail` specifies that a separate test of the proportional-hazards assumption be produced for each covariate in the Cox model. By default, `estat phtest` produces only the global test.

Scatterplot

marker_options affect the rendition of markers drawn at the plotted points, including their shape, size, color, and outline; see [G-3] *marker_options*.

marker_label_options specify if and how the markers are to be labeled; see [G-3] *marker_label_options*.

Smoothed line

`lineopts(cline_options)` affects the rendition of the smoothed line; see [G-3] *cline_options*.

Y axis, X axis, Titles, Legend, Overall

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

Remarks and examples

Cox proportional hazards models assume that the hazard ratio is constant over time. Suppose that a group of cancer patients on an experimental treatment is monitored for 10 years. If the hazard of dying for the nontreated group is twice the rate as that of the treated group ($HR = 2.0$), the proportional-hazards assumption implies that this ratio is the same at 1 year, at 2 years, or at any point on the time scale. Because the Cox model, by definition, is constrained to follow this assumption, it is important to evaluate its validity. If the assumption fails, alternative modeling choices would be more appropriate (for example, a stratified Cox model, time-varying covariates). For examples of testing the proportional-hazards assumption using Stata, see [Allison \(2014\)](#).

`stphplot` and `stcoxkm` provide graphical methods for assessing violations of the proportional-hazards assumption. Although using graphs to assess the validity of the assumption is subjective, it can be a helpful tool.

`stphplot` plots $-\ln\{-\ln(\text{survival})\}$ curves for each category of a nominal or ordinal covariate versus $\ln(\text{analysis time})$. These are often referred to as “log–log” plots. Optionally, these estimates can be adjusted for covariates. If the plotted lines are reasonably parallel, the proportional-hazards assumption has not been violated, and it would be appropriate to base the estimate for that variable on one baseline survivor function.

Another graphical method of evaluating the proportional-hazards assumption, though less common, is to plot the Kaplan–Meier observed survival curves and compare them with the Cox predicted curves for the same variable. This plot is produced with `stcoxkm`. When the predicted and observed curves are close together, the proportional-hazards assumption has not been violated. See [Garrett \(1997\)](#) for more details.

Many popular tests for proportional hazards are, in fact, tests of nonzero slope in a generalized linear regression of the scaled Schoenfeld residuals on time (see [Grambsch and Therneau \[1994\]](#)). The `estat phtest` command tests, for individual covariates and globally, the null hypothesis of zero slope, which is equivalent to testing that the log hazard-ratio function is constant over time. Thus rejection of the null hypothesis of a zero slope indicates deviation from the proportional-hazards assumption. The `estat phtest` command allows three common time-scaling options (`log`, `km`, and `rank`) and also allows you to specify a user-defined function of time through the `time()` option. When no option is specified, the tests are performed using analysis time without further transformation.

▷ Example 1

These examples use data from a leukemia remission study ([Garrett 1997](#)). The data consist of 42 patients who are monitored over time to see how long (`weeks`) it takes them to go out of remission (`relapse`: 1 = yes, 0 = no). Half the patients receive a new experimental drug, and the other half receive a standard drug (`treatment1`: 1 = drug A, 0 = standard). White blood cell count, a strong indicator of the presence of leukemia, is divided into three categories (`wbc3cat`: 1 = normal, 2 = moderate, 3 = high).

```
. use http://www.stata-press.com/data/r14/leukemia
(Leukemia Remission Study)
. describe
Contains data from http://www.stata-press.com/data/r14/leukemia.dta
  obs:                42                Leukemia Remission Study
  vars:                8                23 Mar 2014 10:39
  size:                336
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|------------------------|
| weeks | byte | %8.0g | | Weeks in Remission |
| relapse | byte | %8.0g | yesno | Relapse |
| treatment1 | byte | %8.0g | trt11bl | Treatment I |
| treatment2 | byte | %8.0g | trt21bl | Treatment II |
| wbc3cat | byte | %9.0g | wbc1bl | White Blood Cell Count |
| wbc1 | byte | %8.0g | | wbc3cat==Normal |
| wbc2 | byte | %8.0g | | wbc3cat==Moderate |
| wbc3 | byte | %8.0g | | wbc3cat==High |

Sorted by: weeks

```
. stset weeks, failure(relapse)
      failure event:  relapse != 0 & relapse < .
obs. time interval:  (0, weeks]
exit on or before:  failure
```

```
      42 total observations
       0 exclusions
```

```
      42 observations remaining, representing
      30 failures in single-record/single-failure data
      541 total analysis time at risk and under observation
                at risk from t =           0
                earliest observed entry t =       0
                last observed exit t =           35
```

In this example, we examine whether the proportional-hazards assumption holds for drug A versus the standard drug (treatment1). First, we will use `stphplot`, followed by `stcoxkm`.

```
. sthplot, by(treatment1)
      failure_d: relapse
      analysis time _t: weeks
```

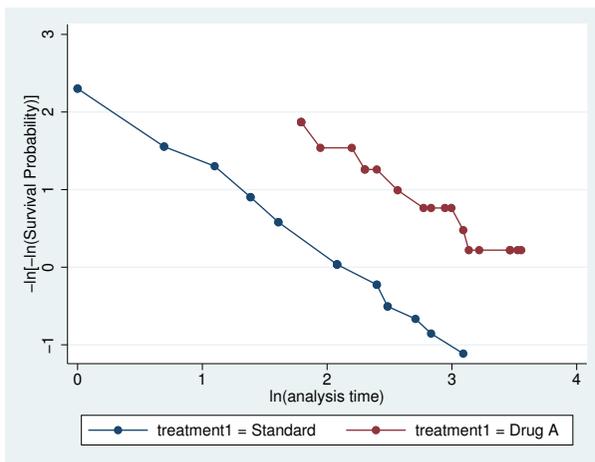


Figure 1.

```
. stcoxkm, by(treatment1) legend(cols(1))
      failure_d: relapse
      analysis time _t: weeks
```

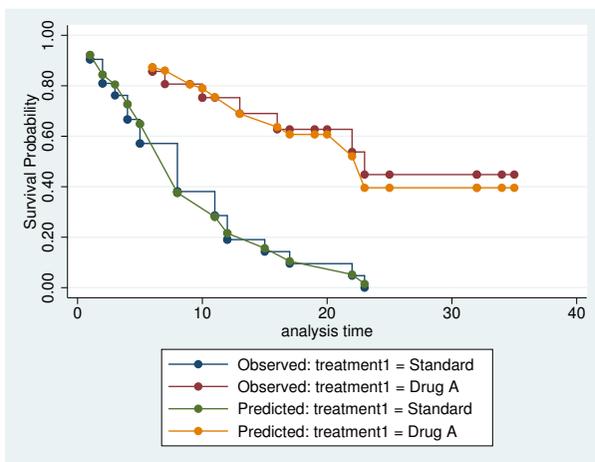


Figure 2.

Figure 1 (`sthplot`) displays lines that are parallel, implying that the proportional-hazards assumption for `treatment1` has not been violated. This is confirmed in figure 2 (`stcoxkm`), where the observed values and predicted values are close together.

The graph in figure 3 is the same as the one in figure 1, adjusted for white blood cell count (using two dummy variables). The adjustment variables were centered temporarily by `sthplot` before the adjustment was made.

```
. stphtest, strata(treatment1) adj(wbc2 wbc3)
      failure_d: relapse
      analysis time _t: weeks
```

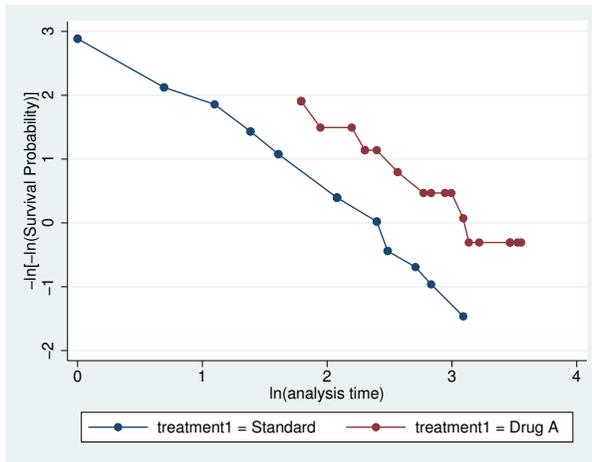


Figure 3.

The lines in figure 3 are still parallel, although they are somewhat closer together. Examining the proportional-hazards assumption on a variable without adjusting for covariates is usually adequate as a diagnostic tool before using the Cox model. However, if you know that adjustment for covariates in a final model is necessary, you may wish to reexamine whether the proportional-hazards assumption still holds.

Another variable in this dataset measures a different drug (`treatment2`: 1 = drug B, 0 = standard). We wish to examine the proportional-hazards assumption for this variable.

```
. stphtest, by(treatment2)
      failure_d: relapse
      analysis time _t: weeks
```

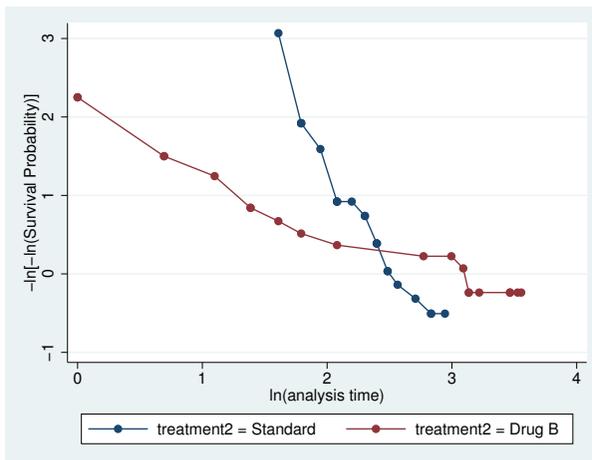


Figure 4.

```
. stcoxkm, by(treatment2) separate legend(cols(1))
      failure _d: relapse
      analysis time _t: weeks
```

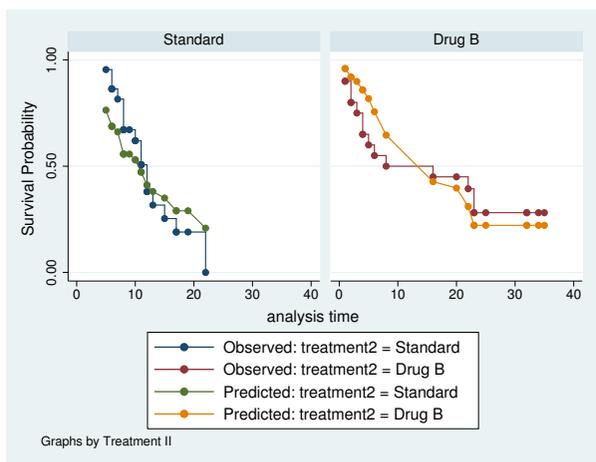


Figure 5.

This variable violates the proportional-hazards assumption. In figure 4, we see that the lines are not only nonparallel but also cross in the data region. In figure 5, we see that there are considerable differences between the observed and predicted values. We have overestimated the positive effect of drug B for the first half of the study and have underestimated it in the later weeks. One hazard ratio describing the effect of this drug would be inappropriate. We definitely would want to stratify on this variable in our Cox model.

◀

► Example 2: estat phtest

In this example, we use `estat phtest` to examine whether the proportional-hazards assumption holds for a model with covariates `wbc2`, `wbc1`, and `treatment1`. After `stsetting` the data, we first run `stcox` with these three variables as regressors. Then we use `estat phtest`:

```
. stset weeks, failure(relapse)
      failure event:  relapse != 0 & relapse < .
      obs. time interval:  (0, weeks]
      exit on or before:  failure
```

```
42 total observations
 0 exclusions
```

```
42 observations remaining, representing
30 failures in single-record/single-failure data
541 total analysis time at risk and under observation
      at risk from t = 0
      earliest observed entry t = 0
      last observed exit t = 35
```

```
. stcox treatment1 wbc2 wbc3, nolog
      failure _d: relapse
      analysis time _t: weeks
Cox regression -- Breslow method for ties
No. of subjects =          42          Number of obs   =          42
No. of failures =          30
Time at risk   =          541
Log likelihood = -77.476905          LR chi2(3)       =          33.02
                                          Prob > chi2    =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------------|------------|-----------|-------|-------|----------------------|----------|
| treatment1 | .2834551 | .1229874 | -2.91 | 0.004 | .1211042 | .6634517 |
| wbc2 | 3.637825 | 2.201306 | 2.13 | 0.033 | 1.111134 | 11.91015 |
| wbc3 | 10.92214 | 7.088783 | 3.68 | 0.000 | 3.06093 | 38.97284 |

```
. estat phtest, detail
      Test of proportional-hazards assumption
      Time: Time
```

| | rho | chi2 | df | Prob>chi2 |
|-------------|----------|------|----|-----------|
| treatment1 | -0.07019 | 0.15 | 1 | 0.6948 |
| wbc2 | -0.03223 | 0.03 | 1 | 0.8650 |
| wbc3 | 0.01682 | 0.01 | 1 | 0.9237 |
| global test | | 0.33 | 3 | 0.9551 |

Because we specified the `detail` option with the `estat phtest` command, both covariate-specific and global tests were produced. We can see that there is no evidence that the proportional-hazards assumption has been violated.

Another variable in this dataset measures a different drug (`treatment2`: 1 = drug B, 0 = standard). We now wish to examine the proportional-hazards assumption for the previous model by substituting `treatment2` for `treatment1`.

We fit a new Cox model and perform the test for proportional hazards:

```
. stcox treatment2 wbc2 wbc3, nolog
      failure _d: relapse
      analysis time _t: weeks
Cox regression -- Breslow method for ties
No. of subjects =          42          Number of obs   =          42
No. of failures =          30
Time at risk   =          541
Log likelihood = -82.019053          LR chi2(3)       =          23.93
                                          Prob > chi2    =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------------|------------|-----------|-------|-------|----------------------|----------|
| treatment2 | .8483777 | .3469054 | -0.40 | 0.688 | .3806529 | 1.890816 |
| wbc2 | 3.409628 | 2.050784 | 2.04 | 0.041 | 1.048905 | 11.08353 |
| wbc3 | 14.0562 | 8.873693 | 4.19 | 0.000 | 4.078529 | 48.44314 |

```
. estat phtest, detail
      Test of proportional-hazards assumption
      Time: Time
```

| | rho | chi2 | df | Prob>chi2 |
|-------------|----------|-------|----|-----------|
| treatment2 | -0.51672 | 10.19 | 1 | 0.0014 |
| wbc2 | -0.09860 | 0.29 | 1 | 0.5903 |
| wbc3 | -0.03559 | 0.04 | 1 | 0.8448 |
| global test | | 10.24 | 3 | 0.0166 |

`treatment2` violates the proportional-hazards assumption. A single hazard ratio describing the effect of this drug is inappropriate.

The test of the proportional-hazards assumption is based on the principle that, for a given regressor, the assumption restricts $\beta(t_j) = \beta$ for all t_j . This implies that a plot of $\beta(t_j)$ versus time will have a slope of zero. Grambsch and Therneau (1994) showed that $E(s_j^*) + \hat{\beta} \approx \beta(t_j)$, where s_j^* is the scaled Schoenfeld residual at failure time t_j and $\hat{\beta}$ is the estimated coefficient from the Cox model. Thus a plot of $s_j^* + \hat{\beta}$ versus some function of time provides a graphical assessment of the assumption.

Continuing from above, if you type

```
. predict sch*, scaledsch
```

you obtain three variables—`sch1`, `sch2`, and `sch3`—corresponding to the three regressors, `treatment2`, `wbc2`, and `wbc3`. Given the utility of $s_j^* + \hat{\beta}$, what is stored in variable `sch1` is actually $s_{j1}^* + \hat{\beta}_1$ and not just the scaled Schoenfeld residual for the first variable, s_{j1}^* , itself. The estimated coefficient, $\hat{\beta}_1$, is added automatically. The same holds true for the second created variable representing the second regressor, `sch2` = $s_{j2}^* + \hat{\beta}_2$, and so on.

As such, a graphical assessment of the proportional-hazards assumption for the first regressor is as simple as

```
. scatter sch1 _t || lfit sch1 _t
```

which plots a scatter of $s_{j1}^* + \hat{\beta}_1$ versus analysis time, `_t`, and overlays a linear fit. Is the slope zero? The answer is no for the first regressor, `treatment2`, and that agrees with our results from `estat phtest`.



□ Technical note

The tests of the proportional-hazards assumption assume homogeneity of variance across risk sets. This allows the use of the estimated overall (pooled) variance–covariance matrix in the equations. Although these tests have been shown by Grambsch and Therneau (1994) to be fairly robust to departures from this assumption, exercise care where this assumption may not hold, particularly when performing a stratified Cox analysis. In such cases, we recommend that you check the proportional-hazards assumption separately for each stratum.



Video example

How to fit a Cox proportional hazards model and check proportional-hazards assumption

Stored results

`estat phtest` stores the following in `r()`:

Scalars

`r(df)` global test degrees of freedom `r(chi2)` global test χ^2

Methods and formulas

For one covariate, x , the Cox proportional hazards model reduces to

$$h(t; x) = h_0(t) \exp(x\beta)$$

where $h_0(t)$ is the baseline hazard function from the Cox model. Let $S_0(t)$ and $H_0(t)$ be the corresponding Cox baseline survivor and baseline cumulative hazard functions, respectively.

The proportional-hazards assumption implies that

$$H(t) = H_0(t) \exp(x\beta)$$

or

$$\ln H(t) = \ln H_0(t) + x\beta$$

where $H(t)$ is the cumulative hazard function. Thus, under the proportional-hazards assumption, the logs of the cumulative hazard functions at each level of the covariate have equal slope. This is the basis for the method implemented in `stphplot`.

The proportional-hazards assumption also implies that

$$S(t) = S_0(t) \exp(x\beta)$$

Let $\widehat{S}(t)$ be the estimated survivor function based on the Cox model. This function is a step function like the Kaplan–Meier estimate and, in fact, reduces to the Kaplan–Meier estimate when $x = 0$. Thus for each level of the covariate of interest, we can assess violations of the proportional-hazards assumption by comparing these survival estimates with estimates calculated independently of the model. See [Kalbfleisch and Prentice \(2002\)](#) or [Hess \(1995\)](#).

`stcoxkm` plots Kaplan–Meier estimated curves for each level of the covariate together with the Cox model predicted baseline survival curve. The closer the observed values are to the predicted values, the less likely it is that the proportional-hazards assumption has been violated.

[Grambsch and Therneau \(1994\)](#) presented a scaled adjustment for the Schoenfeld residuals that permits the interpretation of the smoothed residuals as a nonparametric estimate of the log hazard-ratio function. These scaled Schoenfeld residuals, $r_{S_i}^*$, can be obtained directly with `predict`'s `scaledsch` option; see [\[ST\] stcox postestimation](#).

Scaled Schoenfeld residuals are centered at $\widehat{\beta}$ for each covariate and, when there is no violation of proportional hazards, should have slope zero when plotted against functions of time. The `estat phtest` command uses these residuals, tests the null hypothesis that the slope is equal to zero for each covariate in the model, and performs the global test proposed by [Grambsch and Therneau \(1994\)](#). The test of zero slope is equivalent to testing that the log hazard-ratio function is constant over time.

For a specified function of time, $g(t)$, the statistic for testing the p th individual covariate is, for $\bar{g}(t) = d^{-1} \sum_{i=1}^N \delta_i g(t_i)$,

$$\chi_c^2 = \frac{\left[\sum_{i=1}^N \{ \delta_i g(t_i) - \bar{g}(t) \} r_{S_{pi}}^* \right]^2}{d \text{Var}(\hat{\beta}_p) \sum_{i=1}^N \{ \delta_i g(t_i) - \bar{g}(t) \}^2}$$

which is asymptotically distributed as χ^2 with 1 degree of freedom. $r_{S_{pi}}^*$ is the scaled Schoenfeld residual for observation i , and δ_i indicates failure for observation i , with $d = \sum \delta_i$.

The statistic for the global test is calculated as

$$\chi_g^2 = \left[\sum_{i=1}^N \{ \delta_i g(t_i) - \bar{g}(t) \} \mathbf{r}_{S_i} \right]' \left[\frac{d \text{Var}(\hat{\beta})}{\sum_{i=1}^N \{ \delta_i g(t_i) - \bar{g}(t) \}^2} \right] \left[\sum_{i=1}^N \{ \delta_i g(t_i) - \bar{g}(t) \} \mathbf{r}_{S_i} \right]$$

for \mathbf{r}_{S_i} , a vector of the m (unscaled) Schoenfeld residuals for the i th observation; see [ST] **stcox postestimation**. The global test statistic is asymptotically distributed as χ^2 with m degrees of freedom.

The equations for the scaled Schoenfeld residuals and the two test statistics just described assume homogeneity of variance across risk sets. Although these tests are fairly robust to deviations from this assumption, care must be exercised, particularly when dealing with a stratified Cox model.

Acknowledgment

The original versions of `stphplot` and `stcoxkm` were written by Joanne M. Garrett at the University of North Carolina at Chapel Hill. We also thank Garrett for her contributions to the `estat phtest` command.

References

- Allison, P. D. 2014. *Event History and Survival Analysis*. 2nd ed. Newbury Park, CA: Sage.
- Barthel, F. M.-S., and P. Royston. 2006. Graphical representation of interactions. *Stata Journal* 6: 348–363.
- Breslow, N. E. 1974. Covariance analysis of censored survival data. *Biometrics* 30: 89–99.
- Cox, D. R. 1972. Regression models and life-tables (with discussion). *Journal of the Royal Statistical Society, Series B* 34: 187–220.
- . 1975. Partial likelihood. *Biometrika* 62: 269–276.
- Cox, D. R., and D. Oakes. 1984. *Analysis of Survival Data*. London: Chapman & Hall/CRC.
- Cox, D. R., and E. J. Snell. 1968. A general definition of residuals (with discussion). *Journal of the Royal Statistical Society, Series B* 30: 248–275.
- Garrett, J. M. 1997. `sbe14`: Odds ratios and confidence intervals for logistic regression models with effect modification. *Stata Technical Bulletin* 36: 15–22. Reprinted in *Stata Technical Bulletin Reprints*, vol. 6, pp. 104–114. College Station, TX: Stata Press.
- . 1998. `ssa12`: Predicted survival curves for the Cox proportional hazards model. *Stata Technical Bulletin* 44: 37–41. Reprinted in *Stata Technical Bulletin Reprints*, vol. 8, pp. 285–290. College Station, TX: Stata Press.
- Grambsch, P. M., and T. M. Therneau. 1994. Proportional hazards tests and diagnostics based on weighted residuals. *Biometrika* 81: 515–526.
- Hess, K. R. 1995. Graphical methods for assessing violations of the proportional hazards assumption in Cox regression. *Statistics in Medicine* 14: 1707–1723.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.

Rogers, W. H. 1994. *ssa4: Ex post tests and diagnostics for a proportional hazards model*. *Stata Technical Bulletin* 19: 23–27. Reprinted in *Stata Technical Bulletin Reprints*, vol. 4, pp. 186–191. College Station, TX: Stata Press.

Xiao, T., X. He, G. A. Whitmore, and M.-L. Ting Lee. 2012. *Threshold regression for time-to-event analysis: The stthreg package*. *Stata Journal* 12: 257–283.

Also see

[ST] **stcox** — Cox proportional hazards model

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

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

[U] **20 Estimation and postestimation commands**

| | | | |
|-------------------------|--------------------------------|--------------------------------------|----------------------------|
| Postestimation commands | predict | margins | estat |
| Remarks and examples | Stored results | Methods and formulas | References |
| Also see | | | |

Postestimation commands

The following postestimation commands are of special interest after `stcox`:

| Command | Description |
|-----------------------------------|--|
| estat concordance | compute the concordance probability |
| estat phtest | test the proportional-hazards assumption |
| stcurve | plot the survivor, hazard, and cumulative hazard functions |

[estat concordance](#) is not appropriate after estimation with `svy`.

The following standard postestimation commands are also available:

| Command | Description |
|---------------------------------|---|
| contrast | contrasts and ANOVA-style joint tests of estimates |
| estat ic | Akaike's and Schwarz's Bayesian information criteria (AIC and BIC) |
| estat summarize | summary statistics for the estimation sample |
| estat vce | variance–covariance matrix of the estimators (VCE) |
| estat (svy) | postestimation statistics for survey data |
| estimates | cataloging estimation results |
| * hausman | Hausman's specification test |
| lincom | point estimates, standard errors, testing, and inference for linear combinations of coefficients |
| linktest | link test for model specification |
| * lrtest | likelihood-ratio test |
| margins | marginal means, predictive margins, marginal effects, and average marginal effects |
| marginsplot | graph the results from margins (profile plots, interaction plots, etc.) |
| nlcom | point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients |
| predict | predictions, residuals, influence statistics, and other diagnostic measures |
| predictnl | point estimates, standard errors, testing, and inference for generalized predictions |
| pwcompare | pairwise comparisons of estimates |
| test | Wald tests of simple and composite linear hypotheses |
| testnl | Wald tests of nonlinear hypotheses |

* `hausman` and `lrtest` are not appropriate with `svy` estimation results.

predict

Description for predict

`predict` creates a new variable containing predictions such as hazard ratios; linear predictions; standard errors; baseline survivor, cumulative hazard, and hazard functions; martingale, Cox–Snell, deviance, efficient score, Schoenfeld, and scaled Schoenfeld residuals; likelihood displacement values; LMAX measures of influence; log frailties; and DFBETA measures of influence.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, sv_statistic nooffset partial]
```

```
predict [type] { stub* | newvarlist } [if] [in], mv_statistic [ partial]
```

| <i>sv_statistic</i> | Description |
|---------------------|-------------|
|---------------------|-------------|

Main

| | |
|----------------------------|---|
| <code>hr</code> | predicted hazard ratio, also known as the relative hazard; the default |
| <code>xb</code> | linear prediction $\mathbf{x}_j\boldsymbol{\beta}$ |
| <code>stdp</code> | standard error of the linear prediction; $SE(\mathbf{x}_j\boldsymbol{\beta})$ |
| * <code>basesurv</code> | baseline survivor function |
| * <code>basechazard</code> | baseline cumulative hazard function |
| * <code>basehc</code> | baseline hazard contributions |
| * <code>mgale</code> | martingale residuals |
| * <code>csnell</code> | Cox–Snell residuals |
| * <code>deviance</code> | deviance residuals |
| * <code>ldisplace</code> | likelihood displacement values |
| * <code>lmax</code> | LMAX measures of influence |
| * <code>effects</code> | log frailties |

| <i>mv_statistic</i> | Description |
|---------------------|-------------|
|---------------------|-------------|

Main

| | |
|---------------------------|---------------------------------|
| * <code>scores</code> | efficient score residuals |
| * <code>esr</code> | synonym for <code>scores</code> |
| * <code>dfbeta</code> | DFBETA measures of influence |
| * <code>schoenfeld</code> | Schoenfeld residuals |
| * <code>scaledsch</code> | scaled Schoenfeld residuals |

Unstarred statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample. Starred statistics are calculated only for the estimation sample, even when `e(sample)` is not specified. `nooffset` is allowed only with unstarred statistics.

`mgale`, `csnell`, `deviance`, `ldisplace`, `lmax`, `dfbeta`, `schoenfeld`, and `scaledsch` are not allowed with `svy` estimation results.

Options for predict

Main

hr, the default, calculates the relative hazard (hazard ratio), that is, the exponentiated linear prediction, $\exp(\mathbf{x}_j\widehat{\boldsymbol{\beta}})$.

xb calculates the linear prediction from the fitted model. That is, you fit the model by estimating a set of parameters, $\beta_0, \beta_1, \beta_2, \dots, \beta_k$, and the linear prediction is $\widehat{\beta}_1x_{1j} + \widehat{\beta}_2x_{2j} + \dots + \widehat{\beta}_kx_{kj}$, often written in matrix notation as $\mathbf{x}_j\widehat{\boldsymbol{\beta}}$.

The $x_{1j}, x_{2j}, \dots, x_{kj}$ used in the calculation are obtained from the data currently in memory and need not correspond to the data on the independent variables used in estimating $\boldsymbol{\beta}$.

stdp calculates the standard error of the prediction, that is, the standard error of $\mathbf{x}_j\widehat{\boldsymbol{\beta}}$.

basesurv calculates the baseline survivor function. In the null model, this is equivalent to the Kaplan–Meier product-limit estimate. If **stcox**'s **strata()** option was specified, baseline survivor functions for each stratum are provided.

basechazard calculates the cumulative baseline hazard. If **stcox**'s **strata()** option was specified, cumulative baseline hazards for each stratum are provided.

basehc calculates the baseline hazard contributions. These are used to construct the product-limit type estimator for the baseline survivor function generated by **basesurv**. If **stcox**'s **strata()** option was specified, baseline hazard contributions for each stratum are provided.

mgale calculates the martingale residuals. For multiple-record-per-subject data, by default only one value per subject is calculated, and it is placed on the last record for the subject.

Adding the **partial** option will produce partial martingale residuals, one for each record within subject; see **partial** below. Partial martingale residuals are the additive contributions to a subject's overall martingale residual. In single-record-per-subject data, the partial martingale residuals are the martingale residuals.

csnell calculates the Cox–Snell generalized residuals. For multiple-record data, by default only one value per subject is calculated and, it is placed on the last record for the subject.

Adding the **partial** option will produce partial Cox–Snell residuals, one for each record within subject; see **partial** below. Partial Cox–Snell residuals are the additive contributions to a subject's overall Cox–Snell residual. In single-record data, the partial Cox–Snell residuals are the Cox–Snell residuals.

deviance calculates the deviance residuals. Deviance residuals are martingale residuals that have been transformed to be more symmetric about zero. For multiple-record data, by default only one value per subject is calculated, and it is placed on the last record for the subject.

Adding the **partial** option will produce partial deviance residuals, one for each record within subject; see **partial** below. Partial deviance residuals are transformed partial martingale residuals. In single-record data, the partial deviance residuals are the deviance residuals.

ldisplace calculates the *likelihood displacement values*. A likelihood displacement value is an influence measure of the effect of deleting a subject on the overall coefficient vector. For multiple-record data, by default only one value per subject is calculated, and it is placed on the last record for the subject.

Adding the **partial** option will produce partial likelihood displacement values, one for each record within subject; see **partial** below. Partial displacement values are interpreted as effects due to deletion of individual records rather than deletion of individual subjects. In single-record data, the partial likelihood displacement values are the likelihood displacement values.

`lmax` calculates the LMAX measures of influence. LMAX values are related to likelihood displacement values because they also measure the effect of deleting a subject on the overall coefficient vector. For multiple-record data, by default only one LMAX value per subject is calculated, and it is placed on the last record for the subject.

Adding the `partial` option will produce partial LMAX values, one for each record within subject; see [partial](#) below. Partial LMAX values are interpreted as effects due to deletion of individual records rather than deletion of individual subjects. In single-record data, the partial LMAX values are the LMAX values.

`effects` is for use after `stcox`, `shared()` and provides estimates of the log frailty for each group. The log frailties are random group-specific offsets to the linear predictor that measure the group effect on the log relative-hazard.

`scores` calculates the efficient score residuals for each regressor in the model. For multiple-record data, by default only one score per subject is calculated, and it is placed on the last record for the subject.

Adding the `partial` option will produce partial efficient score residuals, one for each record within subject; see [partial](#) below. Partial efficient score residuals are the additive contributions to a subject's overall efficient score residual. In single-record data, the partial efficient score residuals are the efficient score residuals.

One efficient score residual variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

`esr` is a synonym for `scores`.

`dfbeta` calculates the DFBETA measures of influence for each regressor in the model. The DFBETA value for a subject estimates the change in the regressor's coefficient due to deletion of that subject. For multiple-record data, by default only one value per subject is calculated, and it is placed on the last record for the subject.

Adding the `partial` option will produce partial DFBETAs, one for each record within subject; see [partial](#) below. Partial DFBETAs are interpreted as effects due to deletion of individual records rather than deletion of individual subjects. In single-record data, the partial DFBETAs are the DFBETAs.

One DFBETA variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

`schoenfeld` calculates the Schoenfeld residuals. This option may not be used after `stcox` with the `exactm` or `exactp` option. Schoenfeld residuals are calculated and reported only at failure times.

One Schoenfeld residual variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

`scaledsch` calculates the scaled Schoenfeld residuals. This option may not be used after `stcox` with the `exactm` or `exactp` option. Scaled Schoenfeld residuals are calculated and reported only at failure times.

One scaled Schoenfeld residual variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

Note: The easiest way to use the preceding four options is, for example,

```
. predict double stub*, scores
```

where *stub* is a short name of your choosing. Stata then creates variables *stub1*, *stub2*, etc. You may also specify each variable explicitly, in which case there must be as many (and no more) variables specified as there are regressors in the model.

`nooffset` is allowed only with `hr`, `xb`, and `stdp`, and is relevant only if you specified `offset(varname)` for `stcox`. It modifies the calculations made by `predict` so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_j\hat{\beta}$ rather than $\mathbf{x}_j\hat{\beta} + \text{offset}_j$.

`partial` is relevant only for multiple-record data and is valid with `mgale`, `csnell`, `deviance`, `ldisplace`, `lmax`, `scores`, `esr`, and `dfbeta`. Specifying `partial` will produce “partial” versions of these statistics, where one value is calculated for each record instead of one for each subject. The subjects are determined by the `id()` option to `stset`.

Specify `partial` if you wish to perform diagnostics on individual records rather than on individual subjects. For example, a partial DFBETA would be interpreted as the effect on a coefficient due to deletion of one record, rather than the effect due to deletion of all records for a given subject.

margins

Description for margins

`margins` estimates margins of response for hazard ratios and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

```
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

| <i>statistic</i> | Description |
|--------------------------|--|
| <code>hr</code> | predicted hazard ratio, also known as the relative hazard; the default |
| <code>xb</code> | linear prediction $\mathbf{x}_j\boldsymbol{\beta}$ |
| <code>stdp</code> | not allowed with <code>margins</code> |
| <code>basesurv</code> | not allowed with <code>margins</code> |
| <code>basechazard</code> | not allowed with <code>margins</code> |
| <code>basehc</code> | not allowed with <code>margins</code> |
| <code>mgale</code> | not allowed with <code>margins</code> |
| <code>csnell</code> | not allowed with <code>margins</code> |
| <code>deviance</code> | not allowed with <code>margins</code> |
| <code>ldisplace</code> | not allowed with <code>margins</code> |
| <code>lmax</code> | not allowed with <code>margins</code> |
| <code>effects</code> | not allowed with <code>margins</code> |
| <code>scores</code> | not allowed with <code>margins</code> |
| <code>esr</code> | not allowed with <code>margins</code> |
| <code>dfbeta</code> | not allowed with <code>margins</code> |
| <code>schoenfeld</code> | not allowed with <code>margins</code> |
| <code>scaledsch</code> | not allowed with <code>margins</code> |

Statistics not allowed with `margins` are functions of stochastic quantities other than $\mathbf{e}(\mathbf{b})$.

For the full syntax, see [R] [margins](#).

estat

Description for estat

`estat concordance` calculates the concordance probability, which is defined as the probability that predictions and outcomes are concordant. `estat concordance` provides two measures of the concordance probability: Harrell's C and Gönen and Heller's K concordance coefficients. `estat concordance` also reports the Somers's D rank correlation, which is obtained by calculating $2C - 1$ or $2K - 1$.

Menu for estat

Statistics > Postestimation

Syntax for estat

```
estat concordance [if] [in] [, concordance_options]
```

concordance_options Description

Main

| | |
|----------------------|---|
| <code>harrell</code> | compute Harrell's C coefficient; the default |
| <code>gheller</code> | compute Gönen and Heller's concordance coefficient |
| <code>se</code> | compute asymptotic standard error of Gönen and Heller's coefficient |
| <code>all</code> | compute statistic for all observations in the data |
| <code>noshow</code> | do not show st setting information |

Options for estat

Main

`harrell`, the default, calculates Harrell's C coefficient, which is defined as the proportion of all usable subject pairs in which the predictions and outcomes are concordant.

`gheller` calculates Gönen and Heller's K concordance coefficient instead of Harrell's C coefficient.

The `harrell` and `gheller` options may be specified together to obtain both concordance measures.

`se` calculates the smoothed version of Gönen and Heller's K concordance coefficient and its asymptotic standard error. The `se` option requires the `gheller` option.

`all` requests that the statistic be computed for all observations in the data. By default, `estat concordance` computes over the estimation subsample.

`noshow` prevents `estat concordance` from displaying the identities of the key st variables above its output.

Remarks and examples

Remarks are presented under the following headings:

- Baseline functions*
- Making baseline reasonable*
- Residuals and diagnostic measures*
- Multiple records per subject*
- Predictions after `stcox` with the `tvc()` option*
- Predictions after `stcox` with the `shared()` option*
- estat concordance*

Baseline functions

`predict` after `stcox` provides estimates of the baseline survivor and baseline cumulative hazard function, among other things. Here the term *baseline* means that these are the functions when all covariates are set to zero, that is, they reflect (perhaps hypothetical) individuals who have zero-valued measurements. When you specify `predict`'s `basechazard` option, you obtain the baseline cumulative hazard. When you specify `basesurv`, you obtain the baseline survivor function. Additionally, when you specify `predict`'s `basehc` option, you obtain estimates of the baseline hazard contribution at each failure time, which are factors used to develop the product-limit estimator for the survivor function generated by `basesurv`.

Although in theory $S_0(t) = \exp\{-H_0(t)\}$, where $S_0(t)$ is the baseline survivor function and $H_0(t)$ is the baseline cumulative hazard, the estimates produced by `basechazard` and `basesurv` do not exactly correspond in this manner, although they closely do. The reason is that `predict` after `stcox` uses different estimation schemes for each; the exact formulas are given in [Methods and formulas](#).

When the Cox model is fit with the `strata()` option, you obtain estimates of the baseline functions for each stratum.

▷ Example 1: Baseline survivor function

Baseline functions refer to the values of the functions when all covariates are set to 0. Let's graph the survival curve for the Stanford heart transplant model that we fit in [example 3](#) of [\[ST\] stcox](#), and to make the baseline curve reasonable, let's do that at `age = 40` and `year = 70`.

Thus we will begin by creating variables that, when 0, correspond to the baseline values we desire, and then we will fit our model with these variables instead. We then predict the baseline survivor function and graph it:

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. generate age40 = age - 40
. generate year70 = year - 70
```

```
. stcox age40 posttran surg year70, nolog
      failure _d: died
      analysis time _t: t1
      id: id

Cox regression -- Breslow method for ties
No. of subjects =          103          Number of obs   =          172
No. of failures =           75
Time at risk   =       31938.1
Log likelihood =  -289.53378          LR chi2(4)       =          17.56
                                          Prob > chi2     =          0.0015
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| age40 | 1.030224 | .0143201 | 2.14 | 0.032 | 1.002536 | 1.058677 |
| posttran | .9787243 | .3032597 | -0.07 | 0.945 | .5332291 | 1.796416 |
| surgery | .3738278 | .163204 | -2.25 | 0.024 | .1588759 | .8796 |
| year70 | .8873107 | .059808 | -1.77 | 0.076 | .7775022 | 1.012628 |

```
. predict s, basesurv
. summarize s
```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|----------|-----|----------|-----------|---------|----------|
| s | 172 | .6291871 | .2530009 | .130666 | .9908968 |

Our recentring of age and year did not affect the estimation, a fact you can verify by refitting the model with the original age and year variables.

To see how the values of the baseline survivor function are stored, we first sort according to analysis time and then list some observations.

```
. sort _t id
. list id _t0 _t _d s in 1/20
```

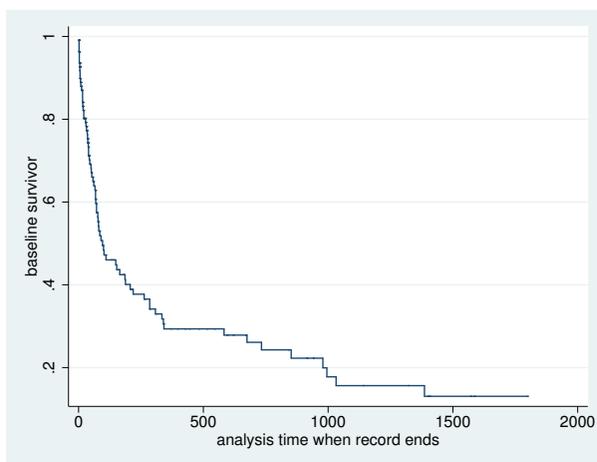
| | id | _t0 | _t | _d | s |
|-----|----|-----|----|----|----------|
| 1. | 3 | 0 | 1 | 0 | .9908968 |
| 2. | 15 | 0 | 1 | 1 | .9908968 |
| 3. | 20 | 0 | 1 | 0 | .9908968 |
| 4. | 45 | 0 | 1 | 0 | .9908968 |
| 5. | 39 | 0 | 2 | 0 | .9633915 |
| 6. | 43 | 0 | 2 | 1 | .9633915 |
| 7. | 46 | 0 | 2 | 0 | .9633915 |
| 8. | 61 | 0 | 2 | 1 | .9633915 |
| 9. | 75 | 0 | 2 | 1 | .9633915 |
| 10. | 95 | 0 | 2 | 0 | .9633915 |
| 11. | 6 | 0 | 3 | 1 | .9356873 |
| 12. | 23 | 0 | 3 | 0 | .9356873 |
| 13. | 42 | 0 | 3 | 1 | .9356873 |
| 14. | 54 | 0 | 3 | 1 | .9356873 |
| 15. | 60 | 0 | 3 | 0 | .9356873 |
| 16. | 68 | 0 | 3 | 0 | .9356873 |
| 17. | 72 | 0 | 4 | 0 | .9356873 |
| 18. | 94 | 0 | 4 | 0 | .9356873 |
| 19. | 38 | 0 | 5 | 0 | .9264087 |
| 20. | 70 | 0 | 5 | 0 | .9264087 |

At time `_t = 2`, the baseline survivor function is 0.9634, or more precisely, $S_0(2 + \Delta t) = 0.9634$. What we mean by $S_0(t + \Delta t)$ is the probability of surviving just beyond t . This is done to clarify that the probability includes escaping failure at precisely time t .

The above also indicates that our estimate of $S_0(t)$ is a step function, and that the steps occur only at times when failure is observed—our estimated $S_0(t)$ does not change from `_t = 3` to `_t = 4` because no failure occurred at time 4. This behavior is analogous to that of the Kaplan–Meier estimate of the survivor function; see [ST] [sts](#).

Here is a graph of the baseline survival curve:

```
. line s _t, sort c(J)
```



This graph was easy enough to produce because we wanted the survivor function at baseline. To graph survivor functions after `stcox` with covariates set to any value (baseline or otherwise), use `stcurve`; see [ST] [stcurve](#). ◀

The similarity to Kaplan–Meier is not limited to the fact that both are step functions that change only when failure occurs. They are also calculated in much the same way, with predicting `basesurv` after `stcox` having the added benefit that the result is automatically adjusted for all the covariates in your Cox model. When you have no covariates, both methods are equivalent. If you continue from the previous example, you will find that

```
. sts generate s1 = s
```

and

```
. stcox, estimate
. predict double s2, basesurv
```

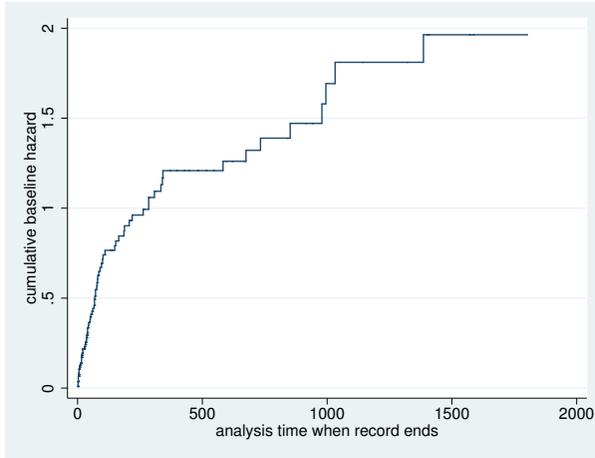
produce the identical variables `s1` and `s2`, both containing estimates of the overall survivor function, unadjusted for covariates. We used type `double` for `s2` to precisely match `sts generate`, which gives results in double precision.

If we had fit a stratified model by using the `strata()` option, the recorded survivor-function estimate on each observation would be for the stratum of that observation. That is, what you get is one variable that holds not an overall survivor curve, but instead a set of stratum-specific curves.

► Example 2: Baseline cumulative hazard

Obtaining estimates of the baseline cumulative hazard, $H_0(t)$, is just as easy as obtaining the baseline survivor function. Using the same data as previously,

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
. generate age40 = age - 40
. generate year70 = year - 70
. stcox age40 posttran surg year70
(output omitted)
. predict ch, basechazard
. line ch _t, sort c(J)
```



The estimated baseline cumulative hazard is also a step function with the steps occurring at the observed times of failure. When there are no covariates in your Cox model, what you obtain is equivalent to the Nelson–Aalen estimate of the cumulative hazard (see [ST] sts), but using `predict`, `basechazard` after `stcox` allows you to also adjust for covariates.

To obtain cumulative hazard curves at values other than baseline, you could either recenter your covariates—as we did previously with `age` and `year`—so that the values in which you are interested become baseline, or simply use `stcurve`; see [ST] `stcurve`.

◀

► Example 3: Baseline hazard contributions

Mathematically, a baseline hazard contribution, $h_i = (1 - \alpha_i)$ (see Kalbfleisch and Prentice 2002, 115), is defined at every analytic time t_i at which a failure occurs and is undefined at other times. Stata stores h_i in observations where a failure occurred and stores missing values in the other observations.

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
. generate age40 = age - 40
. generate year70 = year - 70
. stcox age40 posttran surg year70
(output omitted)
. predict double h, basehc
(97 missing values generated)
```

```
. list id _t0 _t _d h in 1/10
```

| | id | _t0 | _t | _d | h |
|-----|----|-----|-----|----|-----------|
| 1. | 1 | 0 | 50 | 1 | .01503465 |
| 2. | 2 | 0 | 6 | 1 | .02035303 |
| 3. | 3 | 0 | 1 | 0 | . |
| 4. | 3 | 1 | 16 | 1 | .03339642 |
| 5. | 4 | 0 | 36 | 0 | . |
| 6. | 4 | 36 | 39 | 1 | .01365406 |
| 7. | 5 | 0 | 18 | 1 | .01167142 |
| 8. | 6 | 0 | 3 | 1 | .02875689 |
| 9. | 7 | 0 | 51 | 0 | . |
| 10. | 7 | 51 | 675 | 1 | .06215003 |

At time $_t = 50$, the hazard contribution h_1 is 0.0150. At time $_t = 6$, the hazard contribution h_2 is 0.0204. In observation 3, no hazard contribution is stored. Observation 3 contains a missing value because observation 3 did not fail at time 1. We also see that values of the hazard contributions are stored only in observations that are marked as failing.

Hazard contributions by themselves have no substantive interpretation, and in particular they should *not* be interpreted as estimating the hazard function at time t . Hazard contributions are simply mass points that are used as components to calculate the survivor function; see *Methods and formulas*. You can also use hazard contributions to estimate the hazard, but because they are only mass points, they need to be smoothed first. This smoothing is done automatically with `stcurve`; see [ST] `stcurve`. In summary, hazard contributions in their raw form serve no purpose other than to help replicate calculations done by Stata, and we demonstrate this below simply for illustrative purposes.

When we created the new variable `h` for holding the hazard contributions, we used type `double` because we plan on using `h` in some further calculations below and we wish to be as precise as possible.

In contrast with the baseline hazard contributions, the baseline survivor function, $S_0(t)$, is defined at all values of t : its estimate changes its value when failures occur, and at times when no failures occur, the estimated $S_0(t)$ is equal to its value at the time of the last failure.

Continuing with our example, we now predict the baseline survivor function:

```
. predict double s, basesurv
. list id _t0 _t _d h s in 1/10
```

| | id | _t0 | _t | _d | h | s |
|-----|----|-----|-----|----|-----------|-----------|
| 1. | 1 | 0 | 50 | 1 | .01503465 | .68100303 |
| 2. | 2 | 0 | 6 | 1 | .02035303 | .89846438 |
| 3. | 3 | 0 | 1 | 0 | . | .99089681 |
| 4. | 3 | 1 | 16 | 1 | .03339642 | .84087361 |
| 5. | 4 | 0 | 36 | 0 | . | .7527663 |
| 6. | 4 | 36 | 39 | 1 | .01365406 | .73259264 |
| 7. | 5 | 0 | 18 | 1 | .01167142 | .82144038 |
| 8. | 6 | 0 | 3 | 1 | .02875689 | .93568733 |
| 9. | 7 | 0 | 51 | 0 | . | .6705895 |
| 10. | 7 | 51 | 675 | 1 | .06215003 | .26115633 |

In the above, we sorted by `id`, but it is easier to see how `h` and `s` are related if we sort by `_t` and put the failures on top:

```
. gsort +_t -_d
. list id _t0 _t _d h s in 1/18
```

| | id | _t0 | _t | _d | h | s |
|-----|----|-----|----|----|-----------|-----------|
| 1. | 15 | 0 | 1 | 1 | .00910319 | .99089681 |
| 2. | 20 | 0 | 1 | 0 | . | .99089681 |
| 3. | 3 | 0 | 1 | 0 | . | .99089681 |
| 4. | 45 | 0 | 1 | 0 | . | .99089681 |
| 5. | 43 | 0 | 2 | 1 | .02775802 | .96339147 |
| 6. | 75 | 0 | 2 | 1 | .02775802 | .96339147 |
| 7. | 61 | 0 | 2 | 1 | .02775802 | .96339147 |
| 8. | 39 | 0 | 2 | 0 | . | .96339147 |
| 9. | 46 | 0 | 2 | 0 | . | .96339147 |
| 10. | 95 | 0 | 2 | 0 | . | .96339147 |
| 11. | 54 | 0 | 3 | 1 | .02875689 | .93568733 |
| 12. | 42 | 0 | 3 | 1 | .02875689 | .93568733 |
| 13. | 6 | 0 | 3 | 1 | .02875689 | .93568733 |
| 14. | 68 | 0 | 3 | 0 | . | .93568733 |
| 15. | 23 | 0 | 3 | 0 | . | .93568733 |
| 16. | 60 | 0 | 3 | 0 | . | .93568733 |
| 17. | 72 | 0 | 4 | 0 | . | .93568733 |
| 18. | 94 | 0 | 4 | 0 | . | .93568733 |

The baseline hazard contribution is stored on every failure record—if multiple failures occur at a given time, the value of the hazard contribution is repeated—and the baseline survivor is stored on every record. (More correctly, baseline values are stored on records that meet the criterion and that were used in estimation. If some observations are explicitly or implicitly excluded from the estimation, their baseline values will be set to missing, no matter what.)

With this listing, we can better understand how the hazard contributions are used to calculate the survivor function. Because the patient with $\text{id} = 15$ died at time $t_1 = 1$, the hazard contribution for that patient is $h_{15} = 0.00910319$. Because that was the only death at $t_1 = 1$, the estimated survivor function at this time is $S_0(1) = 1 - h_{15} = 1 - 0.00910319 = 0.99089681$. The next death occurs at time $t_1 = 2$, and the hazard contribution at this time for patient 43 (or patient 61 or patient 75, it does not matter) is $h_{43} = 0.02775802$. Multiplying the previous survivor function value by $1 - h_{43}$ gives the new survivor function at $t_1 = 2$ as $S_0(2) = 0.96339147$. The other survivor function values are then calculated in succession, using this method at each failure time. At times when no failures occur, the survivor function remains unchanged.

◀

□ Technical note

Consider manually obtaining the estimate of $S_0(t)$ from the h_i :

```
. sort _t _d
. by _t: keep if _d & _n==_N
. generate double s2 = 1-h
. replace s2 = s2[_n-1]*s2 if _n>1
```

$s2$ will be equivalent to s as produced above. If you had obtained stratified estimates, the code would be

```

. sort group _t _d
. by group _t: keep if _d & _n==_N
. generate double s2 = 1-h
. by group: replace s2 = s2[_n-1]*s2 if _n>1

```

□

Making baseline reasonable

When predicting with `basesurv` or `basechazard`, for numerical accuracy reasons, the baseline functions must correspond to something reasonable in your data. Remember, the baseline functions correspond to all covariates equal to 0 in your Cox model.

Consider, for instance, a Cox model that includes the variable `calendar year` among the covariates. Say that `year` varies between 1980 and 1996. The baseline functions would correspond to year 0, almost 2,000 years in the past. Say that the estimated coefficient on `year` is -0.2 , meaning that the hazard ratio for one year to the next is a reasonable 0.82.

Think carefully about the contribution to the predicted log cumulative hazard: it would be approximately $-0.2 \times 2,000 = -400$. Now $e^{-400} \approx 10^{-173}$, which on a digital computer is so close to 0 that there is simply no hope that $H_0(t)e^{-400}$ will produce an accurate estimate of $H(t)$.

Even with less extreme numbers, problems arise, even in the calculation of the baseline survivor function. Baseline hazard contributions near 1 produce baseline survivor functions with steps differing by many orders of magnitude because the calculation of the survivor function is cumulative. Producing a meaningful graph of such a survivor function is hopeless, and adjusting the survivor function to other values of the covariates is too much work.

For these reasons, covariate values of 0 must be meaningful if you are going to specify the `basechazard` or `basesurv` option. As the baseline values move to absurdity, the first problem you will encounter is a baseline survivor function that is too hard to interpret, even though the baseline hazard contributions are estimated accurately. Further out, the procedure Stata uses to estimate the baseline hazard contributions will break down—it will produce results that are exactly 1. Hazard contributions that are exactly 1 produce survivor functions that are uniformly 0, and they will remain 0 even after adjusting for covariates.

This, in fact, occurs with the Stanford heart transplant data:

```

. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
. stcox age posttran surg year
(output omitted)
. predict ch, basechazard
. predict s, basesurv
. summarize ch s

```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|----------|-----|----------|-----------|----------|----------|
| ch | 172 | 745.1134 | 682.8671 | 11.88239 | 2573.637 |
| s | 172 | 1.45e-07 | 9.43e-07 | 0 | 6.24e-06 |

The hint that there are problems is that the values of `ch` are huge and the values of `s` are close to 0. In this dataset, `age` (which ranges from 8 to 64 with a mean value of 45) and `year` (which ranges from 67 to 74) are the problems. The baseline functions correspond to a newborn at the turn of the century on the waiting list for a heart transplant!

To obtain accurate estimates of the baseline functions, type

```
. drop ch s
. generate age40 = age - 40
. generate year70 = year - 70
. stcox age40 posttran surg year70
  (output omitted)
. predict ch, basechazard
. predict s, basesurv
. summarize ch s
```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|----------|-----|----------|-----------|----------|----------|
| ch | 172 | .5685743 | .521076 | .0090671 | 1.963868 |
| s | 172 | .6291871 | .2530009 | .130666 | .9908968 |

Adjusting the variables does not affect the coefficient (and, hence, hazard-ratio) estimates, but it changes the values at which the baseline functions are estimated to be within the range of the data.

□ Technical note

Above we demonstrated what can happen to predicted baseline functions when baseline values represent a departure from what was observed in the data. In the above [example](#), the Cox model fit was fine and only the baseline functions lacked accuracy. As baseline values move even further toward absurdity, the risk-set accumulations required to fit the Cox model will also break down. If you are having difficulty getting `stcox` to converge or you obtain missing coefficients, one possible solution is to recenter your covariates just as we did above.

□

Residuals and diagnostic measures

Stata can calculate Cox–Snell residuals, martingale residuals, deviance residuals, efficient score residuals (esr), Schoenfeld residuals, scaled Schoenfeld residuals, likelihood displacement values, LMAX values, and DFBETA influence measures.

Although the uses of residuals vary and depend on the data and user preferences, traditional and suggested uses are the following: Cox–Snell residuals are useful in assessing overall model fit. Martingale residuals are useful in determining the functional form of covariates to be included in the model and are occasionally useful in identifying outliers. Deviance residuals are useful in examining model accuracy and identifying outliers. Schoenfeld and scaled Schoenfeld residuals are useful for checking and testing the proportional-hazards assumption. Likelihood displacement values and LMAX values are useful in identifying influential subjects. DFBETAs also measure influence, but they do so on a coefficient-by-coefficient basis. Likelihood displacement values, LMAX values, and DFBETAs are all based on efficient score residuals.

▷ Example 4: Cox–Snell residuals

Let's first examine the use of Cox–Snell residuals. Using the cancer data introduced in [example 2](#) in [\[ST\] stcox](#), we first perform a Cox regression and then predict the Cox–Snell residuals.

```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. stset studytime, failure(died)
  (output omitted)
```

```

. stcox age drug, nolog
      failure _d: died
      analysis time _t: studytime
Cox regression -- Breslow method for ties
No. of subjects =          48          Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -83.323546          LR chi2(2)       =          33.18
                                          Prob > chi2    =          0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|------------|-----------|-------|-------|----------------------|
| age | 1.120325 | .0417711 | 3.05 | 0.002 | 1.041375 1.20526 |
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 .2557622 |

```

. predict cs, csnell

```

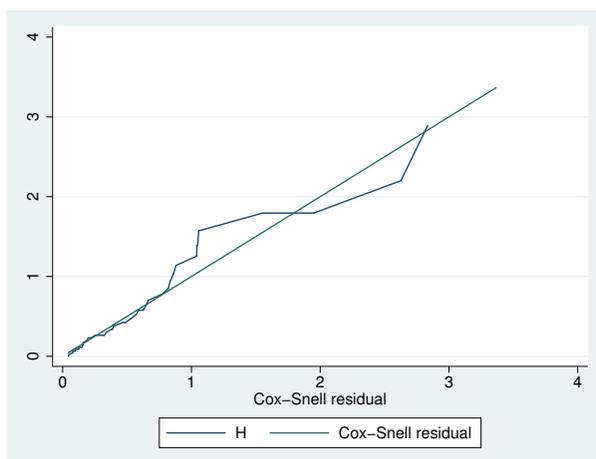
The `csnell` option tells `predict` to output the Cox–Snell residuals to a new variable, `cs`. If the Cox regression model fits the data, these residuals should have a standard censored exponential distribution with hazard ratio 1. We can verify the model’s fit by calculating—based, for example, on the Kaplan–Meier estimated survivor function or the Nelson–Aalen estimator—an empirical estimate of the cumulative hazard function, using the Cox–Snell residuals as the time variable and the data’s original censoring variable. If the model fits the data, the plot of the cumulative hazard versus `cs` should approximate a straight line with slope 1.

To do this, we first `re-stset` the data, specifying `cs` as our new failure-time variable and `died` as the failure/censoring indicator. We then use the `sts generate` command to generate the `km` variable containing the Kaplan–Meier survivor estimates. Finally, we generate the cumulative hazard, `H`, by using the relationship $H = -\ln(km)$ and plot it against `cs`.

```

. stset cs, failure(died)
  (output omitted)
. sts generate km = s
. generate H = -ln(km)
(1 missing value generated)
. line H cs cs, sort ytitle("") clstyle(. refline)

```



We specified `cs` twice in the `graph` command above so that a reference 45° line is plotted. Comparing the jagged line with the reference line, we observe that the Cox model does not fit these data too badly.



□ Technical note

The statement that “if the Cox regression model fits the data, the Cox–Snell residuals have a standard censored exponential distribution with hazard ratio 1” holds only if the true parameters, β , and the true cumulative baseline hazard function, $H_0(t)$, are used in calculating the residuals. Because we use estimates $\hat{\beta}$ and $\hat{H}_0(t)$, deviations from the 45° line in the above plots could be due in part to uncertainty about these estimates. This is particularly important for small sample sizes and in the right-hand tail of the distribution, where the baseline hazard is more variable because of the reduced effective sample caused by prior failures and censoring.

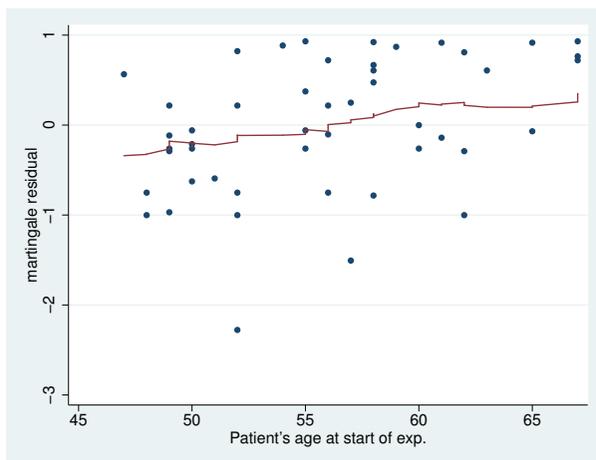


▷ Example 5: Martingale residuals

Let’s now examine the martingale residuals. Martingale residuals are useful in assessing the functional form of a covariate to be entered into a Cox model. Sometimes the covariate may need transforming so that the transformed variable will satisfy the assumptions of the proportional hazards model. To find the appropriate functional form of a variable, we fit a Cox model excluding the variable and then plot a `lowess` smooth of the martingale residuals against some transformation of the variable in question. If the transformation is appropriate, then the smooth should be approximately linear.

We apply this procedure to our cancer data to find an appropriate transformation of `age` (or to verify that `age` need not be transformed).

```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. stset studytime, failure(died)
(output omitted)
. stcox drug
(output omitted)
. predict mg, mgale
. lowess mg age, mean noweight title("") note("") m(o)
```



We used the `lowess` command with the `mean` and `noweight` options to obtain a plot of the running-mean smoother to ease interpretation. A `lowess` smoother or other smoother could also be used; see [R] [lowess](#). The smooth appears nearly linear, supporting the inclusion of the untransformed version of `age` in our Cox model. Had the smooth not been linear, we would have tried smoothing the martingale residuals against various transformations of `age` until we found one that produced a near-linear smooth. ◀

Martingale residuals can also be interpreted as the difference over time of the observed number of failures minus the difference predicted by the model. Thus a plot of the martingale residuals versus the linear predictor may be used to detect outliers.

Plots of martingale residuals are sometimes difficult to interpret, however, because these residuals are skewed, taking values in $(-\infty, 1)$. For this reason, deviance residuals are preferred for examining model accuracy and identifying outliers.

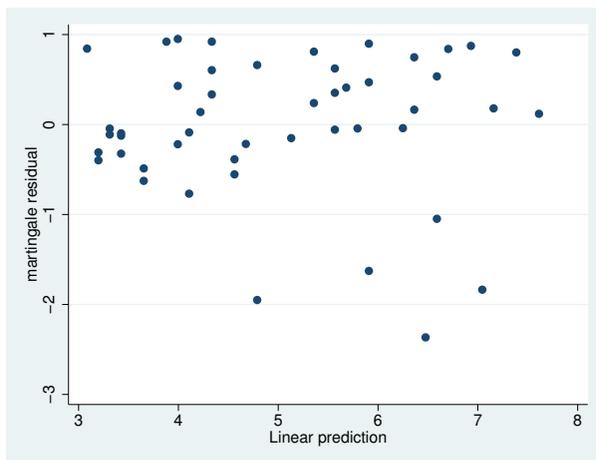
Originally, “à la martingale” was a French expression meaning in the fashion of Martigues, a town in Provence. People from that town evidently had a reputation, no doubt unjustified, for their extravagance. Later the term was applied to a betting method in which a gambler doubles the stakes after each loss, which is not a strategy that StataCorp will endorse on your behalf. The current meaning in probability theory is more prosaic. In a fair game, knowing past events cannot help predict winnings in the future. By extension, a martingale is a stochastic process in time for which the expectation of the next value equals the present value, even given knowledge of all previous values. The original reference to fashion survives in equestrian and nautical terms referring to straps or stays.

▶ Example 6: Deviance residuals

Deviance residuals are a rescaling of the martingale residuals so that they are symmetric about 0 and thus are more like residuals obtained from linear regression. Plots of these residuals against the linear predictor, survival time, rank order of survival, or observation number can be useful in identifying aberrant observations and assessing model fit. We continue from the [previous example](#), but we need to first refit the Cox model with `age` included:

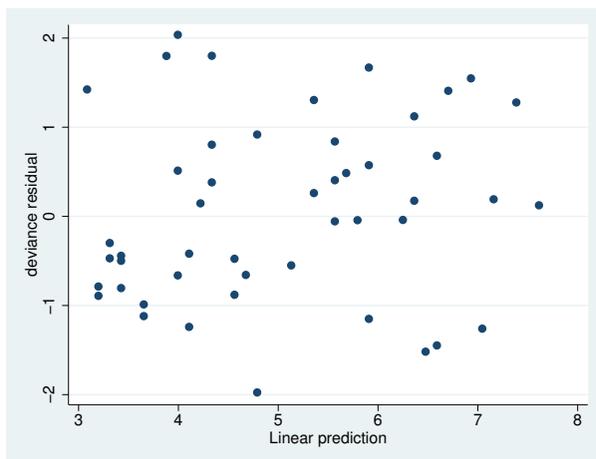
```
. drop mg
. stcox drug age
  (output omitted)
. predict mg, mgale
. predict xb, xb
```

```
. scatter mg xb
```



```
. predict dev, deviance
```

```
. scatter dev xb
```



We first plotted the martingale residuals versus the linear predictor and then plotted the deviance residuals versus the linear predictor. Given their symmetry about 0, deviance residuals are easier to interpret, although both graphs yield the same information. With uncensored data, deviance residuals should resemble white noise if the fit is adequate. Censored observations would be represented as clumps of deviance residuals near 0 (Klein and Moeschberger 2003, 381). Given what we see above, there do not appear to be any outliers.

◀

In evaluating the adequacy of the fitted model, we must determine if any one subject has a disproportionate influence on the estimated parameters. This is known as influence or leverage analysis. The preferred method of performing influence or leverage analysis is to compare the estimated parameter, $\hat{\beta}$, obtained from the full data, with estimated parameters $\hat{\beta}_i$, obtained by fitting the model to the $N - 1$ subjects remaining after the i th subject is removed. If $\hat{\beta} - \hat{\beta}_i$ is close to 0,

the i th subject has little influence on the estimate. The process is repeated for all subjects included in the original model. To compute these differences for a dataset with N subjects, we would have to execute **stcox** N additional times, which could be impractical for large datasets.

To avoid fitting N additional Cox models, an approximation to $\widehat{\beta} - \widehat{\beta}_i$ can be made based on the efficient score residuals; see *Methods and formulas*. The difference $\widehat{\beta} - \widehat{\beta}_i$ is commonly referred to as DFBETA in the literature; see [R] **regress postestimation**.

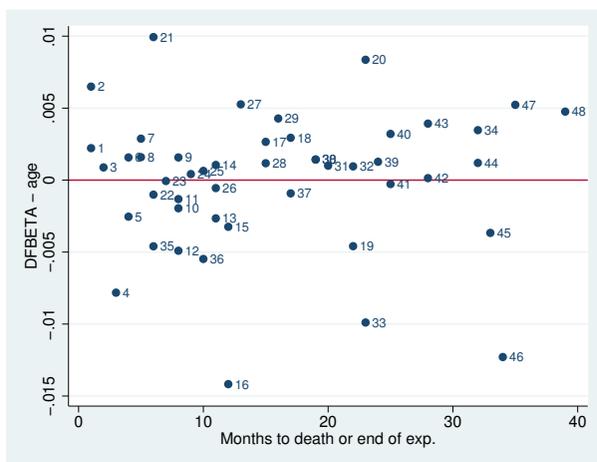
▷ Example 7: DFBETAs

You obtain DFBETAs by using **predict**'s **dfbeta** option:

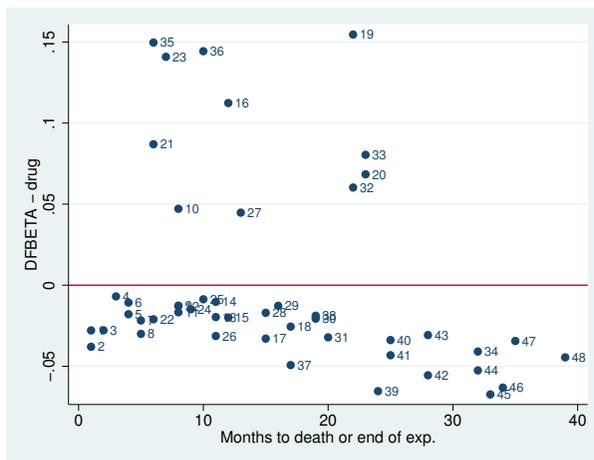
```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. stset studytime, failure(died)
(output omitted)
. stcox age drug
(output omitted)
. predict df*, dfbeta
```

The last command stores the estimates of $\text{DFBETA}_i = \widehat{\beta} - \widehat{\beta}_i$ for $i = 1, \dots, N$ in the variables **df1** and **df2**. We can now plot these versus either time or subject (observation) number to identify subjects with disproportionate influence. To maximize the available information, we plot versus time and label the points by their subject numbers.

```
. generate obs = _n
. scatter df1 studytime, yline(0) mlabel(obs)
```



```
. scatter df2 studytime, yline(0) mlabel(obs)
```



From the second graph we see that observation 35, if removed, would decrease the coefficient on `drug` by approximately 0.15 or, equivalently, decrease the hazard ratio for `drug` by a factor of approximately $\exp(-0.15) = 0.861$.

◀

DFBETAs as measures of influence have a straightforward interpretation. Their only disadvantage is that the number of values to examine grows both with sample size and with the number of regressors.

Two alternative measures of influence are *likelihood displacement* values and LMAX values, and both measure each subject’s influence on the coefficient vector as a whole. Thus, for each, you have only one value per subject regardless of the number of regressors. As was the case with DFBETAs, likelihood displacement and LMAX calculations are also based on efficient score residuals; see [Methods and formulas](#).

Likelihood displacement values measure influence by approximating what happens to the model log likelihood (more precisely, twice the log likelihood) when you omit subject i . Formally, the likelihood displacement value for subject i approximates the quantity

$$2 \left\{ \log L(\hat{\beta}) - \log L(\hat{\beta}_i) \right\}$$

where $\hat{\beta}$ and $\hat{\beta}_i$ are defined as previously and $L(\cdot)$ is the partial likelihood for the Cox model estimated from all the data. In other words, when you calculate $L(\cdot)$, you use all the data, but you evaluate at the parameter estimates $\hat{\beta}_i$ obtained by omitting the i th subject. Note that because $\hat{\beta}$ represents an optimal solution, likelihood displacement values will always be nonnegative.

That likelihood displacements measure influence can be seen through the following logic: if subject i is influential, then the vector $\hat{\beta}_i$ will differ substantially from $\hat{\beta}$. When that occurs, evaluating the log likelihood at such a suboptimal solution will give you a very different log likelihood.

LMAX values are closely related to likelihood displacements and are derived from an eigensystem analysis of the matrix of efficient score residuals; see [Methods and formulas](#) for details.

Both likelihood displacement and LMAX values measure each subject’s overall influence, but they are not directly comparable with each other. Likelihood displacement values should be compared only with other likelihood displacement values, and LMAX values only with other LMAX values.

► Example 8: Likelihood displacement and LMAX values

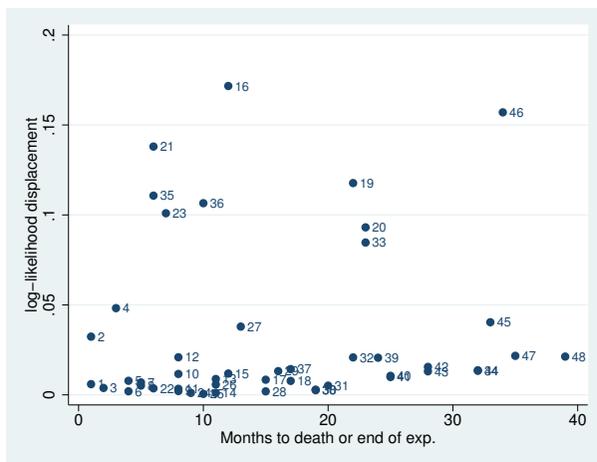
You obtain likelihood displacement values with `predict`'s `ldisplace` option, and you obtain LMAX values with the `lmax` option. Continuing from the [previous example](#):

```
. predict ld, ldisplace
. predict lmax, lmax
. list _t0 _t _d ld lmax in 1/10
```

| | _t0 | _t | _d | ld | lmax |
|-----|-----|----|----|----------|----------|
| 1. | 0 | 1 | 1 | .0059511 | .0735375 |
| 2. | 0 | 1 | 1 | .032366 | .1124505 |
| 3. | 0 | 2 | 1 | .0038388 | .0686295 |
| 4. | 0 | 3 | 1 | .0481942 | .0113989 |
| 5. | 0 | 4 | 1 | .0078195 | .0331513 |
| 6. | 0 | 4 | 1 | .0019887 | .0308102 |
| 7. | 0 | 5 | 1 | .0069245 | .0614247 |
| 8. | 0 | 5 | 1 | .0051647 | .0763283 |
| 9. | 0 | 8 | 1 | .0021315 | .0353402 |
| 10. | 0 | 8 | 0 | .0116187 | .1179539 |

We can plot the likelihood displacement values versus time and label the points by observation number:

```
. scatter ld studytime, mlabel(obs)
```



The above shows subjects 16 and 46 to be somewhat influential. A plot of LMAX values will show subject 16 as influential but not subject 46, a fact we leave to you to verify.

◀

Schoenfeld residuals and scaled Schoenfeld residuals are most often used to test the proportional-hazards assumption, as described in [\[ST\] stcox PH-assumption tests](#).

Multiple records per subject

In the previous section, we analyzed data from a cancer study, and in doing so we were very loose in differentiating “observations” versus “subjects”. In fact, we used both terms interchangeably. We were able to get away with that because in that dataset each subject (patient) was represented by only one observation—the subjects were the observations.

Oftentimes, however, subjects need representation by multiple observations, or records. For example, if a patient leaves the study for some time only to return later, at least one additional record will be needed to denote the subject’s return to the study and the gap in their history. If the covariates of interest for a subject change during the study (for example, transitioning from smoking to nonsmoking), then this will also require representation by multiple records.

Multiple records per subject are not a problem for Stata; you simply specify an `id()` variable when `stsetting` your data, and this `id()` variable tells Stata which records belong to which subjects. The other commands in Stata’s `st` suite know how to then incorporate this information into your analysis.

For `predict` after `stcox`, by default Stata handles diagnostic measures as always being at the *subject level*, regardless of whether that subject comprises one observation or multiple ones.

► Example 9: Stanford heart transplant data

As an example, consider, as we did previously, data from the Stanford heart transplant study:

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)

. stset
-> stset t1, id(id) failure(died)

      id: id
failure event: died != 0 & died < .
obs. time interval: (t1[_n-1], t1]
exit on or before: failure
```

```
      172 total observations
       0 exclusions
```

```
      172 observations remaining, representing
      103 subjects
       75 failures in single-failure-per-subject data
31938.1 total analysis time at risk and under observation
              at risk from t =           0
              earliest observed entry t =           0
              last observed exit t =       1799
```

```
. list id _t0 _t _d age posttran surgery year in 1/10
```

| | id | _t0 | _t | _d | age | posttran | surgery | year |
|-----|----|-----|-----|----|-----|----------|---------|------|
| 1. | 1 | 0 | 50 | 1 | 30 | 0 | 0 | 67 |
| 2. | 2 | 0 | 6 | 1 | 51 | 0 | 0 | 68 |
| 3. | 3 | 0 | 1 | 0 | 54 | 0 | 0 | 68 |
| 4. | 3 | 1 | 16 | 1 | 54 | 1 | 0 | 68 |
| 5. | 4 | 0 | 36 | 0 | 40 | 0 | 0 | 68 |
| 6. | 4 | 36 | 39 | 1 | 40 | 1 | 0 | 68 |
| 7. | 5 | 0 | 18 | 1 | 20 | 0 | 0 | 68 |
| 8. | 6 | 0 | 3 | 1 | 54 | 0 | 0 | 68 |
| 9. | 7 | 0 | 51 | 0 | 50 | 0 | 0 | 68 |
| 10. | 7 | 51 | 675 | 1 | 50 | 1 | 0 | 68 |

The data come to us already `stset`, and we type `stset` without arguments to examine the current settings. We verify that the `id` variable has been set as the patient `id`. We also see that we have 172 records representing 103 subjects, implying multiple records for some subjects. From our listing, we see that multiple records are necessary to accommodate changes in patients' heart-transplant status (pretransplant versus posttransplant).

Residuals and other diagnostic measures, where applicable, will by default take place at the subject level, meaning that (for example) there will be 103 likelihood displacement values for detecting influential subjects (not observations, but subjects).

```
. stcox age posttran surg year
(output omitted)

. predict ld, ldisplace
(69 missing values generated)

. list id _t0 _t _d age posttran surgery year ld in 1/10
```

| | id | _t0 | _t | _d | age | posttran | surgery | year | ld |
|-----|----|-----|-----|----|-----|----------|---------|------|----------|
| 1. | 1 | 0 | 50 | 1 | 30 | 0 | 0 | 67 | .0596877 |
| 2. | 2 | 0 | 6 | 1 | 51 | 0 | 0 | 68 | .0154667 |
| 3. | 3 | 0 | 1 | 0 | 54 | 0 | 0 | 68 | . |
| 4. | 3 | 1 | 16 | 1 | 54 | 1 | 0 | 68 | .0298421 |
| 5. | 4 | 0 | 36 | 0 | 40 | 0 | 0 | 68 | . |
| 6. | 4 | 36 | 39 | 1 | 40 | 1 | 0 | 68 | .0359712 |
| 7. | 5 | 0 | 18 | 1 | 20 | 0 | 0 | 68 | .1260891 |
| 8. | 6 | 0 | 3 | 1 | 54 | 0 | 0 | 68 | .0199614 |
| 9. | 7 | 0 | 51 | 0 | 50 | 0 | 0 | 68 | . |
| 10. | 7 | 51 | 675 | 1 | 50 | 1 | 0 | 68 | .0659499 |

Because here we are not interested in predicting any baseline functions, it is perfectly safe to leave `age` and `year` uncentered. The “(69 missing values generated)” message after `predict` tells us that only 103 out of the 172 observations of `ld` were filled in; that is, we received only one likelihood displacement per subject. Regardless of the current sorting of the data, the `ld` value for a subject is stored in the last chronological record for that subject as determined by analysis time, `_t`.

Patient 4 has two records in the data, one pretransplant and one posttransplant. As such, the `ld` value for that patient is interpreted as the change in twice the log likelihood due to deletion of both of these observations, that is, the deletion of patient 4 from the study. The interpretation is at the patient level, not the record level.

If, instead, you want likelihood displacement values that you can interpret at the observation level (that is, changes in twice the log likelihood due to deleting one record), you simply add the `partial` option to the `predict` command above:

```
. predict ld, ldisplace partial
```

We do not think these kinds of observation-level diagnostics are generally what you would want, but they are available.

In the above, we discussed likelihood displacement values, but the same issue concerning subject-level versus observation-level interpretation also exists with Cox–Snell residuals, martingale residuals, deviance residuals, efficient score residuals, LMAX values, and DFBETAS. Regardless of which diagnostic you examine, this issue of interpretation is the same.

There is one situation where you do want to use the `partial` option. If you are using martingale residuals to determine functional form and the variable you are thinking of adding varies within subject, then you want to graph the partial martingale residuals against that new variable. Because the variable changes within subject, the martingale residuals should also change accordingly.

Predictions after stcox with the tvc() option

The residuals and diagnostics discussed previously are not available after estimation with `stcox` with the `tvc()` option, which is a convenience option for handling time-varying covariates:

```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. stcox drug age, tvc(age) nolog
      failure _d: died
      analysis time _t: studytime
```

Cox regression -- Breslow method for ties

```
No. of subjects =          48          Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -83.095036          LR chi2(3)       =          33.63
                                          Prob > chi2    =          0.0000
```

| | _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|------|------------|-----------|-------|-------|----------------------|
| main | drug | .1059862 | .0478178 | -4.97 | 0.000 | .0437737 .2566171 |
| | age | 1.156977 | .07018 | 2.40 | 0.016 | 1.027288 1.303037 |
| tvc | age | .9970966 | .0042415 | -0.68 | 0.494 | .988818 1.005445 |

Note: Variables in tvc equation interacted with _t.

```
. predict dev, deviance
this prediction is not allowed after estimation with tvc();
see tvc note for an alternative to the tvc() option
r(198);
```

The above fits a Cox model to the cancer data and includes an interaction of `age` with analysis time, `_t`. Such interactions are useful for testing the proportional-hazards assumption: significant interactions are violations of the proportional-hazards assumption for the variable being interacted with analysis time (or some function of analysis time). That is not the situation here.

In any case, models with `tv`(`c`) interactions do not allow predicting the residuals and diagnostics discussed thus far. The solution in such situations is to forgo the use of `tv`(`c`), expand the data, and use factor variables to specify the interaction:

```
. generate id = _n
. streset, id(id)
  (output omitted)
. stsplot, at(failures)
(21 failure times)
(534 observations (episodes) created)
. stcox drug age c.age#c._t, nolog
      failure _d: died
      analysis time _t: studytime
      id: id

Cox regression -- Breslow method for ties

No. of subjects =          48          Number of obs   =          582
No. of failures =          31
Time at risk   =          744

Log likelihood = -83.095036          LR chi2(3)       =          33.63
                                          Prob > chi2    =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------------|------------|-----------|-------|-------|----------------------|----------|
| drug | .1059862 | .0478178 | -4.97 | 0.000 | .0437737 | .2566171 |
| age | 1.156977 | .07018 | 2.40 | 0.016 | 1.027288 | 1.303037 |
| c.age#c._t | .9970966 | .0042415 | -0.68 | 0.494 | .988818 | 1.005445 |

```
. predict dev, deviance
(534 missing values generated)
. summarize dev
```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|----------|-----|----------|-----------|-----------|----------|
| dev | 48 | .0658485 | 1.020993 | -1.804876 | 2.065424 |

We split the observations, currently one per subject, so that the interaction term is allowed to vary over time. Splitting the observations requires that we first establish a subject `id` variable. Once that is done, we split the observations with `stsplot` and the `at(failures)` option, which splits the records only at the observed failure times. This amount of splitting is the minimal amount required to reproduce our previous Cox model. We then include the interaction term `c.age#c._t` in our model, verify that our Cox model is the same as before, and obtain our 48 deviance residuals, one for each subject.

Predictions after `stcox` with the `shared()` option

A Cox `shared` frailty model is a Cox model with added group-level random effects such that

$$h_{ij}(t) = h_0(t) \exp(\mathbf{x}_{ij}\beta + \nu_i)$$

with ν_i representing the added effect due to being in group i ; see [Cox regression with shared frailty](#) in [ST] `stcox` for more details. You fit this kind of model by specifying the `shared(varname)` option with `stcox`, where `varname` identifies the groups. `stcox` will produce an estimate of β , its covariance matrix, and an estimate of the variance of the ν_i . What it will not produce are estimates of the ν_i themselves. These you can obtain postestimation with `predict`.

▷ Example 10: Shared frailty models

In [example 10](#) of [ST] `stcox`, we fit a shared frailty model to data from 38 kidney dialysis patients, measuring the time to infection at the catheter insertion point. Two recurrence times (in days) were measured for each patient.

The estimated ν_i are not displayed in the `stcox` coefficient table but may be retrieved postestimation by using `predict` with the `effects` option:

```
. use http://www.stata-press.com/data/r14/catheter, clear
(Kidney data, McGilchrist and Aisbett, Biometrics, 1991)
. qui stcox age female, shared(patient)
. predict nu, effects
. sort nu
. list patient nu in 1/2
```

| | patient | nu |
|----|---------|-----------|
| 1. | 21 | -2.448707 |
| 2. | 21 | -2.448707 |

```
. list patient nu in 75/L
```

| | patient | nu |
|-----|---------|----------|
| 75. | 7 | .5187159 |
| 76. | 7 | .5187159 |

From the results above, we estimate that the least frail patient is patient 21, with $\hat{\nu}_{21} = -2.45$, and that the frailest patient is patient 7, with $\hat{\nu}_7 = 0.52$.

◀

□ Technical note

When used with shared-frailty models, `predict`'s `basehc`, `basesurv`, and `basechazard` options produce estimates of baseline quantities that are based on the last-step penalized Cox model fit. Therefore, the term *baseline* means that not only are the covariates set to 0 but the ν_i are as well.

Other predictions, such as martingale residuals, are conditional on the estimated frailty variance being fixed and known at the onset.

□

estat concordance

`estat concordance` calculates the concordance probability, which is defined as the probability that predictions and outcomes are concordant. `estat concordance` provides two measures of the concordance probability: Harrell's C and Gönen and Heller's K concordance coefficients. Harrell's C , which is defined as the proportion of all usable subject pairs in which the predictions and outcomes are concordant, is computed by default. Gönen and Heller (2005) propose an alternative measure of concordance, computed when the `gheller` option is specified, that is not sensitive to the degree of censoring, unlike Harrell's C coefficient. This estimator is not dependent on the observed event or the censoring time and is a function of only the regression parameters and the covariate distribution, which leads to the asymptotic unbiasedness. `estat concordance` also reports the Somers's D rank correlation, which is derived by calculating $2C - 1$ for Harrell's C and $2K - 1$ for Gönen and Heller's K .

`estat concordance` may not be used after a Cox regression model with time-varying covariates and may not be applied to weighted data or to data with delayed entries. The computation of Gönen and Heller's K coefficient is not supported for shared-frailty models, stratified estimation, or multiple-record data.

▷ Example 11: Harrell's C

Using our cancer data, we wish to evaluate the predictive value of the measurement of `drug` and `age`. After fitting a Cox regression model, we use `estat concordance` to calculate Harrell's C index.

```
. use http://www.stata-press.com/data/r14/drugtr, clear
(Patient Survival in Drug Trial)
. stcox drug age
      failure _d: died
      analysis time _t: studytime
Iteration 0:   log likelihood = -99.911448
Iteration 1:   log likelihood = -83.551879
Iteration 2:   log likelihood = -83.324009
Iteration 3:   log likelihood = -83.323546
Refining estimates:
Iteration 0:   log likelihood = -83.323546
Cox regression -- Breslow method for ties
No. of subjects =          48          Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -83.323546          LR chi2(2)       =          33.18
                                          Prob > chi2     =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------|------------|-----------|-------|-------|----------------------|----------|
| drug | .1048772 | .0477017 | -4.96 | 0.000 | .0430057 | .2557622 |
| age | 1.120325 | .0417711 | 3.05 | 0.002 | 1.041375 | 1.20526 |

```
. estat concordance, noshow
Harrell's C concordance statistic
Number of subjects (N)          =          48
Number of comparison pairs (P)  =          849
Number of orderings as expected (E) =          679
Number of tied predictions (T)  =           15
Harrell's C = (E + T/2) / P =    0.8086
Somers' D =    0.6172
```

The result of `stcox` shows that the `drug` results in a lower hazard and therefore a longer survival time, controlling for `age` and older patients being more likely to die. The value of Harrell's C is 0.8086, which indicates that we can correctly order survival times for pairs of patients 81% of the time on the basis of measurement of `drug` and `age`. See [Methods and formulas](#) for the full definition of concordance.

□ Technical note

`estat concordance` does not work after a Cox regression model with time-varying covariates. When the covariates are varying with time, the prognostic score, $PS = \mathbf{x}\beta$, will not capture or condense the information in given measurements, in which case it does not make sense to calculate the rank correlation between PS and survival time.



▷ Example 12: Gönen and Heller's K

Alternatively, we can obtain Gönen and Heller's estimate of the concordance probability, K . To do so, we specify the `gheller` option with `estat concordance`:

```
. estat concordance, noshow gheller
      Gonen and Heller's K concordance statistic
      Number of subjects (N)          =          48
      Gonen and Heller's K           =    0.7748
      Somers' D                       =    0.5496
```

Gönen and Heller's concordance coefficient may be preferred to Harrell's C when censoring is present because Harrell's C can be biased. Because 17 of our 48 subjects are censored, we prefer Gönen and Heller's concordance to Harrell's C .



Stored results

`estat concordance` stores the following in `r()`:

Scalars

| | | | |
|---------------------|---------------------------------|------------------------|---|
| <code>r(N)</code> | number of observations | <code>r(K)</code> | Gönen and Heller's K coefficient |
| <code>r(n_P)</code> | number of comparison pairs | <code>r(K_s)</code> | smoothed Gönen and Heller's K coefficient |
| <code>r(n_E)</code> | number of orderings as expected | <code>r(K_s_se)</code> | standard error of the smoothed K coefficient |
| <code>r(n_T)</code> | number of tied predictions | <code>r(D)</code> | Somers's D coefficient for Harrell's C |
| <code>r(C)</code> | Harrell's C coefficient | <code>r(D_K)</code> | Somers's D coefficient for Gönen and Heller's K |

`r(n_P)`, `r(n_E)`, and `r(n_T)` are returned only when strata are not specified.

Methods and formulas

Let \mathbf{x}_i be the row vector of covariates for the time interval $(t_{0i}, t_i]$ for the i th observation in the dataset ($i = 1, \dots, N$). The Cox partial log-likelihood function, using the default Peto–Breslow method for tied failures is

$$\log L_{\text{breslow}} = \sum_{j=1}^D \sum_{i \in D_j} \left[w_i(\mathbf{x}_i\beta + \text{offset}_i) - w_i \log \left\{ \sum_{\ell \in R_j} w_\ell \exp(\mathbf{x}_\ell\beta + \text{offset}_\ell) \right\} \right]$$

where j indexes the ordered failure times t_j ($j = 1, \dots, D$), D_j is the set of d_j observations that fail at t_j , d_j is the number of failures at t_j , and R_j is the set of observations k that are at risk at time t_j (that is, all k such that $t_{0k} < t_j \leq t_k$). w_i and offset_i are, respectively, the weight and linear offset for observation i , if specified.

If the Efron method for ties is specified at estimation, the partial log likelihood is

$$\log L_{\text{efron}} = \sum_{j=1}^D \sum_{i \in D_j} \left[\mathbf{x}_i \boldsymbol{\beta} + \text{offset}_i - d_j^{-1} \sum_{k=0}^{d_j-1} \log \left\{ \sum_{\ell \in R_j} \exp(\mathbf{x}_\ell \boldsymbol{\beta} + \text{offset}_\ell) - k A_j \right\} \right]$$

for $A_j = d_j^{-1} \sum_{\ell \in D_j} \exp(\mathbf{x}_\ell \boldsymbol{\beta} + \text{offset}_\ell)$. Weights are not supported with the Efron method.

At estimation, Stata also supports the exact marginal and exact partial methods for handling ties, but only the Peto–Breslow and Efron methods are supported in regard to the calculation of residuals, diagnostics, and other predictions. As such, only the partial log-likelihood formulas for those two methods are presented above, for easier reference in what follows.

If you specified `efron` at estimation, all predictions are carried out using the Efron method; that is, the handling of tied failures is done analogously to the way it was done when calculating $\log L_{\text{efron}}$. If you specified `breslow` (or nothing, because `breslow` is the default), `exactm`, or `exactp`, all predictions are carried out using the Peto–Breslow method. That is not to say that if you specify `exactm` at estimation, your predictions will be the same as if you had specified `breslow`. The formulas used will be the same, but the parameter estimates at which they are evaluated will differ because those were based on different ways of handling ties.

Define $z_i = \mathbf{x}_i \widehat{\boldsymbol{\beta}} + \text{offset}_i$. Schoenfeld residuals for the p th variable using the Peto–Breslow method are given by

$$r_{S_{pi}} = \delta_i (x_{pi} - a_{pi})$$

where

$$a_{pi} = \frac{\sum_{\ell \in R_i} w_\ell x_{p\ell} \exp(z_\ell)}{\sum_{\ell \in R_i} w_\ell \exp(z_\ell)}$$

δ_i indicates failure for observation i , and x_{pi} is the p th element of \mathbf{x}_i . For the Efron method, Schoenfeld residuals are

$$r_{S_{pi}} = \delta_i (x_{pi} - b_{pi})$$

where

$$b_{pi} = d_i^{-1} \sum_{k=0}^{d_i-1} \frac{\sum_{\ell \in R_i} x_{p\ell} \exp(z_\ell) - k d_i^{-1} \sum_{\ell \in D_i} x_{p\ell} \exp(z_\ell)}{\sum_{\ell \in R_i} \exp(z_\ell) - k d_i^{-1} \sum_{\ell \in D_i} \exp(z_\ell)}$$

Schoenfeld residuals are derived from the first derivative of the log likelihood, with

$$\left. \frac{\partial \log L}{\partial \beta_p} \right|_{\widehat{\boldsymbol{\beta}}} = \sum_{i=1}^N r_{S_{pi}} = 0$$

and only those observations that fail ($\delta_i = 1$) contribute a Schoenfeld residual to the derivative.

For censored observations, Stata stores a missing value for the Schoenfeld residual even though the above implies a value of 0. This is to emphasize that no calculation takes place when the observation is censored.

Scaled Schoenfeld residuals are given by

$$\mathbf{r}_{S_i}^* = \widehat{\boldsymbol{\beta}} + d \text{Var}(\widehat{\boldsymbol{\beta}}) \mathbf{r}_{S_i}$$

where $\mathbf{r}_{S_i} = (r_{S_{i1}}, \dots, r_{S_{im}})'$, m is the number of regressors, and d is the total number of failures.

In what follows, we assume the Peto–Breslow method for handling ties. Formulas for the Efron method, while tedious, can be obtained by applying similar principles of averaging across risk sets, as demonstrated above with Schoenfeld residuals.

Efficient score residuals are obtained by

$$r_{E_{p_i}} = r_{S_{p_i}} - \exp(z_i) \sum_{j:t_{0i} < t_j \leq t_i} \frac{\delta_j w_j (x_{p_i} - a_{pj})}{\sum_{\ell \in R_j} w_\ell \exp(z_\ell)}$$

Like Schoenfeld residuals, efficient score residuals are also additive components of the first derivative of the log likelihood. Whereas Schoenfeld residuals are the contributions of each failure, efficient score residuals are the contributions of each observation. Censored observations contribute to the log likelihood (and its derivative) because they belong to risk sets at times when other observations fail. As such, an observation’s contribution is twofold: 1) If the observation ends in failure, a risk assessment is triggered, that is, a term in the log likelihood is computed. 2) Whether failed or censored, an observation contributes to risk sets for other observations that do fail. Efficient score residuals reflect both contributions.

The above computes efficient score residuals at the observation level. If you have multiple records per subject and do not specify the `partial` option, then the efficient score residual for a given subject is calculated by summing the efficient scores over the observations within that subject.

Martingale residuals are

$$r_{M_i} = \delta_i - \exp(z_i) \sum_{j:t_{0i} < t_j \leq t_i} \frac{w_j \delta_j}{\sum_{\ell \in R_j} w_\ell \exp(z_\ell)}$$

The above computes martingale residuals at the observation level. If you have multiple records per subject and do not specify the `partial` option, then the martingale residual for a given subject is calculated by summing r_{M_i} over the observations within that subject.

Martingale residuals are in the range $(-\infty, 1)$. Deviance residuals are transformations of martingale residuals designed to have a distribution that is more symmetric about zero. Deviance residuals are calculated using

$$r_{D_i} = \text{sign}(r_{M_i}) \left[-2 \{r_{M_i} + \delta_i \log(\delta_i - r_{M_i})\} \right]^{1/2}$$

These residuals are expected to be symmetric about zero but do not necessarily sum to zero.

The above computes deviance residuals at the observation level. If you have multiple records per subject and do not specify the `partial` option, then the deviance residual for a given subject is calculated by applying the above transformation to the *subject-level* martingale residual.

The estimated baseline hazard contribution is obtained at each failure time as $h_j = 1 - \hat{\alpha}_j$, where $\hat{\alpha}_j$ is the solution to

$$\sum_{k \in D_j} \frac{\exp(z_k)}{1 - \hat{\alpha}_j \exp(z_k)} = \sum_{\ell \in R_j} \exp(z_\ell)$$

(Kalbfleisch and Prentice 2002, eq. 4.34, 115).

The estimated baseline survivor function is

$$\widehat{S}_0(t) = \prod_{j:t_j \leq t} \widehat{\alpha}_j$$

When estimated with no covariates, $\widehat{S}_0(t)$ is the Kaplan–Meier estimate of the survivor function.

The estimated baseline cumulative hazard function, if requested, is related to the baseline survivor function calculation, yet the values of $\widehat{\alpha}_j$ are set at their starting values and are not iterated. Equivalently,

$$\widehat{H}_0(t) = \sum_{j:t_j \leq t} \frac{d_j}{\sum_{\ell \in R_j} \exp(z_\ell)}$$

When estimated with no covariates, $\widehat{H}_0(t)$ is the Nelson–Aalen estimate of the cumulative hazard.

Cox–Snell residuals are calculated with

$$r_{C_i} = \delta_i - r_{M_i}$$

where r_{M_i} are the martingale residuals. Equivalently, Cox–Snell residuals can be obtained with

$$r_{C_i} = \exp(z_i) \widehat{H}_0(t_i)$$

The above computes Cox–Snell residuals at the observation level. If you have multiple records per subject and do not specify the `partial` option, then the Cox–Snell residual for a given subject is calculated by summing r_{C_i} over the observations within that subject.

DFBETAs are calculated with

$$\text{DFBETA}_i = \mathbf{r}_{E_i} \widetilde{\text{Var}}(\widehat{\boldsymbol{\beta}})$$

where $\mathbf{r}_{E_i} = (r_{E_{1i}}, \dots, r_{E_{mi}})$ is a row vector of efficient score residuals with one entry for each regressor, and $\widetilde{\text{Var}}(\widehat{\boldsymbol{\beta}})$ is the model-based variance matrix of $\widehat{\boldsymbol{\beta}}$.

Likelihood displacement values are calculated with

$$\text{LD}_i = \mathbf{r}_{E_i} \text{Var}(\widehat{\boldsymbol{\beta}}) \mathbf{r}'_{E_i}$$

(Collett 2003, 136). In both of the above, \mathbf{r}_{E_i} can represent either one observation or, in multiple-record data, the cumulative efficient score for an entire subject. For the former, the interpretation is that due to deletion of one record; for the latter, the interpretation is that due to deletion of all of a subject's records.

Following Collett (2003, 137), LMAX values are obtained from an eigensystem analysis of

$$\mathbf{B} = \boldsymbol{\Theta} \text{Var}(\widehat{\boldsymbol{\beta}}) \boldsymbol{\Theta}'$$

where $\boldsymbol{\Theta}$ is the $N \times m$ matrix of efficient score residuals, with element (i, j) representing the j th regressor and the i th observation (or subject). LMAX values are then the absolute values of the elements of the unit-length eigenvector associated with the largest eigenvalue of the $N \times N$ matrix \mathbf{B} .

For shared-frailty models, the data are organized into G groups, with the i th group consisting of n_i observations, $i = 1, \dots, G$. From [Therneau and Grambsch \(2000, 253–255\)](#), for fixed θ , estimates of β and ν_1, \dots, ν_G are obtained by maximizing

$$\log L(\theta) = \log L_{\text{Cox}}(\beta, \nu_1, \dots, \nu_G) + \sum_{i=1}^G \left[\frac{1}{\theta} \{\nu_i - \exp(\nu_i)\} + \left(\frac{1}{\theta} + D_i \right) \left\{ 1 - \log \left(\frac{1}{\theta} + D_i \right) \right\} - \frac{\log \theta}{\theta} + \log \Gamma \left(\frac{1}{\theta} + D_i \right) - \log \Gamma \left(\frac{1}{\theta} \right) \right]$$

where D_i is the number of death events in group i , and $\log L_{\text{Cox}}(\beta, \nu_1, \dots, \nu_G)$ is the standard Cox partial log likelihood, with the ν_i treated as the coefficients of indicator variables identifying the groups. That is, the j th observation in the i th group has log relative-hazard $\mathbf{x}_{ij}\beta + \nu_i$.

You obtain the estimates of ν_1, \dots, ν_G with `predict's effects` option after `stcox, shared()`.

estat concordance

Harrell's C was proposed by [Harrell et al. \(1982\)](#) and was developed to evaluate the results of a medical test. The C index is defined as the proportion of all usable subject pairs in which the predictions and outcomes are concordant. The C index may be applied to ordinary continuous outcomes, dichotomous diagnostic outcomes, ordinal outcomes, and censored time-until-event response variables.

In predicting the time until death, C is calculated by considering all comparable patient pairs. A pair of patients is comparable if either 1) the two have different values on the time variable, and the one with the lowest value presents a failure, or 2) the two have the same value on the time variable, and exactly one of them presents a failure. If the predicted survival time is larger for the patient who lived longer, the predictions for the pair are said to be concordant with the outcomes. From [Fibrinogen Studies Collaboration \(2009\)](#), Harrell's C is defined as $\sum_k (E_k + T_k/2) / \sum_k (D_k)$, where D_k is the total number of pairs usable for comparison in stratum k , E_k is the number of pairs for which the predictions are concordant with the outcomes and the predictions are not identical in stratum k , and T_k is the number of usable pairs for which the predictions are identical in stratum k . If there are no strata specified, then the formula for Harrell's C reduces to $(E + T/2)/D$.

For a Cox proportional hazards model, the probability that the patient survives past time t is given by $S_0(t)$ raised to the $\exp(\mathbf{x}\beta)$ power, where $S_0(t)$ is the baseline survivor function, \mathbf{x} denotes a set of measurements for the patient, and β is the vector of coefficients. A Cox regression model is fit by the `stcox` command. The hazard ratio, $\exp(\mathbf{x}\beta)$, is obtained by `predict` after `stcox`. Because the predicted survival time and the predicted survivor function are one-to-one functions of each other, the predicted survivor function can be used to calculate C instead of the predicted survival time. The predicted survivor function decreases when the predicted hazard ratio increases; therefore, Harrell's C can be calculated by computing E , T , and D , based on the observed outcomes and the predicted hazard ratios.

C takes a value between 0 and 1. A value of 0.5 indicates no predictive discrimination, and values of 0 or 1.0 indicate perfect separation of subjects with different outcomes. See [Harrell, Lee, and Mark \(1996\)](#) for more details. Somers's D rank correlation is calculated by $2C - 1$; see [Newson \(2002\)](#) for a discussion of Somers's D .

In the presence of censoring, Harrell's C coefficient tends to be biased. An alternative measure of concordance that is asymptotically unbiased with censored data was proposed by [Gönen and Heller \(2005\)](#). This estimator does not depend on observed time directly and is a function of only the regression parameters and the covariate distribution, which leads to its asymptotic unbiasedness and thus robustness to the degree of censoring.

Let $\Delta\mathbf{x}_{ij}$ be the pairwise difference $\mathbf{x}_i - \mathbf{x}_j$. Then Gönen and Heller’s concordance probability estimator is given by

$$K \equiv K_N(\hat{\beta}) = \frac{2}{N(N-1)} \sum_{i < j} \sum \left\{ \frac{I(\Delta\mathbf{x}_{ji}\hat{\beta} \leq 0)}{1 + \exp(\Delta\mathbf{x}_{ji}\hat{\beta})} + \frac{I(\Delta\mathbf{x}_{ij}\hat{\beta} < 0)}{1 + \exp(\Delta\mathbf{x}_{ij}\hat{\beta})} \right\} \quad (1)$$

where $I(\cdot)$ is the indicator function. Somers’s D rank correlation is calculated by $2K - 1$.

The concordance probability estimator (1) involves indicator functions and thus is a nonsmooth function for which the asymptotic standard error cannot be computed directly. To obtain the standard error, a smooth approximation to this estimator is considered:

$$\tilde{K} \equiv \tilde{K}_N(\hat{\beta}) = \frac{2}{N(N-1)} \sum_{i < j} \sum \left\{ \frac{\Phi(-\Delta\mathbf{x}_{ji}\hat{\beta}/h)}{1 + \exp(\Delta\mathbf{x}_{ji}\hat{\beta})} + \frac{\Phi(-\Delta\mathbf{x}_{ij}\hat{\beta}/h)}{1 + \exp(\Delta\mathbf{x}_{ij}\hat{\beta})} \right\} \quad (2)$$

where $\Phi(\cdot)$ is a standard normal distribution function, $h = 0.5\hat{\sigma}N^{-1/3}$ is a smoothing bandwidth, and $\hat{\sigma}$ is the estimated standard deviation of the subject-specific linear predictors $\mathbf{x}_i\hat{\beta}$.

The asymptotic standard error is then computed using a first-order Taylor series expansion of (2) around the true parameter β ; see Gönen and Heller (2005) for computational details.

References

- Cefalu, M. S. 2011. Pointwise confidence intervals for the covariate-adjusted survivor function in the Cox model. *Stata Journal* 11: 64–81.
- Collett, D. 2003. *Modelling Survival Data in Medical Research*. 2nd ed. London: Chapman & Hall/CRC.
- Fibrinogen Studies Collaboration. 2009. Measures to assess the prognostic ability of the stratified Cox proportional hazards model. *Statistics in Medicine* 28: 389–411.
- Gönen, M., and G. Heller. 2005. Concordance probability and discriminatory power in proportional hazards regression. *Biometrika* 92: 965–970.
- Harrell, F. E., Jr., R. M. Califf, D. B. Pryor, K. L. Lee, and R. A. Rosati. 1982. Evaluating the yield of medical tests. *Journal of the American Medical Association* 247: 2543–2546.
- Harrell, F. E., Jr., K. L. Lee, and D. B. Mark. 1996. Multivariable prognostic models: Issues in developing models, evaluating assumptions and adequacy, and measuring and reducing errors. *Statistics in Medicine* 15: 361–387.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.
- Mansuy, R. 2009. The origins of the word “martingale”. *Electronic Journal for History of Probability and Statistics* 5: 1–10. <http://www.jehps.net/juin2009/Mansuy.pdf>.
- Mazliak, L., and G. Shafer. 2009. The splendors and miseries of martingales. *Electronic Journal for History of Probability and Statistics* 5: 1–5. <http://www.jehps.net/juin2009/MazliakShafer.pdf>.
- Newson, R. B. 2002. Parameters behind “nonparametric” statistics: Kendall’s tau, Somers’ D and median differences. *Stata Journal* 2: 45–64.
- . 2006. Confidence intervals for rank statistics: Somers’ D and extensions. *Stata Journal* 6: 309–334.
- . 2010. Comparing the predictive powers of survival models using Harrell’s C or Somers’ D. *Stata Journal* 10: 339–358.
- Rogers, W. H. 1994. *ssa4: Ex post tests and diagnostics for a proportional hazards model*. *Stata Technical Bulletin* 19: 23–27. Reprinted in *Stata Technical Bulletin Reprints*, vol. 4, pp. 186–191. College Station, TX: Stata Press.
- Schoenfeld, D. A. 1982. Partial residuals for the proportional hazards regression model. *Biometrika* 69: 239–241.

Schwartzman, S. 1994. *The Words of Mathematics: An Etymological Dictionary of Mathematical Terms Used in English*. Washington, DC: Mathematical Association of America.

Therneau, T. M., and P. M. Grambsch. 2000. *Modeling Survival Data: Extending the Cox Model*. New York: Springer.

Also see

[ST] **stcox** — Cox proportional hazards model

[ST] **stcox PH-assumption tests** — Tests of proportional-hazards assumption

[ST] **stcurve** — Plot survivor, hazard, cumulative hazard, or cumulative incidence function

[U] **20 Estimation and postestimation commands**

Title

stcrreg — Competing-risks regression

[Description](#)

[Quick start](#)

[Menu](#)

[Syntax](#)

[Options](#)

[Remarks and examples](#)

[Stored results](#)

[Methods and formulas](#)

[Acknowledgment](#)

[References](#)

[Also see](#)

Description

`stcrreg` fits, via maximum likelihood, competing-risks regression models on `st` data, according to the method of [Fine and Gray \(1999\)](#). Competing-risks regression posits a model for the subhazard function of a failure event of primary interest. In the presence of competing failure events that impede the event of interest, a standard analysis using Cox regression (see [\[ST\] stcox](#)) is able to produce incidence-rate curves that either 1) are appropriate only for a hypothetical universe where competing events do not occur or 2) are appropriate for the data at hand, yet the effects of covariates on these curves are not easily quantified. Competing-risks regression, as performed using `stcrreg`, provides an alternative model that can produce incidence curves that represent the observed data and for which describing covariate effects is straightforward.

`stcrreg` can be used with single- or multiple-record data. `stcrreg` cannot be used when you have multiple failures per subject.

Quick start

Competing-risks regression with covariates `x1` and `x2` and competing event defined by `fvar = 2` using data that are `stset` with failure `fvar = 1`

```
stcrreg x1 x2, compete(fvar==2)
```

As above, but report coefficients instead of subhazard ratios

```
stcrreg x1 x2, compete(fvar==2) noshr
```

With cluster-robust standard errors for clustering by levels of `cvar`

```
stcrreg x1 x2, compete(fvar==2) vce(cluster cvar)
```

Competing events defined by `fvar = 2`, `fvar = 3`, and `fvar = 4`

```
stcrreg x1 x2, compete(fvar==2 3 4)
```

Specify indicator variable `compvar` identifying competing events

```
stcrreg x1 x2, compete(compvar)
```

Menu

Statistics > Survival analysis > Regression models > Competing-risks regression

Syntax

```
stcrreg [varlist] [if] [in], compete(crvar[==numlist]) [options]
```

options

Description

| | |
|---|--|
| Model | |
| * <u>compete</u> (<i>crvar</i> [== <i>numlist</i>]) | specify competing-risks event(s) |
| <u>tvc</u> (<i>tvarlist</i>) | time-varying covariates |
| <u>texp</u> (<i>exp</i>) | multiplier for time-varying covariates; default is <u>texp</u> (<u>_t</u>) |
| <u>offset</u> (<i>varname</i>) | include <i>varname</i> in model with coefficient constrained to 1 |
| <u>constraints</u> (<i>constraints</i>) | apply specified linear constraints |
| <u>collinear</u> | keep collinear variables |
| SE/Robust | |
| <u>vce</u> (<i>vcetype</i>) | <i>vcetype</i> may be <u>robust</u> , <u>cluster</u> <i>clustvar</i> , <u>bootstrap</u> , or <u>jackknife</u> |
| <u>noadjjust</u> | do not use standard degree-of-freedom adjustment |
| Reporting | |
| <u>level</u> (#) | set confidence level; default is <u>level</u> (95) |
| <u>nosh</u> | report coefficients, not subhazard ratios |
| <u>nosh</u> | do not show st setting information |
| <u>noheader</u> | suppress header from coefficient table |
| <u>notable</u> | suppress coefficient table |
| <u>nodisplay</u> | suppress output; iteration log is still displayed |
| <u>nocnsreport</u> | do not display constraints |
| <u>display_options</u> | control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling |
| Maximization | |
| <u>maximize_options</u> | control the maximization process; seldom used |
| <u>coeflegend</u> | display legend instead of statistics |

* compete(*crvar*[==*numlist*]) is required.

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

varlist and *tvarlist* may contain factor variables; see [U] 11.4.3 **Factor variables**.

bootstrap, by, fp, jackknife, mfp, mi estimate, nestreg, statsby, and stepwise are allowed; see [U] 11.1.10 **Prefix commands**.

vce(bootstrap) and vce(jackknife) are not allowed with the mi estimate prefix; see [MI] **mi estimate**.

Weights are not allowed with the bootstrap prefix; see [R] **bootstrap**.

fweights, iweights, and pweights may be specified using stset; see [ST] stset. In multiple-record data, weights are applied to subjects as a whole, not to individual observations. iweights are treated as fweights that can be noninteger, but not negative.

coeflegend does not appear in the dialog box.

See [U] 20 **Estimation and postestimation commands** for more capabilities of estimation commands.

Options

Model

`compete(crvar[==numlist])` is required and specifies the events that are associated with failure due to competing risks.

If `compete(crvar)` is specified, *crvar* is interpreted as an indicator variable; any nonzero, nonmissing values are interpreted as representing competing events.

If `compete(crvar==numlist)` is specified, records with *crvar* taking on any of the values in *numlist* are assumed to be competing events.

The syntax for `compete()` is the same as that for `stset`'s `failure()` option. Use `stset`, `failure()` to specify the failure event of interest, that is, the failure event you wish to model using `stcox`, `streg`, `stcrreg`, or whatever. Use `stcrreg`, `compete()` to specify the event or events that compete with the failure event of interest. Competing events, because they are not the failure event of primary interest, must be `stset` as censored.

If you have multiple records per subject, only the value of *crvar* for the last chronological record for each subject is used to determine the event type for that subject.

`tv(tvarlist)` specifies those variables that vary continuously with respect to time, that is, time-varying covariates. These variables are multiplied by the function of time specified in `texp()`.

`texp(exp)` is used in conjunction with `tv(tvarlist)` to specify the function of analysis time that should be multiplied by the time-varying covariates. For example, specifying `texp(ln(_t))` would cause the time-varying covariates to be multiplied by the logarithm of analysis time. If `tv(tvarlist)` is used without `texp(exp)`, Stata understands that you mean `texp(_t)`, and thus multiplies the time-varying covariates by the analysis time.

Both `tv(tvarlist)` and `texp(exp)` are explained more in [Option tv\(\) and testing the proportional-subhazards assumption](#) below.

`offset(varname)`, `constraints(constraints)`, `collinear`; see [\[R\] estimation options](#).

SE/Robust

`vce(vcetype)` specifies the type of standard error reported, which includes types that are robust to some kinds of misspecification (`robust`), that allow for intragroup correlation (`cluster clustvar`), and that use bootstrap or jackknife methods (`bootstrap`, `jackknife`); see [\[R\] vce_option](#). `vce(robust)` is the default in single-record-per-subject st data. For multiple-record st data, `vce(cluster idvar)` is the default, where *idvar* is the ID variable previously `stset`.

Standard Hessian-based standard errors—*vcetype* `oim`—are not statistically appropriate for this model and thus are not allowed.

`noadjust` is for use with `vce(robust)` or `vce(cluster clustvar)`. `noadjust` prevents the estimated variance matrix from being multiplied by $N/(N - 1)$ or $g/(g - 1)$, where g is the number of clusters. The default adjustment is somewhat arbitrary because it is not always clear how to count observations or clusters. In such cases, however, the adjustment is likely to be biased toward 1, so we would still recommend making it.

Reporting

`level(#)`; see [\[R\] estimation options](#).

`nosh` specifies that coefficients be displayed rather than exponentiated coefficients or subhazard ratios. This option affects only how results are displayed and not how they are estimated. `nosh`

may be specified at estimation time or when redisplaying previously estimated results (which you do by typing `stcrreg` without a variable list).

`noshow` prevents `stcrreg` 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](#).

`noheader` suppresses the header information from the output. The coefficient table is still displayed. `noheader` may be specified at estimation time or when redisplaying previously estimated results.

`notable` suppresses the table of coefficients from the output. The header information is still displayed. `notable` may be specified at estimation time or when redisplaying previously estimated results.

`nodisplay` suppresses the output. The iteration log is still displayed.

`nocnsreport`; see [R] [estimation options](#).

display_options: `nocl`, `nopvalues`, `noomitted`, `vsquish`, `noemptycells`, `baselevels`, `allbaselevels`, `nofvlabel`, `fvwrap(#)`, `fvwrapon(style)`, `cformat(%fmt)`, `pformat(%fmt)`, `sformat(%fmt)`, and `nolstretch`; see [R] [estimation options](#).

Maximization

maximize_options: `difficult`, `technique(algorithm_spec)`, `iterate(#)`, `[no]log`, `trace`, `gradient`, `showstep`, `hessian`, `showtolerance`, `tolerance(#)`, `ltolerance(#)`, `nrtolerance(#)`, `nonrtolerance`, and `from(init_specs)`; see [R] [maximize](#). These options are seldom used.

The following option is available with `stcrreg` but is not shown in the dialog box:

`coeflegend`; see [R] [estimation options](#).

Remarks and examples

This section provides a summary of what can be done with `stcrreg`. For a more general tutorial on competing-risks analysis, see [Cleves, Gould, and Marchenko \(2016, chap. 17\)](#).

Remarks are presented under the following headings:

The case for competing-risks regression

Using stcrreg

Multiple competing-event types

stcrreg as an alternative to stcox

Multiple records per subject

Option tvc() and testing the proportional-subhazards assumption

The case for competing-risks regression

In this section, we provide a brief history and literature review of competing-risks analysis, and provide the motivation behind the `stcrreg` model. If you know you want to use `stcrreg` and are anxious to get started, you can safely skip this section.

Based on the method of [Fine and Gray \(1999\)](#), competing-risks regression provides a useful alternative to Cox regression ([Cox 1972](#)) for survival data in the presence of competing risks. Consider the usual survival analysis where one measures time-to-failure as a function of experimental or observed factors. For example, we may be interested in measuring time from initial treatment to recurrence of breast cancer in relation to factors such as treatment type and smoking status. The term

competing risk refers to the chance that instead of cancer recurrence, you will observe a *competing event*, for example, death. The competing event, death, impedes the occurrence of the *event of interest*, breast cancer. This is not to be confused with the usual right-censoring found in survival data, such as censoring due to loss to follow-up. When subjects are lost to follow-up, they are still considered at risk of recurrent breast cancer—it is just that the researcher is not in a position to record the precise time that it happens. In contrast, death is a permanent condition that prevents future breast cancer. While censoring merely obstructs you from observing the event of interest, a competing event prevents the event of interest from occurring altogether. Because competing events are distinct from standard censorings, a competing-risks analysis requires some new methodology and some caution when interpreting the results from the old methodology.

Putter, Fiocco, and Geskus (2007) and Gichangi and Vach (2005) provide excellent tutorials covering the problem of competing risks, nonparametric estimators and tests, competing-risks regression, and the more general multistate models. Textbook treatments of competing-risks analysis can be found within Andersen et al. (1993), Klein and Moeschberger (2003), Therneau and Grambsch (2000), and Marubini and Valsecchi (1997). The texts by Crowder (2001) and Pintilie (2006) are devoted entirely to the topic. In what follows, we assume that you are familiar with the basic concepts of survival analysis, for example, hazard functions and Kaplan–Meier curves. For such an introduction to survival analysis aimed at Stata users, see Cleves, Gould, and Marchenko (2016).

Without loss of generality, assume a situation where there is only one event that competes with the failure event of interest. Before analyzing the problem posed by competing-risks data—the problem `stcrreg` proposes to solve—we first formalize the mechanism behind it. Ignoring censoring for the moment, recording a failure time in a competing-risks scenario can be represented as observing the minimum of two potential failure times: the time to the event of interest, T_1 , and the time to the competing event, T_2 . The problem of competing risks then becomes one of understanding the nature of the bivariate distribution of (T_1, T_2) , and in particular the correlation therein. Although conceptually simple, unfortunately this joint distribution cannot be identified by the data (Pepe and Mori 1993; Tsiatis 1975; Gail 1975). If you get to observe only the minimum, you are getting only half the picture.

An alternate representation of the competing-risks scenario that relies on quantities that are data-identifiable is described by Beyersman et al. (2009). In that formulation, we consider the hazard for the event of interest, $h_1(t)$, and that for the competing event, $h_2(t)$. Both hazards can be estimated from available data and when combined form a total hazard that any event will occur equal to $h(t) = h_1(t) + h_2(t)$. As risk accumulates according to $h(t)$, event times T are observed. Whether these events turn out to be failures of interest (type 1) or competing events (type 2) is determined by the two component hazards at that precise time. The event will be a failure of interest with probability $h_1(T)/\{h_1(T) + h_2(T)\}$, or a competing event with probability one minus that.

Instead of focusing on the survivor function for the event of interest, $P(T > t \text{ and event type } 1)$, when competing risks are present you want to focus on the failure function, $P(T \leq t \text{ and event type } 1)$, also known as the *cumulative incidence function* (CIF). That is because you will not know what type of event will occur until after it has occurred. It makes more sense to ask “What is the probability of breast cancer within 5 months?” than to ask “What is probability that nothing happens before 5 months, and that when something does happen, it will be breast cancer and not death?”

Much of the literature on competing risks focuses on the inadequacy of the Kaplan–Meier (1958) estimator (which we refer to as KM) as a measure of prevalence for the event of interest. Among others, Gooley et al. (1999) point out that $1 - \text{KM}$ is a biased estimate of the CIF. The bias results from KM treating competing events as if they were censored. That is, subjects that experience competing events are treated as if they could later experience the event of interest, even though that is impossible. Although you could interpret $1 - \text{KM}$ as the probability of a type 1 failure in a hypothetical setting where type 2 failures do not occur, this requires you to assume that $h_1(t)$ remains unchanged given

that $h_2(t) = 0$, a rather strong and untestable assumption. Regardless of whether the independence assumption holds, 1–KM is still not representative of the data at hand, under which competing events do take place.

As such, 1–KM should be rejected in favor of the *cumulative incidence estimator* of the CIF; see [Coviello and Boggess \(2004\)](#) for a Stata-specific presentation. The cumulative incidence estimator is superior to 1–KM because it acknowledges that cumulative incidence is a function of both cause-specific hazards, $h_1(t)$ and $h_2(t)$. Conversely, 1–KM treats the CIF as a function solely of $h_1(t)$.

When you have covariates, you can use `stcox` to perform regression on $h_1(t)$ by treating failures of type 2 as censored, on $h_2(t)$ by treating failures of type 1 as censored, or on $h_1(t)$ and $h_2(t)$ simultaneously by using the method of data duplication described by [Lunn and McNeil \(1995\)](#) and [Cleves \(1999\)](#). Because cause-specific hazards are identified by the data, all three of the above analyses are suitable for estimating how covariates affect the mechanism behind a given type of failure. For example, if you are interested in how smoking affects breast cancer in general terms (competing death notwithstanding), then a Cox model for $h_1(t)$ that treats death as censored is perfectly valid; see [Pintilie \(2007\)](#).

If you are interested in the incidence of breast cancer, however, you want to use a Cox model that models both $h_1(t)$ and $h_2(t)$, because the CIF for breast cancer will likely depend on both. Based on the fitted model, you will have a hard time spotting the effects of covariates on cumulative incidence, because the covariates can affect $h_1(t)$ and $h_2(t)$ differently, and the CIF is a nonlinear function of these effects and of the baseline hazards. Whether increasing a covariate increases or decreases the cumulative incidence depends on time and on the nominal value of that covariate, as well as on the values of the other covariates. There is no way to determine the full effects of the covariates by just looking at the model coefficients. You would have to estimate and graph the CIF for various sets of covariate values, and this requires a bit of programming; see [example 4](#).

An alternative model for the CIF that does make it easy to see the effects of covariates is that due to [Fine and Gray \(1999\)](#). They specify a model for the *hazard of the subdistribution* ([Gray 1988](#)), formally defined for failure type 1 as

$$\bar{h}_1(t) = \lim_{\delta \rightarrow 0} \left\{ \frac{P(t < T \leq t + \delta \text{ and event type 1}) \mid T > t \text{ or } (T \leq t \text{ and not event type 1})}{\delta} \right\}$$

Less formally, think of this hazard as that which generates failure events of interest while keeping subjects who experience competing events “at risk” so that they can be adequately counted as not having any chance of failing. The advantage of modeling the subdistribution hazard, or *subhazard*, is that you can readily calculate the CIF from it;

$$\text{CIF}_1(t) = 1 - \exp\{-\bar{H}_1(t)\}$$

where $\bar{H}_1(t) = \int_0^t \bar{h}_1(t) dt$ is the *cumulative subhazard*.

Competing-risks regression performed in this manner using `stcrreg` is quite similar to Cox regression performed using `stcox`. The model is semiparametric in that the baseline subhazard $\bar{h}_{1,0}(t)$ (that for covariates set to zero) is left unspecified, while the effects of the covariates \mathbf{x} are assumed to be proportional:

$$\bar{h}_1(t|\mathbf{x}) = \bar{h}_{1,0}(t) \exp(\mathbf{x}\beta)$$

Estimation with `stcrreg` will produce estimates of β , or exponentiated coefficients known as *subhazard ratios*. A positive (negative) coefficient means that the effect of increasing that covariate is to increase (decrease) the subhazard and thus increase (decrease) the CIF across the board.

Estimates of the baseline cumulative subhazard and of the baseline CIF are available via `predict` after `stcrreg`; see [ST] **stcrreg postestimation**. Because proportionality holds for cumulative subhazards as well, adjusting the baseline cumulative hazard and baseline CIF for a given set of covariate values is quite easy and, in fact, done automatically for you by `stcurve`; see [ST] **stcurve**.

Using stcrreg

If you have used `stcox` before, `stcrreg` will look very familiar.

► Example 1: Cervical cancer study

Pintilie (2006, sec. 1.6.2) describes data from 109 cervical cancer patients that were treated at a cancer center between 1994 and 2000. The patients were treated and then the time in years until relapse or loss to follow-up was recorded. Relapses were recorded as either “local” if cancer relapsed in the pelvis, or “distant” if cancer recurred elsewhere but not in the pelvis. Patients who did not respond to the initial treatment were considered to have relapsed locally after one day.

```
. use http://www.stata-press.com/data/r14/hypoxia
(Hypoxia study)
```

```
. describe
```

```
Contains data from http://www.stata-press.com/data/r14/hypoxia.dta
```

```
obs:      109      Hypoxia study
vars:     16      7 Apr 2014 09:44
size:    3,706      (_dta has notes)
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|--|
| stnum | int | %8.0g | | Patient ID |
| age | byte | %8.0g | | Age (years) |
| hgb | int | %8.0g | | Hemoglobin (g/l) |
| tumsize | float | %9.0g | | Tumor size (cm) |
| ifp | float | %9.0g | | Interstitial fluid pressure (marker, mmHg) |
| hp5 | float | %9.0g | | Hypoxia marker (percentage of meas. < 5 mmHg) |
| pelvicln | str1 | %9s | | Pelvic node involvement: N=Negative, E=Equivocal, Y=Positive |
| resp | str2 | %9s | | Response after treatment: CR=Complete response, NR=No response |
| pelrec | byte | %9.0g | yesno | Pelvic disease observed |
| disrec | byte | %9.0g | yesno | Distant disease observed |
| survtime | float | %9.0g | | Time from diagnosis to death or last follow-up time (yrs) |
| stat | byte | %8.0g | | Status at last follow-up: 0=Alive, 1=Dead |
| dftime | float | %9.0g | | Time from diagnosis to first failure or last follow-up (yrs) |
| dfcens | byte | %8.0g | | Censoring variable: 1=Failure, 0=Censored |
| failtype | byte | %8.0g | | Failure type: 1 if pelrec, 2 if disrec & not pelrec, 0 otherwise |
| pelnode | byte | %8.0g | | 1 if pelvic nodes negative or equivocal |

Sorted by:

The `dftime` variable records analysis time in years and the `failtype` variable records the type of event observed: 0 for loss to follow-up (censored), 1 for a local relapse, and 2 for a distant relapse. Among the covariates used in the analysis were a hypoxia marker (`hp5`) that measures the degree of oxygenation in the tumor, interstitial fluid pressure (`ifp`), tumor size (`tumsize`), and an indicator of pelvic node involvement (`pelnode` == 0 if positive involvement and `pelnode` == 1 otherwise). The main goal of the study was to determine whether `ifp` and `hp5` influence the outcome, controlling for the other covariates. Following [Pintilie \(2006\)](#), we focus on `ifp` and not on `hp5`. For more details regarding this study and the process behind the measured data, see [Fyles et al. \(2002\)](#) and [Milosevic et al. \(2001\)](#).

We wish to fit a competing-risks model that treats a local relapse as the event of interest and a distant relapse as the competing event. Although a distant relapse does not strictly prevent a future local relapse, presumably, the treatment protocol changed based on which event was first observed. As such, both events can be treated as competing with one another because the conditions of the study ended once any relapse was observed. Because no deaths occurred before first relapse, death is not considered a competing event in this analysis.

To fit the model, we first `stset` the data and specify that a local relapse, `failtype` == 1, is the event of interest. We then specify to `stcrreg` the covariates and that a distant relapse (`failtype` == 2) is a competing event.

```
. stset dftime, failure(failtype == 1)
  (output omitted)
. stcrreg ifp tumsize pelnode, compete(failtype == 2)
      failure _d: failtype == 1
      analysis time _t: dftime
Iteration 0:   log pseudolikelihood = -138.67925
Iteration 1:   log pseudolikelihood = -138.53082
Iteration 2:   log pseudolikelihood = -138.5308
Iteration 3:   log pseudolikelihood = -138.5308
Competing-risks regression
Failure event : failtype == 1
Competing event: failtype == 2
Log pseudolikelihood = -138.5308
```

| | | | | |
|--|-----------------|---|--------|--|
| | No. of obs | = | 109 | |
| | No. of subjects | = | 109 | |
| | No. failed | = | 33 | |
| | No. competing | = | 17 | |
| | No. censored | = | 59 | |
| | Wald chi2(3) | = | 33.21 | |
| | Prob > chi2 | = | 0.0000 | |

| _t | SHR | Robust Std. Err. | z | P> z | [95% Conf. Interval] |
|---------|----------|---------------------|-------|-------|----------------------|
| ifp | 1.033206 | .0178938 | 1.89 | 0.059 | .9987231 1.068879 |
| tumsize | 1.297332 | .1271191 | 2.66 | 0.008 | 1.070646 1.572013 |
| pelnode | .4588123 | .1972067 | -1.81 | 0.070 | .1975931 1.065365 |

From the above we point out the following:

- When we `stset` the data, distant relapses were set as censored because they are not the event of interest and any standard, noncompeting-risks analysis would want to treat them as censored. `stcrreg` option `compete()` tells Stata which of these “censored” events are actually competing events that require special consideration in a competing-risks regression. Because competing events are not the event of interest, `stcrreg` will issue an error if competing events are not `stset` as censored.
- `stcrreg` lists the event code(s) for the event of interest under “Failure event(s):” and the competing event code(s) under “Competing event(s):”. The syntax for `stset` and

`stcrreg` allows you to have multiple codes for both. For competing events, multiple event codes can be devoted entirely to one competing event type, many competing event types, or some combination of both. The methodology behind `stcrreg` extends to more than one competing event type and is concerned only with whether events are competing events, not with their exact type. The focus is on the event of interest.

- We see that out of the 109 patients, 33 experienced a local relapse, 17 experienced a distant relapse, and the remaining 59 were lost to follow-up before any relapse.
- In the column labeled “SHR” are the estimated subhazard ratios, and you interpret these similarly to hazard ratios in Cox regression. Because the estimated subhazard ratio for `ifp` is greater than 1, higher interstitial fluid pressures are associated with higher incidence of local relapses controlling for tumor size, pelvic node involvement, and the fact that distant relapses can also occur. However, this effect is not highly significant.
- To see the estimated coefficients instead of subhazard ratios, use the `noshhr` option either when fitting the model or when replaying results.
- Standard errors are listed as “Robust”, even though we did not specify any sampling weights, `vce(robust)`, or `vce(cluster clustvar)`. As mentioned in the previous section, competing-risks regression works by keeping subjects who experience competing events at risk so that they can be adequately counted as having no chance of failing. Doing so requires a form of sample weighting that invalidates the usual model-based standard errors; see [Methods and formulas](#). Robust standard errors are conventional in `stcrreg`.
- The output lists a “log pseudolikelihood” rather than the standard log likelihood. This is also a consequence of the inherent sample weighting explained in the previous bullet. The log pseudolikelihood is used as a maximization criterion to obtain parameter estimates, but is not representative of the distribution of the data. For this reason, likelihood-ratio (LR) tests (the `lrtest` command) are not valid after `stcrreg`. Use Wald tests (the `test` command) instead.

As mentioned above, you can use the `noshhr` option to obtain coefficients instead of subhazard ratios.

```
. stcrreg, noshhr
Competing-risks regression           No. of obs      =      109
                                     No. of subjects =      109
Failure event : failtype == 1       No. failed      =       33
Competing event: failtype == 2       No. competing   =       17
                                     No. censored   =       59
                                     Wald chi2(3)   =      33.21
Log pseudolikelihood = -138.5308     Prob > chi2     =      0.0000
```

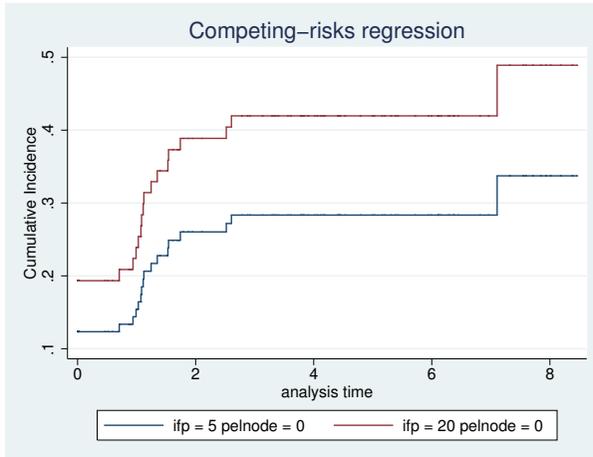
| _t | Coef. | Robust Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|----------|---------------------|-------|-------|----------------------|----------|
| ifp | .0326664 | .0173188 | 1.89 | 0.059 | -.0012777 | .0666105 |
| tumsize | .2603096 | .0979851 | 2.66 | 0.008 | .0682623 | .4523568 |
| pelnode | -.779114 | .4298199 | -1.81 | 0.070 | -1.621546 | .0633175 |

Just as with `stcox`, this model has no constant term. It is absorbed as part of the baseline subhazard, which is not directly estimated.

► Example 2: CIF curves after stcrreg

In the above analysis, we stated that with increased interstitial fluid pressure comes an increase in the incidence of local relapses in the presence of possible distant relapses. To demonstrate this visually, we use `stcurve` to compare two CIF curves: one for `ifp == 5` and one for `ifp == 20`. For both curves, we assume positive pelvic node involvement (`pelnode==0`) and tumor size set at the mean over the data.

```
. stcurve, cif at1(ifp = 5 pelnode = 0) at2(ifp = 20 pelnode = 0)
```



For positive pelvic node involvement and mean tumor size, the probability of local relapse within 2 years is roughly 26% when the interstitial fluid pressure is 5 mmHg and near 40% when this is increased to 20 mmHg. Both probabilities take into account the possibility that a distant relapse could occur instead.

◀

Multiple competing-event types

Competing-risks regression generalizes to the case where more than one type of event competes with the event of interest. If you have such data, after you `stset` the failure event of interest, you can lump together all competing event codes into the `compete()` option of `stcrreg`. It does not matter whether multiple codes represent the same competing-event type, or if they represent multiple types. The results will be the same.

► Example 3: UDCA in patients with PBC

Therneau and Grambsch (2000, sec. 8.4.3) analyze data from patients with primary biliary cirrhosis (PBC), a chronic liver disease characterized by progressive destruction of the bile ducts. Data were obtained from 170 patients in a randomized double-blind trial conducted at the Mayo Clinic from 1988 to 1992. The trial was for a new treatment, ursodeoxycholic acid (UDCA; Lindor et al. [1994]).

```
. use http://www.stata-press.com/data/r14/udca
(Randomized trial of UDCA in PBC)
. describe
Contains data from http://www.stata-press.com/data/r14/udca.dta
  obs:          188              Randomized trial of UDCA in PBC
  vars:           8              3 Apr 2014 09:37
  size:         5,264            (_dta has notes)
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|--|
| id | int | %9.0g | | Patient ID |
| entry | float | %td | | Date of enrollment |
| eventtime | float | %td | | Date of first event or loss to follow-up |
| treat | byte | %9.0g | | 0=placebo 1=UDCA |
| stage | byte | %9.0g | | histologic stage: 0=stage 1/2 at entry 1=stage 3/4 |
| lbili | float | %9.0g | | log(bilirubin value) |
| etype | float | %9.0g | event | Event type (see notes) |
| wt | double | %4.2f | | Observation weight |

Sorted by: id

The `etype` variable is coded as any of eight distinct event types (or no event) according to table 1.

Table 1. Event codes for the `etype` variable

| Event code | Event type |
|------------|-------------------------------|
| 0 | No event (censored) |
| 1 | Death |
| 2 | Transplant |
| 3 | Histologic progression |
| 4 | Development of varices |
| 5 | Development of ascites |
| 6 | Development of encephalopathy |
| 7 | Doubling of bilirubin |
| 8 | Worsening of symptoms |

Cleves (1999) analyzed these data by estimating the cause-specific hazards for each of the eight events. In the version of the data used there, the time at which any adverse event occurred was recorded, but here we record only the time of the first adverse event for each patient. We do so because we wish to perform a competing-risks analysis where we are interested in the time to the first adverse event and the type of that event. The events compete because only one can be first.

We are interested in whether treatment will decrease the incidence of histologic progression (`etype == 3`) as the first adverse outcome, in reference to treatment (`treat`), the logarithm of bilirubin level (`lbili`), and histologic stage at entry (`stage`). Because the patients entered the study at different times (`entry`), when `stsetting` the data we must specify this variable as the origin, or onset of risk.

The competing-risks analysis described above could thus proceed as follows:

```
. stset eventtime, failure(etype == 3) origin(entry)
. stcreg treat lbili stage, compete(etype == 1 2 4 5 6 7 8)
```

except for one minor complication. Some patients experienced multiple “first events”, and thus ties exist. For example, consider patient 8 who experienced four adverse events at the same time:

```
. list if id == 8
```

| | id | entry | eventtime | treat | stage | lbili | etype | wt |
|-----|----|-----------|-----------|-------|-------|----------|---------|------|
| 8. | 8 | 25may1988 | 02jul1990 | 0 | 1 | 1.629241 | ascites | 0.25 |
| 9. | 8 | 25may1988 | 02jul1990 | 0 | 1 | 1.629241 | ence | 0.25 |
| 10. | 8 | 25may1988 | 02jul1990 | 0 | 1 | 1.629241 | bili_2 | 0.25 |
| 11. | 8 | 25may1988 | 02jul1990 | 0 | 1 | 1.629241 | worse | 0.25 |

While most patients are represented by one record each, patients with multiple first events are represented by multiple records. Rather than break ties arbitrarily, we take advantage of how importance weights (*iweights*) are handled by `stcrreg`. Importance weights are treated like frequency weights, but they are allowed to be noninteger. As such, we define the weight variable (*wt*) to equal one for single-record patients and to equal one divided by the number of tied events for multiple-record patients. In this way, each patient contributes a total weight of one observation.

The only further modification we need is to specify `vce(cluster id)` so that our standard errors account for the correlation within multiple records on the same patient.

```
. stset eventtime [iw=wt], failure(etype == 3) origin(entry)
(output omitted)
. stcrreg treat lbili stage, compete(etype == 1 2 4 5 6 7 8) vce(cluster id)
      failure _d:   etype == 3
      analysis time _t: (eventtime-origin)
                   origin: time entry
                   weight: [iweight=wt]

Iteration 0:  log pseudolikelihood = -62.158461
Iteration 1:  log pseudolikelihood = -61.671367
Iteration 2:  log pseudolikelihood = -61.669225
Iteration 3:  log pseudolikelihood = -61.669225

Competing-risks regression          No. of obs      =      170
                                   No. of subjects =      170
Failure event   : etype == 3        No. failed     =       13
Competing events: etype == 1 2 4 5 6 7 8  No. competing  =       59
                                   No. censored   =       98
                                   Wald chi2(3)    =       1.89
Log pseudolikelihood = -61.669225    Prob > chi2    =     0.5955
                                   (Std. Err. adjusted for 170 clusters in id)
```

| _t | Robust | | z | P> z | [95% Conf. Interval] | |
|-------|----------|-----------|-------|-------|----------------------|----------|
| | SHR | Std. Err. | | | | |
| treat | .5785214 | .3238038 | -0.98 | 0.328 | .1931497 | 1.732786 |
| lbili | 1.012415 | .367095 | 0.03 | 0.973 | .4974143 | 2.060623 |
| stage | .5537101 | .3305371 | -0.99 | 0.322 | .1718534 | 1.78405 |

In the above, we clustered on `id` but we did not `stset` it as an `id()` variable. That was because we wanted `stcrreg` to treat each observation within patient as its own distinct spell, not as a set of overlapping spells.

Treatment with UDCA seems to decrease the incidence of histologic progression as a first adverse event. However, the effect is not significant, most likely as a result of observing so few failures.

`stcrreg` as an alternative to `stcox`

In this section, we demonstrate that you may also use `stcox` to perform a cumulative-incidence analysis, and we compare that approach with one that uses `stcrreg`.

▷ Example 4: HIV and SI as competing events

Geskus (2000) and Putter, Fiocco, and Geskus (2007) analyzed data from 324 homosexual men from the Amsterdam Cohort Studies on HIV infection and AIDS. During the course of infection, the syncytium inducing (SI) HIV phenotype appeared in many of these individuals. The appearance of the SI phenotype worsens prognosis. Thus the time to SI appearance in the absence of an AIDS diagnosis is of interest. In this context, a diagnosis of AIDS acts as a competing event.

```
. use http://www.stata-press.com/data/r14/hiv_si
(HIV and SI as competing risks)

. describe
Contains data from http://www.stata-press.com/data/r14/hiv_si.dta
  obs:          324                HIV and SI as competing risks
  vars:         4                  3 Apr 2014 13:40
  size:        2,592              (_dta has notes)
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|---|
| patnr | int | %8.0g | | ID |
| time | float | %9.0g | | Years from HIV infection |
| status | byte | %10.0g | stat | 1 = AIDS, 2 = SI, 0 = event-free |
| ccr5 | byte | %9.0g | ccr5 | 1 if WM (deletion in C-C chemokine receptor 5 gene) |

Sorted by:

In what follows, we re-create the analysis performed by Putter, Fiocco, and Geskus (2007), treating AIDS and SI as competing events and modeling cumulative incidence in relation to covariate `ccr5`. `ccr5` equals 1 if a specific deletion in the C-C chemokine receptor 5 gene is present and equals zero otherwise (wild type).

We can model the cumulative incidence of SI on `ccr5` directly with `stcrreg`:

```
. stset time, failure(status == 2)          // SI is the event of interest
(output omitted)

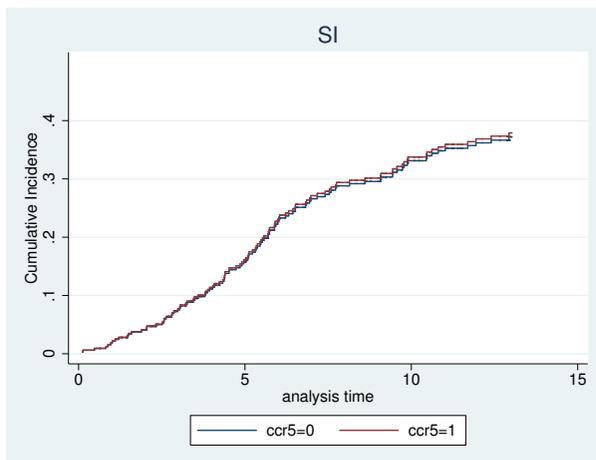
. stcrreg ccr5, compete(status == 1)        // AIDS is the competing event
(output omitted)
```

```
Competing-risks regression                No. of obs      =      324
                                          No. of subjects =      324
Failure event : status == 2              No. failed      =      107
Competing event: status == 1             No. competing   =      113
                                          No. censored   =      104
                                          Wald chi2(1)   =      0.01
Log pseudolikelihood = -579.06241        Prob > chi2     =      0.9172
```

| _t | Robust | | z | P> z | [95% Conf. Interval] | |
|------|----------|-----------|------|-------|----------------------|----------|
| | SHR | Std. Err. | | | | |
| ccr5 | 1.023865 | .2324119 | 0.10 | 0.917 | .6561827 | 1.597574 |

It seems that this particular genetic mutation has little relation with the incidence of SI, a point we emphasize further with a graph:

```
. stcurve, cif at1(ccr5=0) at2(ccr5=1) title(SI) range(0 13) yscale(range(0 0.5))
```



The above analysis compared SI incidence curves under the assumption that the subhazard for SI, that which generates SI events in the presence of AIDS, was proportional with respect to `ccr5`. Because we modeled the subhazard and not the cause-specific hazard, obtaining estimates of cumulative incidence was straightforward and depended only on the subhazard for SI and not on that for AIDS.

As explained in *The case for competing-risks regression*, the cumulative incidence of SI is a function of both the cause-specific hazard for SI, $h_1(t)$, and that for AIDS, $h_2(t)$, because SI and AIDS are competing events. Suppose for the moment that we are not interested in the incidence of SI in the presence of AIDS, but instead in the biological mechanism that causes SI in general. We can model this mechanism with `stcox` by treating AIDS events as censored.

```
. stcox ccr5
```

(output omitted)

Cox regression -- no ties

| | | | |
|-------------------|-------------|-----------------|--------|
| No. of subjects = | 324 | Number of obs = | 324 |
| No. of failures = | 107 | | |
| Time at risk = | 2261.959996 | | |
| Log likelihood = | -549.73443 | LR chi2(1) = | 1.19 |
| | | Prob > chi2 = | 0.2748 |

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|------------|-----------|-------|-------|----------------------|
| ccr5 | .7755334 | .1846031 | -1.07 | 0.286 | .4863914 1.23656 |

Because we initially `stset` our data with SI as the event of interest, AIDS events are treated as censored by `stcox` (but not by `stcrreg`). In any case, the `ccr5` mutation somewhat decreases the risk of SI, but this effect is not significant.

We make the above interpretation with no regard to AIDS as a competing risk because we are interested only in the biological mechanism behind SI. To estimate the cumulative incidence of SI, we first need to make a choice. Either we can pretend a diagnosis of AIDS does not exist as a competing risk and use `stcurve` to plot survivor curves for SI based on the Cox model above, or we can acknowledge AIDS as a competing risk and model that cause-specific hazard also.

We choose the latter. Before fitting the model, however, we need to `re-stset` the data with AIDS as the event of interest.

```

. stset time, failure(status == 1)           // AIDS is the event of interest
  (output omitted)
. stcox ccr5
  (output omitted)
Cox regression -- Breslow method for ties
No. of subjects =           324           Number of obs   =           324
No. of failures =            113
Time at risk   =  2261.959996
Log likelihood =  -555.37301
LR chi2(1)     =           21.98
Prob > chi2    =           0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|------------|-----------|-------|-------|----------------------|
| ccr5 | .2906087 | .0892503 | -4.02 | 0.000 | .1591812 .530549 |

Patients with the `ccr5` mutation have a significantly lower risk of AIDS.

We have now modeled both cause-specific hazards separately. Cleves (1999); Lunn and McNeil (1995); and Putter, Fiocco, and Geskus (2007) (among others) describe an approach based on data duplication where both hazards can be modeled simultaneously. Such an approach has the advantage of being able to set the effects of `ccr5` on both hazards as equal and to test that hypothesis. Also, you can model the baseline hazards as proportional rather than entirely distinct. However, for the least parsimonious model with event-specific covariate effects and event-specific baseline hazards, the data duplication method is no different than fitting separate models for each event type, just as we have done above. Because data duplication will reveal no simpler model for these data, we do not describe it further.

We can derive estimates of cumulative incidence for SI based on the above cause-specific hazard models, but the process is a bit more complicated than before. The cumulative incidence of SI (event type 1) in the presence of AIDS (event type 2) is calculated as

$$\widehat{\text{CIF}}_1(t) = \sum_{j:t_j \leq t} \widehat{h}_1(t_j) \widehat{S}(t_{j-1})$$

with

$$\widehat{S}(t) = \prod_{j:t_j \leq t} \{1 - \widehat{h}_1(t_j) - \widehat{h}_2(t_j)\}$$

The t_j index the times at which events (of any type) occur, and $\widehat{h}_1(t_j)$ and $\widehat{h}_2(t_j)$ are the cause-specific hazard contributions for SI and AIDS respectively. Baseline hazard contributions can be obtained with `predict` after `stcox`, and they can be transformed to hazard contributions for any covariate pattern by multiplying them by the exponentiated linear predictor for that pattern. Hazard contributions represent the increments of the cumulative hazards at each event time. $\widehat{S}(t)$ estimates the probability that you are event free at time t .

We begin by refitting both models and predicting the hazard contributions.

```
. stset time, failure(status == 2)           // SI
  (output omitted)

. stcox ccr5
  (output omitted)

. predict h_si_0, basehc
(217 missing values generated)

. generate h_si_1 = h_si_0*exp(_b[ccr5])
(217 missing values generated)

. stset time, failure(status == 1)           // AIDS
  (output omitted)

. stcox ccr5
  (output omitted)

. predict h_aids_0, basehc
(211 missing values generated)

. gsort _t -_d

. by _t: replace h_aids_0 = . if _n > 1
(1 real change made, 1 to missing)

. generate h_aids_1 = h_aids_0*exp(_b[ccr5])
(212 missing values generated)
```

Variables `h_si_0` and `h_aids_0` hold the baseline hazard contributions, those for `ccr5 == 0`. Variables `h_si_1` and `h_aids_1` hold the hazard contributions for `ccr5 == 1`, and they were obtained by multiplying the baseline contributions by the exponentiated coefficient for `ccr5`. When we ran `stcox` with AIDS as the event of interest, the output indicated that we had tied failure times (the analysis for SI had no ties). As such, this required the extra step of setting any duplicated hazard contributions to missing. As it turned out, this affected only one observation.

Hazard contributions are generated only at times when events are observed and are set to missing otherwise. Because we will be summing and multiplying over event times, we next drop the observations that contribute nothing and then replace missing with zero for those observations that have some hazard contributions missing and some nonmissing.

```
. drop if missing(h_si_0) & missing(h_aids_0)
(105 observations deleted)

. replace h_aids_0 = 0 if missing(h_aids_0)
(107 real changes made)

. replace h_aids_1 = 0 if missing(h_aids_1)
(107 real changes made)

. replace h_si_0 = 0 if missing(h_si_0)
(112 real changes made)

. replace h_si_1 = 0 if missing(h_si_1)
(112 real changes made)
```

We can now sort by analysis time and calculate the estimated event-free survivor functions. Recall that you can express a product as an exponentiated sum of logarithms, which allows us to take advantage of Stata's `sum()` function for obtaining running sums.

```
. sort _t

. generate S_0 = exp(sum(log(1- h_aids_0 - h_si_0)))

. generate S_1 = exp(sum(log(1- h_aids_1 - h_si_1)))
```

Finally, we calculate the estimated CIFs and graph:

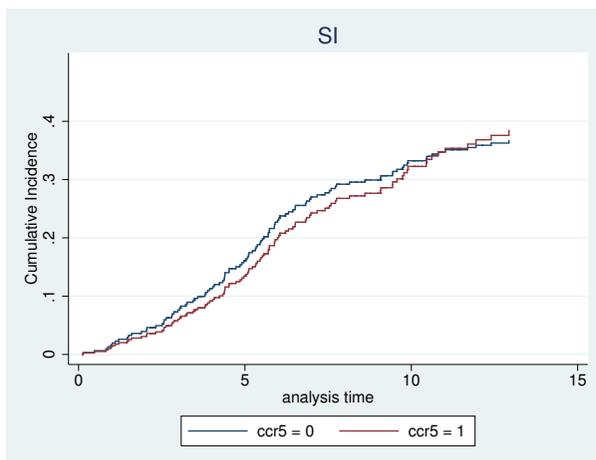
```
. generate cif_si_0 = sum(S_0[_n-1]*h_si_0)

. label var cif_si_0 "ccr5 = 0"
```

```

. generate cif_si_1 = sum(S_1[_n-1]*h_si_1)
. label var cif_si_1 "ccr5 = 1"
. twoway line cif_si*_t if _t<13, connect(J J) sort yscale(range(0 0.5))
> title(SI) ytitle(Cumulative Incidence) xtitle(analysis time)

```



This model formulation shows `ccr5` to have more of an effect on the incidence of SI, although the effect is still small. Note that under this formulation, the effect of `ccr5` is not constrained to be overall increasing or overall decreasing. In fact, when $t > 11$ years or so, those with the `ccr5` mutation actually have an increased SI incidence. That is due to time-accumulated reduced competition from AIDS, the risk of which is significantly lower when the `ccr5` mutation is present.

Putter, Fiocco, and Geskus (2007) also performed the same analysis using AIDS as the event of interest, something we leave to you as an exercise.

◀

We have described two different modeling approaches for estimating the cumulative incidence of SI. Although you may prefer the `stcrreg` approach because it is much simpler, that does not mean it is a better model than the one based on `stcox`. The better model is the one whose assumptions more closely fit the data. The `stcrreg` model assumes that the effect of `ccr5` is proportional on the subhazard for SI. The `stcox` model assumes proportionality on the cause-specific hazards for both SI and AIDS. Because our analysis uses only one binary covariate, we can compare both models with a nonparametric estimator of the CIF to see which fits the data more closely; see [\[ST\] stcrreg postestimation](#).

Multiple records per subject

`stcrreg` can be used with data where you have multiple records per subject, as long as 1) you `stset` an ID variable that identifies the subjects and 2) you carefully consider the role played by time-varying covariates in subjects who fail because of competing events. We explain both issues below.

Stata's `st` suite of commands allows for multiple records per subject. Having multiple records allows you to record gaps in subjects' histories and to keep track of time-varying covariates. If you have multiple records per subject, you identify which records belong to which subjects by specifying an ID variable to `stset` option `id()`.

Consider the sample data listed below:

```
. list if id == 18
```

| | id | _t0 | _t | _d | x |
|----|----|-----|----|----|-----|
| 1. | 18 | 3 | 5 | 0 | 5.1 |
| 2. | 18 | 5 | 8 | 0 | 7.8 |
| 3. | 18 | 11 | 12 | 0 | 6.7 |
| 4. | 18 | 12 | 20 | 1 | 8.9 |

These data reflect the following:

- Subject 18 first became at risk at analysis time 3 (delayed entry) with covariate value x equal to 5.1.
- At time 5, subject 18's x value changed to 7.8.
- Subject 18 left the study at time 8 only to return at time 11 (gap), with x equal to 6.7 at that time.
- At time 12, x changed to 8.9.
- Subject 18 failed at time 20 with x equal to 8.9 at that time.

An analysis of these data with Cox regression using `stcox` is capable of processing all of this information. Intermittent records are treated as censored (`_d==0`), and either failure or censoring occurs on the last record (here failure with `_d==1`). When subjects are not under observation, they are simply not considered at risk of failure. Time-varying covariates are also processed correctly. For example, if some other subject failed at time 7, then the risk calculations would count subject 18 at risk with x equal to 7.8 at that time.

`stcox` will give the same results for the above data whether or not you `stset` the ID variable, `id`. Whether you treat the above data as four distinct subjects (three censored and one failed) or as one subject with a four-record history is immaterial. The only difference you may encounter concerns robust and replication-based standard errors, in which case if you `stset` an ID variable, then `stcox` will automatically cluster on this variable.

Such a distinction, however, is of vital importance to `stcrreg`. While `stcox` is concerned only about detecting one type of failure, `stcrreg` relies on precise accounting of the number of subjects who fail because of the event of interest, those who fail because of competing events, and those who are censored. In particular, the weighting mechanism behind `stcrreg` depends on an accurate estimate of the probability a subject will be censored; see *Methods and formulas*. As such, it makes a difference whether you want to treat the above as four distinct subjects or as one subject. If you have multiple records per subject, you must `stset` your ID variable before using `stcrreg`. When counting the number failed, number competing, and number censored, `stcrreg` only considers what happened at the end of a subject's history. Intermittent records are treated simply as temporary entries to and exits from the analysis, and the exits are not counted as censored in the strict sense.

Furthermore, when using `stcrreg` with covariates that change over multiple records (time-varying covariates), you need to carefully consider what happens when subjects experience competing failures. For the above sample data, subject 18 failed because of the event interest (`_d==1`). Consider, however, what would have happened had this subject failed because of a competing event instead. Competing-risks regression keeps such subjects "at risk" of failure from the event of interest even after they fail from competing events; see *Methods and formulas*. Because these subjects will be used in future risk calculations for which they have no data, `stcrreg` will use the last available covariate values for these calculations. For the above example, if subject 18 experiences a competing event at time 20, then the last available value of x , 8.9, will be used in all subsequent risk calculations. If the last

available values are as good a guess as any as to what future values would have been—for example, a binary covariate recording pretransplant versus posttransplant status—then this is not an issue. If, however, you have reason to believe that a subject’s covariates would have been much different had the subject remained under observation, then the results from `stcrreg` could be biased.

► Example 5: Hospital-acquired pneumonia

Consider the following simulated data from a competing-risks analysis studying the effects of pneumonia.

```
. use http://www.stata-press.com/data/r14/pneumonia, clear
(Hospital-acquired pneumonia)
. describe
Contains data from http://www.stata-press.com/data/r14/pneumonia.dta
  obs:          957          Hospital-acquired pneumonia
  vars:           7          7 Apr 2014 15:35
  size:         8,613
```

| variable name | storage type | display format | value label | variable label |
|-------------------------|--------------|----------------|-------------|---|
| <code>id</code> | int | %9.0g | | Patient ID |
| <code>age</code> | byte | %9.0g | | Age at admission |
| <code>ndays</code> | int | %9.0g | | Days in ICU |
| <code>died</code> | byte | %9.0g | | 1 if died |
| <code>censored</code> | byte | %9.0g | | 1 if alive and in ICU at the end of the study |
| <code>discharged</code> | byte | %9.0g | | 1 if discharged |
| <code>pneumonia</code> | byte | %9.0g | | 1 if pneumonia |

Sorted by: `id`

The above data are for 855 ICU patients. One hundred twenty-three patients contracted pneumonia, of which 21 did before admission and 102 during their stay. Those patients who contracted pneumonia during their stay are represented by two records with the time-varying covariate `pneumonia` recording the change in status.

We perform a competing-risks regression for the cumulative incidence of death during ICU stay with `age` and `pneumonia` as covariates. We also treat hospital discharge as a competing event.

```
. stset ndays, id(id) failure(died)
(output omitted)
. stcrreg age pneumonia, compete(discharged) noshow nolog
Competing-risks regression          No. of obs          =          957
                                   No. of subjects       =          855
Failure events : died nonzero, nonmissing  No. failed         =          178
Competing events: discharged nonzero, nonmissing No. competing      =          641
                                   No. censored         =           36
                                   Wald chi2(2)          =         121.21
Log pseudolikelihood = -1128.6096        Prob > chi2         =          0.0000
                                   (Std. Err. adjusted for 855 clusters in id)
```

| _t | Robust | | z | P> z | [95% Conf. Interval] | |
|------------------------|----------|-----------|------|-------|----------------------|----------|
| | SHR | Std. Err. | | | | |
| <code>age</code> | 1.021612 | .0076443 | 2.86 | 0.004 | 1.006739 | 1.036705 |
| <code>pneumonia</code> | 5.587052 | .9641271 | 9.97 | 0.000 | 3.983782 | 7.835558 |

Both increased age and contracting pneumonia are associated with an increased incidence of death in the ICU.

◀

Option `tvc()` and testing the proportional-subhazards assumption

In the previous section, we considered data with multiple records per subject. Such data makes it possible to record discrete time-varying covariates, those whose values change at discrete points in time. Each change is captured by a new record.

Consider instead what happens when you have covariates that vary continuously with respect to time. Competing-risks regression assumes the following relationship between subhazard and baseline subhazard

$$\bar{h}_1(t) = \bar{h}_{1,0}(t) \exp(\beta_1 x_1 + \cdots + \beta_k x_k)$$

where $\bar{h}_{1,0}(t)$ is the baseline subhazard function. For most purposes, this model is sufficient, but sometimes we may wish to introduce variables of the form $z_i(t) = z_i g(t)$, which vary continuously with time so that

$$\bar{h}_1(t) = \bar{h}_{1,0}(t) \exp\{\beta_1 x_1 + \cdots + \beta_k x_k + g(t)(\gamma_1 z_1 + \cdots + \gamma_m z_m)\} \quad (1)$$

where (z_1, \dots, z_m) are the time-varying covariates. Fitting this model has the net effect of estimating the regression coefficient, γ_i , for the covariate $g(t)z_i$, which is a function of analysis time.

The time-varying covariates (z_1, \dots, z_m) are specified using the `tvc(tvarlist)` option, and $g(t)$ is specified using the `texp(exp)` option, where t in $g(t)$ is analysis time. For example, if we want $g(t) = \log(t)$, we would use `texp(log(_t))` because `_t` stores the analysis time once the data are `stset`.

When subjects fail because of competing events, covariate values for these subjects continue to be used in subsequent risk calculations; see the previous section for details. When this occurs, any time-varying covariates specified using `tvc()` will continue to respect their time interactions even after these subjects fail. Because such behavior is unlikely to reflect any real data situation, we do not recommend using `tvc()` for this purpose.

We do, however, recommend using `tvc()` to model *time-varying coefficients*, because these can be used to test the proportionality assumption behind competing-risks regression. Consider a version of (1) that contains only one fixed covariate, x_1 , and sets $z_1 = x_1$:

$$\bar{h}_1(t) = \bar{h}_{1,0}(t) \exp[\{\beta_1 + \gamma_1 g(t)\} x_1]$$

Given this new arrangement, we consider that $\beta_1 + \gamma_1 g(t)$ is a (possibly) time-varying coefficient on the covariate x_1 , for some specified function of time $g(t)$. The coefficient has a time-invariant component β_1 , with γ_1 determining the magnitude of the time-dependent deviations from β_1 . As such, a test of $\gamma_1 = 0$ is a test of time invariance for the coefficient on x_1 .

Confirming that a coefficient is time invariant is one way of testing the proportional-subhazards assumption. Proportional subhazards implies that the relative subhazard (that is, β) is fixed over time, and this assumption would be violated if a time interaction proved significant.

▷ Example 6: Testing proportionality of subhazards

Returning to our cervical cancer study (example 1), we now include time interactions on all three covariates as a way of testing the proportional-subhazards assumption for each:

```
. use http://www.stata-press.com/data/r14/hypoxia
(Hypoxia study)
. stset dftime, failure(failtype == 1)
(output omitted)
. stcrreg ifp tumsz pelnode, compete(failtype == 2) tvc(ifp tumsz pelnode)
> noshr
(output omitted)
```

```
Competing-risks regression      No. of obs      =      109
                               No. of subjects     =      109
Failure event : failtype == 1  No. failed      =      33
Competing event: failtype == 2 No. competing   =      17
                               No. censored      =      59
                               Wald chi2(6)        =      44.93
Log pseudolikelihood = -136.79                               Prob > chi2     =      0.0000
```

| _t | Coef. | Robust Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------------|-----------|---------------------|-------|-------|----------------------|----------|
| main | | | | | | |
| ifp | .0262093 | .0174458 | 1.50 | 0.133 | -.0079838 | .0604025 |
| tumsz | .37897 | .1096628 | 3.46 | 0.001 | .1640348 | .5939052 |
| pelnode | -.766362 | .473674 | -1.62 | 0.106 | -1.694746 | .162022 |
| tvc | | | | | | |
| ifp | .0055901 | .0081809 | 0.68 | 0.494 | -.0104441 | .0216243 |
| tumsz | -.1415204 | .0908955 | -1.56 | 0.119 | -.3196722 | .0366314 |
| pelnode | .0610457 | .5676173 | 0.11 | 0.914 | -1.051464 | 1.173555 |

Note: Variables in tvc equation interacted with _t.

We used the default function of time $g(t) = t$, although we could have specified otherwise with the `texp()` option. After looking at the significance levels in the equation labeled “tvc”, we find no indication that the proportionality assumption has been violated.

◀

When you use `tvc()` in this manner, there is no issue of postfailure covariate values for subjects who fail from competing events. The covariate values are assumed constant—the *coefficients* change with time.

Stored results

stcrreg stores the following in `e()`:

Scalars

| | |
|----------------------------|---|
| <code>e(N)</code> | number of observations |
| <code>e(N_sub)</code> | number of subjects |
| <code>e(N_fail)</code> | number of failures |
| <code>e(N_compete)</code> | number of competing events |
| <code>e(N_censor)</code> | number of censored subjects |
| <code>e(k)</code> | number of parameters |
| <code>e(k_eq)</code> | number of equations in <code>e(b)</code> |
| <code>e(k_eq_model)</code> | number of equations in overall model test |
| <code>e(k_dv)</code> | number of dependent variables |
| <code>e(df_m)</code> | model degrees of freedom |
| <code>e(ll)</code> | log pseudolikelihood |
| <code>e(N_clust)</code> | number of clusters |
| <code>e(chi2)</code> | χ^2 |
| <code>e(p)</code> | significance |
| <code>e(rank)</code> | rank of <code>e(V)</code> |
| <code>e(fmultip)</code> | 1 if > 1 failure events, 0 otherwise |
| <code>e(crmultip)</code> | 1 if > 1 competing events, 0 otherwise |
| <code>e(fnz)</code> | 1 if nonzero indicates failure, 0 otherwise |
| <code>e(crnz)</code> | 1 if nonzero indicates competing, 0 otherwise |
| <code>e(ic)</code> | number of iterations |
| <code>e(rc)</code> | return code |
| <code>e(converged)</code> | 1 if converged, 0 otherwise |

Macros

| | |
|------------------------------|--|
| <code>e(cmd)</code> | <code>stcrreg</code> |
| <code>e(cmdline)</code> | command as typed |
| <code>e(depvar)</code> | name of dependent variable |
| <code>e(mainvars)</code> | variables in main equation |
| <code>e(tvc)</code> | time-varying covariates |
| <code>e(texp)</code> | function used for time-varying covariates |
| <code>e(fevent)</code> | failure event(s) in estimation output |
| <code>e(crevent)</code> | competing event(s) in estimation output |
| <code>e(compete)</code> | competing event(s) as typed |
| <code>e(wtype)</code> | weight type |
| <code>e(wexp)</code> | weight expression |
| <code>e(title)</code> | title in estimation output |
| <code>e(clustvar)</code> | name of cluster variable |
| <code>e(offset1)</code> | offset |
| <code>e(chi2type)</code> | Wald; type of model χ^2 test |
| <code>e(vce)</code> | <code>vcetype</code> specified in <code>vce()</code> |
| <code>e(vcetype)</code> | title used to label Std. Err. |
| <code>e(opt)</code> | type of optimization |
| <code>e(which)</code> | max or min; whether optimizer is to perform maximization or minimization |
| <code>e(ml_method)</code> | type of ml method |
| <code>e(user)</code> | name of likelihood-evaluator program |
| <code>e(technique)</code> | maximization technique |
| <code>e(properties)</code> | <code>b V</code> |
| <code>e(predict)</code> | program used to implement <code>predict</code> |
| <code>e(marginsnotok)</code> | predictions disallowed by margins |
| <code>e(asbalanced)</code> | factor variables <code>fvset</code> as <code>asbalanced</code> |
| <code>e(asobserved)</code> | factor variables <code>fvset</code> as <code>asobserved</code> |

Matrices

| | |
|------------------------------|--|
| <code>e(b)</code> | coefficient vector |
| <code>e(Cns)</code> | constraints matrix |
| <code>e(ilog)</code> | iteration log |
| <code>e(gradient)</code> | gradient vector |
| <code>e(V)</code> | variance–covariance matrix of the estimators |
| <code>e(V_modelbased)</code> | model-based variance |

Functions

| | |
|------------------------|-------------------------|
| <code>e(sample)</code> | marks estimation sample |
|------------------------|-------------------------|

Methods and formulas

In what follows, we assume single-record data and time-invariant covariates or coefficients. Extensions to both multiple-record data and continuous time-varying covariates are achieved by treating the mechanisms that generate censorings, competing events, and failure events of interest as counting processes; see [Fine and Gray \(1999\)](#) and [Andersen et al. \(1993\)](#) for further details.

Let \mathbf{x}_i be the row vector of m covariates for the time interval $(t_{0i}, t_i]$ for the i th observation in the dataset ($i = 1, \dots, n$). `stcrreg` obtains parameter estimates $\hat{\beta}$ by maximizing the log-pseudolikelihood function

$$\log L = \sum_{i=1}^n \delta_i w_i \left[\mathbf{x}_i \beta + \text{offset}_i - \log \left\{ \sum_{j \in R_i} w_j \pi_{ji} \exp(\mathbf{x}_j \beta + \text{offset}_j) \right\} \right]$$

where δ_i indicates a failure of interest for observation i and R_i is the set of observations, j , that are at risk at time t_i (that is, all j such that $t_{0j} < t_i \leq t_j$). w_i and offset_i are the usual observation weights and linear offsets, if specified.

The log likelihood given above is identical to that for standard Cox regression (Breslow method for ties) with the exception of the weights π_{ji} . These weights are used to keep subjects who have failed because of competing events in subsequent risk sets and to decrease their weight over time as their likelihood of being otherwise censored increases.

Formally, extend R_i above not only to include those at risk of failure at time t_i , but also to include those subjects already having experienced a competing-risks event. Also, define

$$\pi_{ji} = \frac{\hat{S}_c(t_i)}{\hat{S}_c\{\min(t_j, t_i)\}}$$

if subject j experiences a competing event; $\pi_{ji} = 1$ otherwise. $\hat{S}_c(t)$ is the Kaplan–Meier estimate of the survivor function for the censoring distribution—that which treats censorings as the events of interest—evaluated at time t , and t_j is the time at which subject j experienced his or her competing-failure event. As a matter of convention, $\hat{S}_c(t)$ is treated as the probability of being censored up to *but not including* time t .

Because of the sample weighting inherent to this estimator, the standard Hessian-based estimate of variance is not statistically appropriate and is thus rejected in favor of a robust, sandwich-type estimator, as derived by [Fine and Gray \(1999\)](#).

Define $z_i = \mathbf{x}_i \hat{\beta} + \text{offset}_i$. (Pseudo)likelihood scores are given by

$$\hat{\mathbf{u}}_i = \hat{\boldsymbol{\eta}}_i + \hat{\boldsymbol{\psi}}_i$$

where $\hat{\eta}_i = (\hat{\eta}_{1i}, \dots, \hat{\eta}_{mi})'$, and

$$\hat{\eta}_{ki} = \delta_i (x_{ki} - a_{ki}) - \exp(z_i) \sum_{j:t_{0i} < t_j \leq t_i} \frac{\delta_j w_j \pi_{ij} (x_{ki} - a_{kj})}{\sum_{\ell \in R_j} w_\ell \pi_{\ell j} \exp(z_\ell)}$$

for

$$a_{ki} = \frac{\sum_{\ell \in R_i} w_\ell \pi_{\ell i} x_{k\ell} \exp(z_\ell)}{\sum_{\ell \in R_i} w_\ell \pi_{\ell i} \exp(z_\ell)}$$

The $\hat{\psi}_i$ are variance contributions due to data estimation of the weights π_{ij} , with

$$\hat{\psi}_i = \frac{\gamma_i \hat{\mathbf{q}}(t_i)}{r(t_i)} - \sum_{j:t_{0i} < t_j \leq t_i} \frac{\gamma_j \hat{h}_c(t_j) \hat{\mathbf{q}}(t_j)}{r(t_j)}$$

γ_i indicates censoring for observation i , $r(t)$ is the number at risk of failure (or censoring) at time t ,

$$\hat{h}_c(t) = \frac{\sum_{i=1}^n \gamma_i I(t_i = t)}{r(t)}$$

and the k th component of $\hat{\mathbf{q}}(t)$ is

$$\hat{q}_k(t) = \sum_{i \in C(t)} w_i \exp(z_i) \sum_{j:t_{0i} < t_j \leq t_i} \frac{\delta_j w_j \pi_{ij} (x_{ki} - a_{kj})}{\sum_{\ell \in R_j} w_\ell \pi_{\ell j} \exp(z_\ell)} I(t_j \geq t)$$

where $C(t)$ is the set of observations that experienced a competing event prior to time t .

By default, `stcrreg` calculates the Huber/White/sandwich estimator of the variance and calculates its clustered version if either the `vce(cluster clustvar)` option is specified or an ID variable has been `stset`. See *Maximum likelihood estimators* and *Methods and formulas* in [P] `_robust` for details on how the pseudolikelihood scores defined above are used to calculate this variance estimator.

Acknowledgment

We thank Jason Fine of the Gillings School of Global Public Health at the University of North Carolina, Chapel Hill, for answering our technical questions.

References

- Andersen, P. K., Ø. Borgan, R. D. Gill, and N. Keiding. 1993. *Statistical Models Based on Counting Processes*. New York: Springer.
- Beysersman, J., A. Latouche, A. Buchholz, and M. Schumacher. 2009. Simulating competing risks data in survival analysis. *Statistics in Medicine* 28: 956–971.
- Beysersman, J., and M. Schumacher. 2008. Time-dependent covariates in the proportional subdistribution hazards model for competing risks. *Biostatistics* 9: 765–776.
- Cleves, M. A. 1999. `ssa13: Analysis of multiple failure-time data with Stata`. *Stata Technical Bulletin* 49: 30–39. Reprinted in *Stata Technical Bulletin Reprints*, vol. 9, pp. 338–349. College Station, TX: Stata Press.
- Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.

- Coviello, V., and M. M. Boggess. 2004. Cumulative incidence estimation in the presence of competing risks. *Stata Journal* 4: 103–112.
- Cox, D. R. 1972. Regression models and life-tables (with discussion). *Journal of the Royal Statistical Society, Series B* 34: 187–220.
- Crowder, M. J. 2001. *Classical Competing Risks*. Boca Raton, FL: Chapman & Hall/CRC.
- Fine, J. P., and R. J. Gray. 1999. A proportional hazards model for the subdistribution of a competing risk. *Journal of the American Statistical Association* 94: 496–509.
- Fyles, A., M. Milosevic, D. Hedley, M. Pintilie, W. Levin, L. Manchul, and R. P. Hill. 2002. Tumor hypoxia as independent predictor impact only in patients with node-negative cervix cancer. *Journal of Clinical Oncology* 20: 680–687.
- Gail, M. H. 1975. A review and critique of some models used in competing risk analysis. *Biometrics* 31: 209–222.
- Geskus, R. B. 2000. On the inclusion of prevalent cases in HIV/AIDS natural history studies through a marker-based estimate of time since seroconversion. *Statistics in Medicine* 19: 1753–1769.
- Gichangi, A., and W. Vach. 2005. The analysis of competing risks data: A guided tour. Preprint series, Department of Statistics, University of Southern Denmark.
- Gooley, T. A., W. Leisenring, J. Crowley, and B. E. Storer. 1999. Estimation of failure probabilities in the presence of competing risks: New representations of old estimators. *Statistics in Medicine* 18: 695–706.
- Gray, R. J. 1988. A class of k -sample tests for comparing the cumulative incidence of a competing risk. *Annals of Statistics* 16: 1141–1154.
- Hinchliffe, S. R., and P. C. Lambert. 2013. Extending the flexible parametric survival model for competing risks. *Stata Journal* 13: 344–355.
- Hinchliffe, S. R., D. A. Scott, and P. C. Lambert. 2013. Flexible parametric illness-death models. *Stata Journal* 13: 759–775.
- Kaplan, E. L., and P. Meier. 1958. Nonparametric estimation from incomplete observations. *Journal of the American Statistical Association* 53: 457–481.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.
- Lambert, P. C. 2007. Modeling of the cure fraction in survival studies. *Stata Journal* 7: 351–375.
- Lin, D. Y., and L. J. Wei. 1989. The robust inference for the Cox proportional hazards model. *Journal of the American Statistical Association* 84: 1074–1078.
- Lindor, K. D., E. R. Dickson, W. P. Baldus, R. A. Jorgensen, J. Ludwig, P. A. Murtaugh, J. M. Harrison, R. H. Wiesner, M. L. Anderson, S. M. Lange, G. LeSage, S. S. Rossi, and A. F. Hofman. 1994. Ursodeoxycholic acid in the treatment of primary biliary cirrhosis. *Gastroenterology* 106: 1284–1290.
- Lunn, M., and D. McNeil. 1995. Applying Cox regression to competing risks. *Biometrics* 51: 524–532.
- Marubini, E., and M. G. Valsecchi. 1997. *Analysing Survival Data from Clinical Trials and Observational Studies*. Chichester, UK: Wiley.
- Milosevic, M., A. Fyles, D. Hedley, M. Pintilie, W. Levin, L. Manchul, and R. P. Hill. 2001. Interstitial fluid pressure predicts survival in patients with cervix cancer independent of clinical prognostic factors and tumor oxygen measurements. *Cancer Research* 61: 6400–6405.
- Pepe, M. S., and M. Mori. 1993. Kaplan–Meier, marginal or conditional probability curves in summarizing competing risks failure time data? *Statistics in Medicine* 12: 737–751.
- Pintilie, M. 2006. *Competing Risks: A Practical Perspective*. Chichester, UK: Wiley.
- . 2007. Analysing and interpreting competing risk data. *Statistics in Medicine* 26: 1360–1367.
- Putter, H., M. Fiocco, and R. B. Geskus. 2007. Tutorial in biostatistics: Competing risks and multi-state models. *Statistics in Medicine* 26: 2389–2430.
- Therneau, T. M., and P. M. Grambsch. 2000. *Modeling Survival Data: Extending the Cox Model*. New York: Springer.
- Tsiatis, A. A. 1975. A nonidentifiability aspect of the problem of competing risks. *Proceedings of the National Academy of Sciences* 72: 20–22.

Also see

- [ST] [stcrreg postestimation](#) — Postestimation tools for stcrreg
- [ST] [stcurve](#) — Plot survivor, hazard, cumulative hazard, or cumulative incidence function
- [ST] [stcox](#) — Cox proportional hazards model
- [ST] [stcox PH-assumption tests](#) — Tests of proportional-hazards assumption
- [ST] [stcox postestimation](#) — Postestimation tools for stcox
- [ST] [streg](#) — Parametric survival models
- [ST] [sts](#) — Generate, graph, list, and test the survivor and cumulative hazard functions
- [ST] [stset](#) — Declare data to be survival-time data
- [MI] [estimation](#) — Estimation commands for use with mi estimate
- [U] [20 Estimation and postestimation commands](#)

Postestimation commands
Methods and formulas

[predict](#)
References

[margins](#)
Also see

[Remarks and examples](#)

Postestimation commands

The following postestimation command is of special interest after `stcrreg`:

| Command | Description |
|-------------------------|--|
| stcurve | plot the cumulative subhazard and cumulative incidence functions |

For information on `stcurve`, see [\[ST\] stcurve](#).

The following standard postestimation commands are also available:

| Command | Description |
|---------------------------------|---|
| contrast | contrasts and ANOVA-style joint tests of estimates |
| estat ic | Akaike's and Schwarz's Bayesian information criteria (AIC and BIC) |
| estat summarize | summary statistics for the estimation sample |
| estat vce | variance–covariance matrix of the estimators (VCE) |
| estimates | cataloging estimation results |
| hausman | Hausman's specification test |
| lincom | point estimates, standard errors, testing, and inference for linear combinations of coefficients |
| margins | marginal means, predictive margins, marginal effects, and average marginal effects |
| marginsplot | graph the results from margins (profile plots, interaction plots, etc.) |
| nlcom | point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients |
| predict | predictions, residuals, influence statistics, and other diagnostic measures |
| predictnl | point estimates, standard errors, testing, and inference for generalized predictions |
| pwcompare | pairwise comparisons of estimates |
| test | Wald tests of simple and composite linear hypotheses |
| testnl | Wald tests of nonlinear hypotheses |

predict

Description for predict

`predict` creates a new variable containing predictions such as subhazard ratios, linear predictions, standard errors, baseline cumulative incidence and subhazard functions, Kaplan–Meier survivor curves, pseudolikelihood scores, efficient score and Schoenfeld residuals, and DFBETA measures of influence.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, sv_statistic nooffset]
```

```
predict [type] { stub*|newvarlist } [if] [in], mv_statistic [partial]
```

sv_statistic Description

| | |
|-----------------------------|--|
| Main | |
| <code>shr</code> | predicted subhazard ratio, also known as the relative subhazard; the default |
| <code>xb</code> | linear prediction $\mathbf{x}_j\beta$ |
| <code>stdp</code> | standard error of the linear prediction; $SE(\mathbf{x}_j\beta)$ |
| * <code>basecif</code> | baseline cumulative incidence function (CIF) |
| * <code>basecshazard</code> | baseline cumulative subhazard function |
| * <code>kmcensor</code> | Kaplan–Meier survivor curve for the censoring distribution |

mv_statistic Description

| | |
|---------------------------|------------------------------|
| Main | |
| * <code>scores</code> | pseudolikelihood scores |
| * <code>esr</code> | efficient score residuals |
| * <code>dfbeta</code> | DFBETA measures of influence |
| * <code>schoenfeld</code> | Schoenfeld residuals |

Unstarred statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample. Starred statistics are calculated only for the estimation sample, even when `if e(sample)` is not specified.

`nooffset` is allowed only with unstarred statistics.

Options for `predict`

Main

`shr`, the default, calculates the relative subhazard (subhazard ratio), that is, the exponentiated linear prediction, $\exp(\mathbf{x}_j\hat{\boldsymbol{\beta}})$.

`xb` calculates the linear prediction from the fitted model. That is, you fit the model by estimating a set of parameters, $\beta_1, \beta_2, \dots, \beta_k$, and the linear prediction is $\hat{\beta}_1 x_{1j} + \hat{\beta}_2 x_{2j} + \dots + \hat{\beta}_k x_{kj}$, often written in matrix notation as $\mathbf{x}_j\hat{\boldsymbol{\beta}}$.

The $x_{1j}, x_{2j}, \dots, x_{kj}$ used in the calculation are obtained from the data currently in memory and need not correspond to the data on the independent variables used in estimating $\boldsymbol{\beta}$.

`stdp` calculates the standard error of the prediction, that is, the standard error of $\mathbf{x}_j\hat{\boldsymbol{\beta}}$.

`basecif` calculates the baseline CIF. This is the CIF of the subdistribution for the cause-specific failure process.

`basecshazard` calculates the baseline cumulative subhazard function. This is the cumulative hazard function of the subdistribution for the cause-specific failure process.

`kmensor` calculates the Kaplan–Meier survivor function for the censoring distribution. These estimates are used to weight within risk pools observations that have experienced a competing event. As such, these values are not predictions or diagnostics in the strict sense, but are provided for those who wish to reproduce the pseudolikelihood calculations performed by `stcrreg`; see [ST] `stcrreg`.

`noffset` is allowed only with `shr`, `xb`, and `stdp`, and is relevant only if you specified `offset(varname)` for `stcrreg`. It modifies the calculations made by `predict` so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_j\hat{\boldsymbol{\beta}}$ rather than $\mathbf{x}_j\hat{\boldsymbol{\beta}} + \text{offset}_j$.

`scores` calculates the pseudolikelihood scores for each regressor in the model. These scores are components of the robust estimate of variance. For multiple-record data, by default only one score per subject is calculated and it is placed on the last record for the subject.

Adding the `partial` option will produce partial scores, one for each record within subject; see `partial` below. Partial pseudolikelihood scores are the additive contributions to a subject's overall pseudolikelihood score. In single-record data, the partial pseudolikelihood scores are the pseudolikelihood scores.

One score variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

`esr` calculates the efficient score residuals for each regressor in the model. Efficient score residuals are diagnostic measures equivalent to pseudolikelihood scores, with the exception that efficient score residuals treat the censoring distribution (that used for weighting) as known rather than estimated. For multiple-record data, by default only one score per subject is calculated and it is placed on the last record for the subject.

Adding the `partial` option will produce partial efficient score residuals, one for each record within subject; see `partial` below. Partial efficient score residuals are the additive contributions to a subject's overall efficient score residual. In single-record data, the partial efficient scores are the efficient scores.

One efficient variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

`dfbeta` calculates the DFBETA measures of influence for each regressor of in the model. The DFBETA value for a subject estimates the change in the regressor's coefficient due to deletion of that subject.

For multiple-record data, by default only one value per subject is calculated and it is placed on the last record for the subject.

Adding the `partial` option will produce partial DFBETAS, one for each record within subject; see [partial](#) below. Partial DFBETAS are interpreted as effects due to deletion of individual records rather than deletion of individual subjects. In single-record data, the partial DFBETAS are the DFBETAS.

One DFBETA variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

`schoenfeld` calculates the Schoenfeld-like residuals. Schoenfeld-like residuals are diagnostic measures analogous to Schoenfeld residuals in Cox regression. They compare a failed observation's covariate values to the (weighted) average covariate values for all of those at risk at the time of failure. Schoenfeld-like residuals are calculated only for those observations that end in failure; missing values are produced otherwise.

One Schoenfeld residual variable is created for each regressor in the model; the first new variable corresponds to the first regressor, the second to the second, and so on.

Note: The easiest way to use the preceding four options is, for example,

```
. predict double stub*, scores
```

where *stub* is a short name of your choosing. Stata then creates variables *stub1*, *stub2*, etc. You may also specify each variable name explicitly, in which case there must be as many (and no more) variables specified as there are regressors in the model.

`partial` is relevant only for multiple-record data and is valid with `scores`, `esr`, and `dfbeta`. Specifying `partial` will produce “partial” versions of these statistics, where one value is calculated for each record instead of one for each subject. The subjects are determined by the `id()` option to `stset`.

Specify `partial` if you wish to perform diagnostics on individual records rather than on individual subjects. For example, a partial DFBETA would be interpreted as the effect on a coefficient due to deletion of one record, rather than the effect due to deletion of all records for a given subject.

margins

Description for margins

`margins` estimates margins of response for subhazard ratios and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

```
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

| <i>statistic</i> | Description |
|---------------------------|--|
| <code>shr</code> | predicted subhazard ratio, also known as the relative subhazard; the default |
| <code>xb</code> | linear prediction $\mathbf{x}_j\beta$ |
| <code>stdp</code> | not allowed with <code>margins</code> |
| <code>basecif</code> | not allowed with <code>margins</code> |
| <code>basecshazard</code> | not allowed with <code>margins</code> |
| <code>kmcensor</code> | not allowed with <code>margins</code> |
| <code>scores</code> | not allowed with <code>margins</code> |
| <code>esr</code> | not allowed with <code>margins</code> |
| <code>dfbeta</code> | not allowed with <code>margins</code> |
| <code>schoenfeld</code> | not allowed with <code>margins</code> |

Statistics not allowed with `margins` are functions of stochastic quantities other than $\mathbf{e}(b)$.

For the full syntax, see [R] [margins](#).

Remarks and examples

Remarks are presented under the following headings:

Baseline functions

Null models

Measures of influence

Baseline functions

► Example 1: Cervical cancer study

In [example 1](#) of [\[ST\] stcrreg](#), we fit a proportional subhazards model on data from a cervical cancer study.

```
. use http://www.stata-press.com/data/r14/hypoxia
(Hypoxia study)
. stset dftime, failure(failtype == 1)
(output omitted)
. stcrreg ifp tumsize pelnode, compete(failtype == 2)
(output omitted)

Competing-risks regression                               No. of obs      =       109
                                                         No. of subjects =       109
Failure event : failtype == 1                          No. failed      =        33
Competing event: failtype == 2                         No. competing   =        17
                                                         No. censored   =        59
                                                         Wald chi2(3)    =       33.21
Log pseudolikelihood = -138.5308                       Prob > chi2     =       0.0000
```

| _t | SHR | Robust Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|----------|------------------|-------|-------|----------------------|----------|
| ifp | 1.033206 | .0178938 | 1.89 | 0.059 | .9987231 | 1.068879 |
| tumsize | 1.297332 | .1271191 | 2.66 | 0.008 | 1.070646 | 1.572013 |
| pelnode | .4588123 | .1972067 | -1.81 | 0.070 | .1975931 | 1.065365 |

After fitting the model, we can predict the baseline cumulative subhazard, $\bar{H}_{1,0}(t)$, and the baseline CIF, $CIF_{1,0}(t)$:

```
. predict bch, basecsh
. predict bcif, basecif
. list dftime failtype ifp tumsize pelnode bch bcif in 1/15
```

| | dftime | failtype | ifp | tumsize | pelnode | bch | bcif |
|-----|--------|----------|------|---------|---------|----------|----------|
| 1. | 6.152 | 0 | 8 | 7 | 1 | .0658792 | .063756 |
| 2. | 8.008 | 0 | 8.2 | 2 | 1 | .0813224 | .0781036 |
| 3. | .003 | 1 | 8.6 | 10 | 1 | .0260186 | .025683 |
| 4. | 1.073 | 1 | 3.3 | 8 | 1 | .0379107 | .0372011 |
| 5. | .003 | 1 | 18.5 | 8 | 0 | .0260186 | .025683 |
| 6. | 7.929 | 0 | 20 | 8 | 1 | .0813224 | .0781036 |
| 7. | 8.454 | 0 | 21.8 | 4 | 1 | .0813224 | .0781036 |
| 8. | 7.107 | 1 | 31.6 | 5 | 1 | .0813224 | .0781036 |
| 9. | 8.378 | 0 | 16.5 | 5 | 1 | .0813224 | .0781036 |
| 10. | 8.178 | 0 | 31.5 | 3 | 1 | .0813224 | .0781036 |
| 11. | 3.395 | 0 | 18.5 | 4 | 1 | .0658792 | .063756 |
| 12. | .003 | 1 | 12.8 | 5 | 0 | .0260186 | .025683 |
| 13. | 1.35 | 1 | 18.4 | 4 | 1 | .051079 | .0497964 |
| 14. | .003 | 1 | 18.5 | 8 | 1 | .0260186 | .025683 |
| 15. | .512 | 2 | 21 | 10 | 0 | .0260186 | .025683 |

The baseline functions are for subjects who have zero-valued covariates, which in this example are not representative of the data. If baseline is an extreme departure from the covariate patterns in your data, then we recommend recentering your covariates to avoid numerical overflows when predicting baseline functions; see *Making baseline reasonable* in [ST] **stcox postestimation** for more details.

For our data, baseline is close enough to not cause any numerical problems, but far enough to not be of scientific interest (zero tumor size?). You can transform the baseline functions to those for other covariate patterns according to the relationships

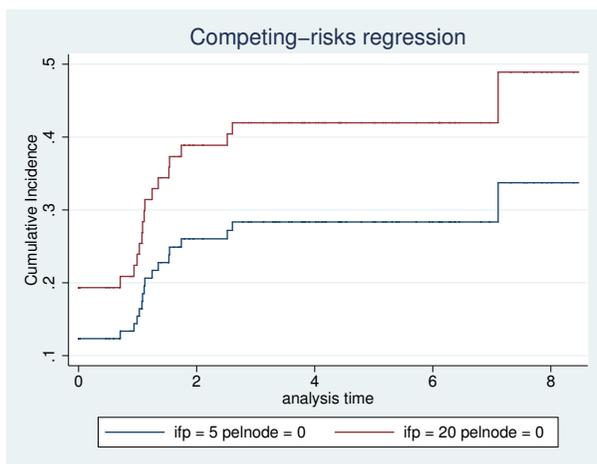
$$\overline{H}_1(t) = \exp(\mathbf{x}\beta)\overline{H}_{1,0}(t)$$

and

$$\text{CIF}_1(t) = 1 - \exp\{-\exp(\mathbf{x}\beta)\overline{H}_{1,0}(t)\}$$

but it is rare that you will ever have to do that. **stcurve** will predict, transform, and graph these functions for you. When you use **stcurve**, you specify the covariate settings, and any you leave unspecified are set at the mean over the data used in the estimation.

```
. stcurve, cif at1(ifp = 5 pelnode = 0) at2(ifp = 20 pelnode = 0)
```



Because they were left unspecified, the cumulative incidence curves are for mean tumor size. If you wish to graph cumulative subhazards instead of CIFs, use the **stcurve** option **cumhaz** in place of **cif**.

◀

Null models

Predicting baseline functions after fitting a null model (one without covariates) yields nonparametric estimates of the cumulative subhazard and the CIF.

► Example 2: HIV and SI as competing events

In *example 4* of [ST] **stcrreg**, we analyzed the incidence of appearance of the SI HIV phenotype, where a diagnosis of AIDS is a competing event. We modeled SI incidence in reference to a genetic mutation indicated by the covariate **ccr5**. We compared two approaches: one that used **stcrreg** and

assumed that the subhazard of SI was proportional with respect to `ccr5` versus one that used `stcox` and assumed that the cause-specific hazards for both SI and AIDS were each proportional with respect to `ccr5`. For both approaches, we produced cumulative incidence curves for SI comparing those who did not have the mutation (`ccr5==0`) to those who did (`ccr5==1`).

To see which approach better fits these data, we now produce cumulative incidence curves that make no model assumption about the effect of `ccr5`. We do this by fitting null models on the two subsets of the data defined by `ccr5` and predicting the baseline CIF for each. Because the models have no covariates, the estimated baseline CIFs are nonparametric estimators.

```
. use http://www.stata-press.com/data/r14/hiv_si, clear
(HIV and SI as competing risks)
. stset time, failure(status == 2)           // SI is the event of interest
(output omitted)
. stcrreg if !ccr5, compete(status == 1) noshow // AIDS is the competing event
Competing-risks regression                 No. of obs      =      259
                                           No. of subjects =      259
Failure event   : status == 2             No. failed      =       84
Competing event: status == 1             No. competing   =     101
                                           No. censored    =       74
                                           Wald chi2(0)    =       0.00
Log pseudolikelihood = -435.80148         Prob > chi2     =       .
```

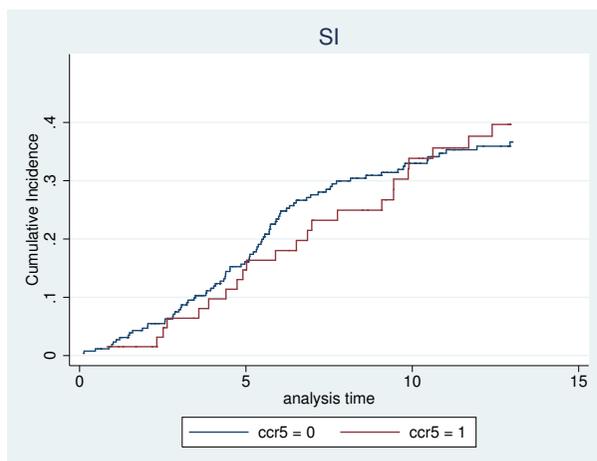
| _t | SHR | Robust Std. Err. | z | P> z | [95% Conf. Interval] |
|----|-----|---------------------|---|------|----------------------|
|----|-----|---------------------|---|------|----------------------|

```
. predict cif_si_0, basecif
(65 missing values generated)
. label var cif_si_0 "ccr5 = 0"
. stcrreg if ccr5, compete(status == 1) noshow
Competing-risks regression                 No. of obs      =       65
                                           No. of subjects =       65
Failure event   : status == 2             No. failed      =       23
Competing event: status == 1             No. competing   =       12
                                           No. censored    =       30
                                           Wald chi2(0)    =       0.00
Log pseudolikelihood = -88.306665         Prob > chi2     =       .
```

| _t | SHR | Robust Std. Err. | z | P> z | [95% Conf. Interval] |
|----|-----|---------------------|---|------|----------------------|
|----|-----|---------------------|---|------|----------------------|

```
. predict cif_si_1, basecif
(259 missing values generated)
. label var cif_si_1 "ccr5 = 1"
```

```
. twoway line cif_si* _t if _t<13, connect(J J) sort yscale(range(0 0.5))
> title(SI) ytitle(Cumulative Incidence) xtitle(analysis time)
```



After comparing with the graphs produced in [ST] **sterreg**, we find that the nonparametric analysis favors the **stcox** approach over the **stcrreg** approach.

◀

□ Technical note

Predicting the baseline CIF after fitting a null model with **stcrreg** produces a nonparametric CIF estimator that is asymptotically equivalent, but not exactly equal, to an alternate estimator that is often used; see [Coviello and Boggess \(2004\)](#) for the details of that estimator. The estimator used by **predict** after **stcrreg** is a competing-risks extension of the Nelson–Aalen estimator ([Nelson 1972](#); [Aalen 1978](#)); see [Methods and formulas](#). The other is a competing-risks extension of the Kaplan–Meier (1958) estimator.

In large samples with many failures, the difference is negligible.

□

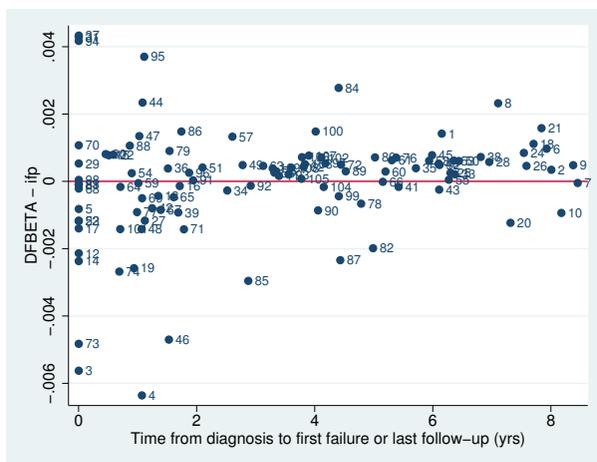
Measures of influence

With **predict** after **stcrreg**, you can obtain pseudolikelihood scores that are used to calculate robust estimates of variance, Schoenfeld residuals that reflect each failure’s contribution to the gradient of the log pseudolikelihood, efficient score residuals that represent each subject’s (observation’s) contribution to the gradient, and DFBETAs that measure the change in coefficients due to deletion of a subject or observation.

► Example 3: DFBETAs

Returning to our cervical cancer study, we obtain DFBETAs for each of the three coefficients in the model and graph those for the first with respect to analysis time.

```
. use http://www.stata-press.com/data/r14/hypoxia, clear
(Hypoxia study)
. stset dftime, failure(failtype == 1)
(output omitted)
. stcrreg ifp tumsize pelnode, compete(failtype == 2)
(output omitted)
. predict df*, dfbeta
. generate obs = _n
. twoway scatter df1 dftime, yline(0) mlabel(obs)
```



predict created the variables df1, df2, and df3, holding DFBETA values for variables ifp, tumsize, and pelnode, respectively. Based on the graph, we see that subject 4 is the most influential on the coefficient for ifp, the first covariate in the model.

◀

In the [previous example](#), we had single-record data. If you have data with multiple records per subject, then by default DFBETAs will be calculated at the subject level, with one value representing each subject and measuring the effect of deleting all records for that subject. If you instead want record-level DFBETAs that measure the change due to deleting single records within subjects, add the `partial` option; see [\[ST\] stcox postestimation](#) for further details.

Methods and formulas

Continuing the discussion from [Methods and formulas](#) in [\[ST\] sterreg](#), the baseline cumulative subhazard function is calculated as

$$\widehat{H}_{1,0}(t) = \sum_{j:t_j \leq t} \frac{\delta_j}{\sum_{\ell \in R_j} w_\ell \pi_{\ell j} \exp(z_\ell)}$$

The baseline CIF is $\widehat{\text{CIF}}_{1,0}(t) = 1 - \exp\{-\widehat{H}_{1,0}(t)\}$.

The Kaplan–Meier survivor curve for the censoring distribution is

$$\widehat{S}_c(t) = \prod_{t_{(j)} < t} \left\{ 1 - \frac{\sum_i \gamma_i I(t_i = t_{(j)})}{r(t_{(j)})} \right\}$$

where $t_{(j)}$ indexes the times at which censorings occur.

Both the pseudolikelihood scores, $\widehat{\mathbf{u}}_i$, and the efficient score residuals, $\widehat{\boldsymbol{\eta}}_i$, are as defined previously. DFBETAs are calculated according to Collett (2003):

$$\text{DFBETA}_i = \widehat{\boldsymbol{\eta}}_i' \text{Var}^*(\widehat{\boldsymbol{\beta}})$$

where $\text{Var}^*(\widehat{\boldsymbol{\beta}})$ is the model-based variance estimator, that is, the inverse of the negative Hessian.

Schoenfeld residuals are $\mathbf{r}_i = (\widehat{r}_{1i}, \dots, \widehat{r}_{mi})$ with

$$\widehat{r}_{ki} = \delta_i (x_{ki} - a_{ki})$$

References

- Aalen, O. O. 1978. Nonparametric inference for a family of counting processes. *Annals of Statistics* 6: 701–726.
- Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.
- Collett, D. 2003. *Modelling Survival Data in Medical Research*. 2nd ed. London: Chapman & Hall/CRC.
- Coviello, V., and M. M. Boggess. 2004. Cumulative incidence estimation in the presence of competing risks. *Stata Journal* 4: 103–112.
- Fyles, A., M. Milosevic, D. Hedley, M. Pintilie, W. Levin, L. Manchul, and R. P. Hill. 2002. Tumor hypoxia has independent predictor impact only in patients with node-negative cervix cancer. *Journal of Clinical Oncology* 20: 680–687.
- Geskus, R. B. 2000. On the inclusion of prevalent cases in HIV/AIDS natural history studies through a marker-based estimate of time since seroconversion. *Statistics in Medicine* 19: 1753–1769.
- Kaplan, E. L., and P. Meier. 1958. Nonparametric estimation from incomplete observations. *Journal of the American Statistical Association* 53: 457–481.
- Milosevic, M., A. Fyles, D. Hedley, M. Pintilie, W. Levin, L. Manchul, and R. P. Hill. 2001. Interstitial fluid pressure predicts survival in patients with cervix cancer independent of clinical prognostic factors and tumor oxygen measurements. *Cancer Research* 61: 6400–6405.
- Nelson, W. 1972. Theory and applications of hazard plotting for censored failure data. *Technometrics* 14: 945–966.
- Pintilie, M. 2006. *Competing Risks: A Practical Perspective*. Chichester, UK: Wiley.
- Putter, H., M. Fiocco, and R. B. Geskus. 2007. Tutorial in biostatistics: Competing risks and multi-state models. *Statistics in Medicine* 26: 2389–2430.

Also see

[ST] **stcrreg** — Competing-risks regression

[ST] **stcurve** — Plot survivor, hazard, cumulative hazard, or cumulative incidence function

[U] **20 Estimation and postestimation commands**

Title

stcurve — Plot survivor, hazard, cumulative hazard, or cumulative incidence function

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[References](#)

[Syntax](#)
[Also see](#)

Description

`stcurve` plots the survivor, hazard, or cumulative hazard function after `stcox`, `streg`, `mestreg`, or `xtstreg`. `stcurve` also plots the cumulative subhazard or cumulative incidence function (CIF) after `stcrreg`.

Quick start

Plot the survivor function with covariates at their means after `stcox`, `streg`, `mestreg`, or `xtstreg`
`stcurve, survival`

As above, but plot separate survivor functions for covariate `x` set to 1, 2, and 3
`stcurve, survival at1(x=1) at2(x=2) at3(x=3)`

As above, but specify a different pattern for each line
`stcurve, survival at1(x=1) at2(x=2) at3(x=3) ///`
`lpattern(solid dash dot)`

As above, and save the graph as `mygraph.gph`
`stcurve, survival at1(x=1) at2(x=2) at3(x=3) saving(mygraph)`

Plot the estimated hazard function after `stcox`, `streg`, `mestreg`, or `xtstreg`
`stcurve, hazard`

Smooth the estimated hazard contributions using the Gaussian kernel function for the kernel-density estimate after `stcox` and set `x` to 1
`stcurve, hazard kernel(gaussian) at(x=1)`

Plot the cumulative hazard function after `stcox`, `streg`, `mestreg`, or `xtstreg`
`stcurve, cumhaz`

Plot the cumulative subhazard function after `stcrreg`
`stcurve, cumhaz`

Plot the cumulative incidence function after `stcrreg`
`stcurve, cif`

As above, but set `x` to 0
`stcurve, cif at(x=0)`

Menu

Statistics > Survival analysis > Regression models > Plot survivor, hazard, cumulative hazard, or cumulative incidence function

Syntax

```
stcurve [ , options ]
```

| <i>options</i> | Description |
|--|---|
| Main | |
| * survival | plot survivor function |
| * hazard | plot hazard function |
| * cumhaz | plot cumulative hazard function |
| * cif | plot cumulative incidence function |
| at(<i>varname</i> =# [<i>varname</i> =#...]) | value of the specified covariates and mean of |
| [at1(<i>varname</i> =# [<i>varname</i> =#...]) | unspecified covariates |
| [at2(<i>varname</i> =# [<i>varname</i> =#...]) | |
| [...]]] | |
| Options | |
| alpha1 | conditional frailty model |
| fixedonly | set all random effects to zero |
| unconditional | unconditional frailty model or random-effects model |
| marginal | synonym for unconditional |
| range (# #) | range of analysis time |
| outfile (<i>filename</i> [, replace]) | save values used to plot the curves |
| width (#) | override “optimal” width; use with hazard |
| kernel (<i>kernel</i>) | kernel function; use with hazard |
| noboundary | no boundary correction; use with hazard |
| Plot | |
| <i>connect_options</i> | affect rendition of plotted survivor, hazard, or cumulative hazard function |
| Add plots | |
| addplot (<i>plot</i>) | add other plots to the generated graph |
| Y axis, X axis, Titles, Legend, Overall | |
| <i>twoway_options</i> | any options other than by() documented in [G-3] <i>twoway_options</i> |

*One of **survival**, **hazard**, **cumhaz**, or **cif** must be specified.

survival and **hazard** are not allowed after estimation with **stcrreg**; see [ST] **stcrreg**.

cif is allowed only after estimation with **stcrreg**; see [ST] **stcrreg**.

Options

Main

survival requests that the survivor function be plotted. **survival** is not allowed after estimation with **stcrreg**.

hazard requests that the hazard function be plotted. **hazard** is not allowed after estimation with **stcrreg**.

`cumhaz` requests that the cumulative hazard function be plotted when used after `stcox`, `streg`, `mestreg`, or `xtstreg` and requests that the cumulative subhazard function be plotted when used after `stcrreg`.

`cif` requests that the cumulative incidence function be plotted. This option is available only after estimation with `stcrreg`.

`at(varname=# ...)` requests that the covariates specified by `varname` be set to `#`. By default, `stcurve` evaluates the function by setting each covariate to its mean value. This option causes the function to be evaluated at the value of the covariates listed in `at()` and at the mean of all unlisted covariates.

`at1(varname=# ...)`, `at2(varname=# ...)`, ..., `at10(varname=# ...)` specify that multiple curves (up to 10) be plotted on the same graph. `at1()`, `at2()`, ..., `at10()` work like the `at()` option. They request that the function be evaluated at the value of the covariates specified and at the mean of all unlisted covariates. `at1()` specifies the values of the covariates for the first curve, `at2()` specifies the values of the covariates for the second curve, and so on.

Options

`alpha1`, when used after fitting a frailty model, plots curves that are conditional on a frailty value of one. This is the default for shared-frailty models.

`fixedonly` specifies that all random effects be set to zero, which is equivalent to using only the fixed portion of the model, when plotting results for random-effects models. This option is allowed only after `xtstreg` or `mestreg`; it is the default after `xtstreg`.

`unconditional` and `marginal`, when used after fitting a frailty model or a random-effects model, plot curves that are unconditional on the frailty or on the random effects. That is, the curve is “averaged” over the frailty distribution or over the random-effects distributions. This is the default for unshared-frailty models and for random-effects models. This option is not allowed after `xtstreg`.

`range(# #)` specifies the range of the time axis to be plotted. If this option is not specified, `stcurve` plots the desired curve on an interval expanding from the earliest to the latest time in the data.

`outfile(filename [, replace])` saves in `filename.dta` the values used to plot the curve(s).

`width(#)` is for use with `hazard` (and applies only after `stcox`) and is used to specify the bandwidth to be used in the kernel smooth used to plot the estimated hazard function. If left unspecified, a default bandwidth is used, as described in [R] [kdensity](#).

`kernel(kernel)` is for use with `hazard` and is for use only after `stcox` because, for Cox regression, an estimate of the hazard function is obtained by smoothing the estimated *hazard contributions*. `kernel()` specifies the kernel function for use in calculating the weighted kernel-density estimate required to produce a smoothed hazard-function estimator. The default is `kernel(epanechnikov)`, yet `kernel` may be any of the kernels supported by `kdensity`; see [R] [kdensity](#).

`noboundary` is for use with `hazard` and applies only to the plotting of smoothed hazard functions after `stcox`. 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; see [ST] [sts graph](#). 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 inside of one bandwidth from each endpoint. For these other kernels, specifying `noboundary` merely removes this range restriction.

Plot

connect_options affect the rendition of the plotted survivor, hazard, or cumulative hazard function; see [G-3] *connect_options*.

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

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

Remarks and examples

Remarks are presented under the following headings:

stcurve after stcox
stcurve after streg
stcurve after stcrreg

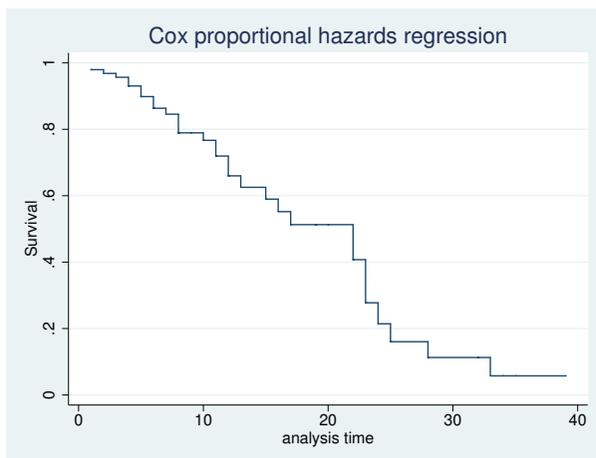
For examples of `stcurve` after `xtstreg` and `mestreg`, see [XT] *xtstreg postestimation* and [ME] *mestreg postestimation*, respectively.

stcurve after stcox

After fitting a Cox model, `stcurve` can be used to plot the estimated hazard, cumulative hazard, and survivor functions.

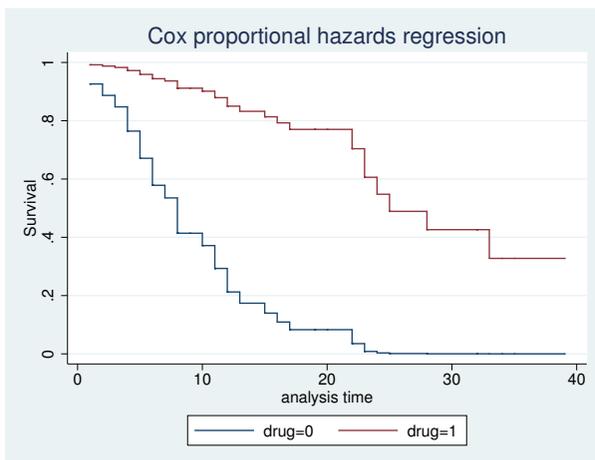
► Example 1

```
. use http://www.stata-press.com/data/r14/drugtr
(Patient Survival in Drug Trial)
. stcox age drug
(output omitted)
. stcurve, survival
```



By default, the curve is evaluated at the mean values of all the predictors, but we can specify other values if we wish.

```
. stcurve, survival at1(drug=0) at2(drug=1)
```



In this example, we asked for two plots, one for the placebo group and one for the treatment group. For both groups, the value of `age` was held at its mean value for the overall estimation sample.

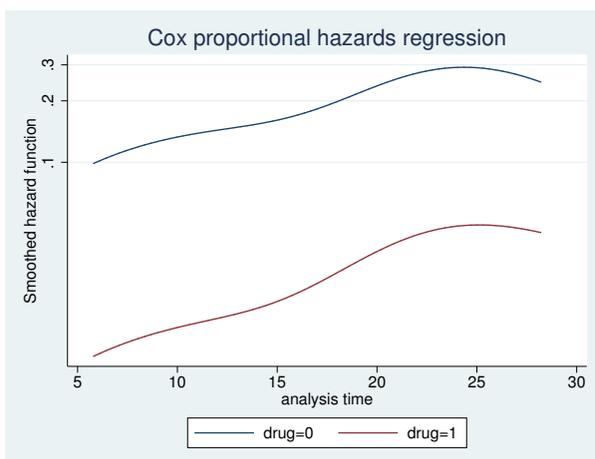
See [Cefalu \(2011\)](#) for a Stata command to plot the survivor or cumulative hazard function with pointwise confidence intervals.

◀

▶ Example 2

`stcurve` can also be used to plot estimated hazard functions. The hazard function is estimated by a kernel smooth of the estimated hazard contributions; see [\[ST\] sts graph](#) for details. We can thus customize the smooth as we would any other; see [\[R\] kdensity](#) for details.

```
. stcurve, hazard at1(drug=0) at2(drug=1) kernel(gauss) yscale(log)
```



For the hazard plot, we plotted on a log scale to demonstrate the proportionality of hazards under this model; see the technical note below on smoothed hazards.



□ Technical note

For survivor or cumulative hazard estimation, `stcurve` works by first estimating the baseline function and then modifying it to adhere to the specified (or by default, mean) covariate patterns. As mentioned previously, *baseline* (when all covariates are equal to zero) must correspond to something that is meaningful and preferably in the range of your data. Otherwise, `stcurve` could encounter numerical difficulties. We ignored our own advice above and left `age` unchanged. Had we encountered numerical problems, or funny-looking graphs, we would have known to try shifting `age` so that `age==0` was in the range of our data.

For hazard estimation, `stcurve` works by first transforming the estimated hazard contributions to adhere to the necessary covariate pattern and then applying the smooth. When you plot multiple curves, each is smoothed independently, although the same bandwidth is used for each.

The smoothing takes place in the hazard scale and not in the log hazard-scale. As a result, the resulting curves will look nearly, but not exactly, parallel when plotted on a log scale. This inexactitude is a product of the smoothing and should not be interpreted as a deviation from the proportional-hazards assumption; `stcurve` (after `stcox`) assumes proportionality of hazards and will reflect this in the produced plots. If smoothing were a perfect science, the curves would be parallel when plotted on a log scale. If you encounter estimated hazards exhibiting severe disproportionality, this may signal a numerical problem as described above. Try recentering your covariates so that baseline is more reasonable.



`stcurve` after `streg`

`stcurve` is used after `streg` to plot the fitted survivor, hazard, and cumulative hazard functions. By default, `stcurve` computes the means of the covariates and evaluates the fitted model at each time in the data, censored or uncensored. The resulting plot is therefore the survival experience of a subject with a covariate pattern equal to the average covariate pattern in the study. You can produce the plot at other values of the covariates by using the `at()` option or specify a time range by using the `range()` option.

▷ Example 3

We pick up where [example 6](#) of [\[ST\] streg](#) left off. The cancer dataset we are using has three values for variable `drug`: 1 corresponds to placebo, and 2 and 3 correspond to two alternative treatments. Using the cancer data with `drug` remapped to form an indicator of treatment, let's fit a loglogistic regression model and plot its survival curves. We can perform a loglogistic regression by issuing the following commands:

```

. use http://www.stata-press.com/data/r14/cancer
(Patient Survival in Drug Trial)
. replace drug = drug==2 | drug==3          // 0, placebo : 1, nonplacebo
(48 real changes made)
. stset studytime, failure(died)
  (output omitted)
. streg age drug, distribution(llogistic) nolog
      failure _d: died
      analysis time _t: studytime
Loglogistic regression -- accelerated failure-time form
No. of subjects =          48          Number of obs   =          48
No. of failures =          31          LR chi2(2)     =          35.14
Time at risk   =          744         Prob > chi2    =          0.0000
Log likelihood = -43.21698

```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|-----------|-----------|-------|-------|----------------------|-----------|
| age | -.0803289 | .0221598 | -3.62 | 0.000 | -.1237614 | -.0368964 |
| drug | 1.420237 | .2502148 | 5.68 | 0.000 | .9298251 | 1.910649 |
| _cons | 6.446711 | 1.231914 | 5.23 | 0.000 | 4.032204 | 8.861218 |
| /ln_gam | -.8456552 | .1479337 | -5.72 | 0.000 | -1.1356 | -.5557105 |
| gamma | .429276 | .0635044 | | | .3212293 | .5736646 |

Now we wish to plot the survivor and the hazard functions:

```

. stcurve, survival ylabel(0 .5 1)

```

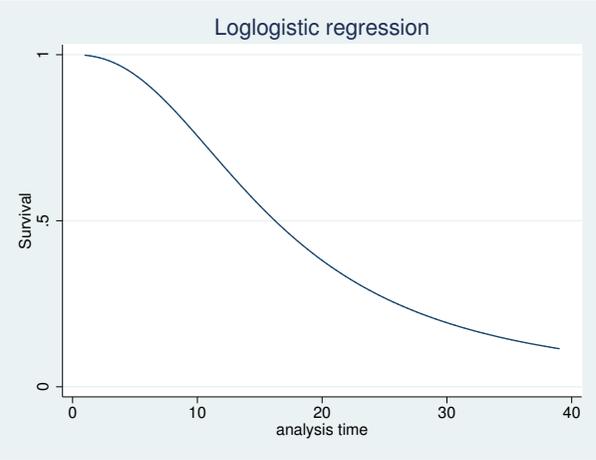


Figure 3. Loglogistic survival distribution at mean value of all covariates

```
. stcurve, hazard
```

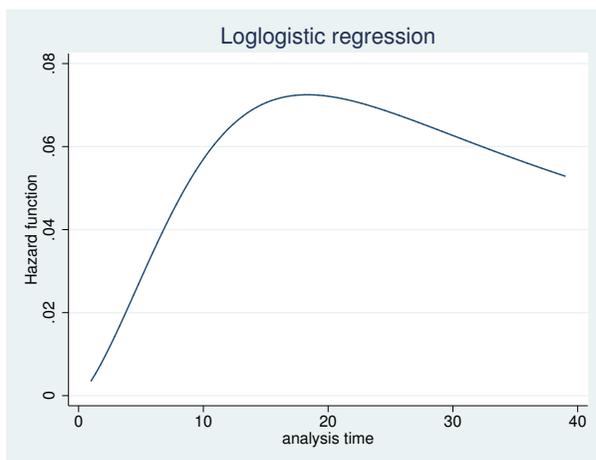


Figure 4. Loglogistic hazard distribution at mean value of all covariates

These plots show the fitted survivor and hazard functions evaluated for a cancer patient of average age receiving the average drug. Of course, the “average drug” has no meaning here because `drug` is an indicator variable. It makes more sense to plot the curves at a fixed value (level) of the drug. We can do this with the `at` option. For example, we may want to compare the average-age patient’s survival curve under placebo (`drug==0`) and under treatment (`drug==1`).

We can plot both curves on the same graph:

```
. stcurve, surv at1(drug = 0) at2(drug = 1) ylabel(0 .5 1)
```

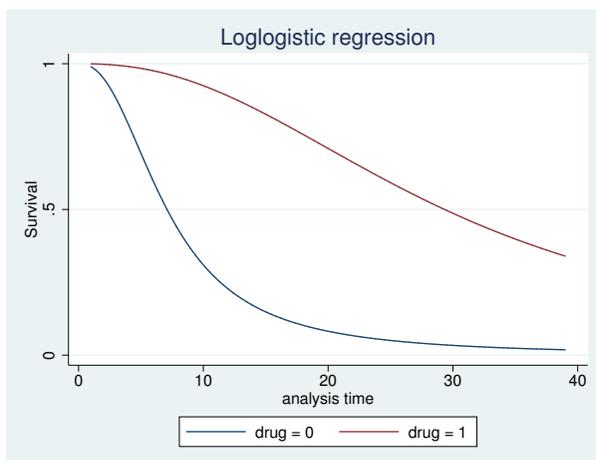


Figure 5. Loglogistic survival distribution at mean age for placebo

In the plot, we can see from the loglogistic model that the survival experience of an average-age patient receiving the placebo is worse than the survival experience of that same patient receiving treatment. We can also see the accelerated-failure-time feature of the loglogistic model. The survivor function for treatment is a time-decelerated (stretched-out) version of the survivor function for placebo.

► Example 4

In our discussion of frailty models in [ST] `streg`, we emphasize the distinction between the individual hazard (or survivor) function and the hazard (survivor) function for the population. When significant frailty is present, the population hazard will tend to begin falling past a certain point, regardless of the shape of the individual hazard. This is due to the frailty effect—as time passes, the frailer individuals will fail, leaving a more homogeneous population comprising only the most robust individuals.

The frailty effect may be demonstrated using `stcurve` to plot the estimated hazard (both individual and population) after fitting a frailty model. Use the `alpha1` option to specify the individual hazard ($\alpha = 1$) and the `unconditional` option to specify the population hazard. Applying this to the Weibull/inverse-Gaussian shared-frailty model on the kidney data of example 11 of [ST] `streg`,

```
. use http://www.stata-press.com/data/r14/catheter, clear
(Kidney data, McGilchrist and Aisbett, Biometrics, 1991)
. stset time infect
  (output omitted)
. quietly streg age female, d(weibull) frailty(invgauss) shared(patient)
. stcurve, hazard at(female = 1) alpha1
```

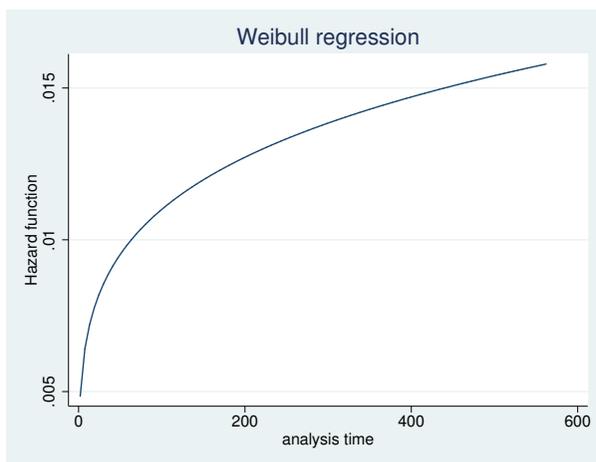


Figure 6. Individual hazard for females at mean age

Compare with

```
. stcurve, hazard at(female = 1) unconditional
```

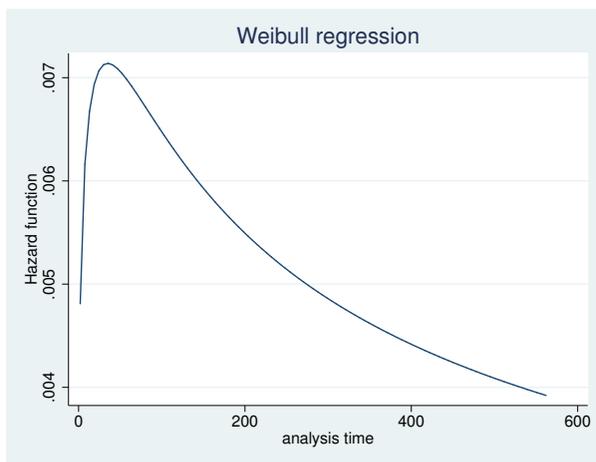


Figure 7. Population hazard for females at mean age

◀

stcurve after stcrreg

► Example 5

In [ST] **stcrreg**, we analyzed data from 109 patients with primary cervical cancer, treated at a cancer center between 1994 and 2000. We fit a competing-risks regression model where local relapse was the failure event of interest (`failtype == 1`), distant relapse with no local relapse was the competing risk event (`failtype == 2`), and we were interested primarily in the effect of interstitial fluid pressure (`ifp`) while controlling for tumor size and pelvic node involvement.

After fitting the competing-risks regression model, we can use **stcurve** to plot the estimated cumulative incidence of local relapses in the presence of the competing risk. We wish to compare the cumulative incidence curves for `ifp == 5` versus `ifp == 20`, assuming positive pelvic node involvement (`pelnode == 0`) and a tumor size that is the average over the data.

```

. use http://www.stata-press.com/data/r14/hypoxia
(Hypoxia study)
. stset dftime, fail(failtype==1)
  (output omitted)
. stcrreg ifp tumsz pelnode, compete(failtype==2)
  (output omitted)
. stcurve, cif at1(ifp=5 pelnode=0) at2(ifp=20 pelnode=0)

```

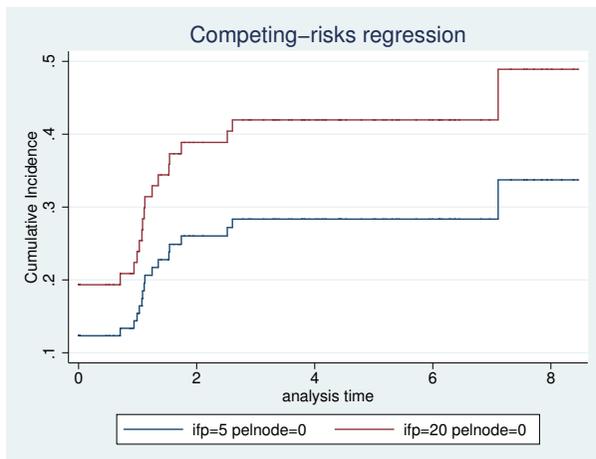


Figure 8. Comparative cumulative incidence functions

◀

References

- Cefalu, M. S. 2011. Pointwise confidence intervals for the covariate-adjusted survivor function in the Cox model. *Stata Journal* 11: 64–81.
- Cleves, M. A. 2000. *stata54: Multiple curves plotted with stcurve command*. *Stata Technical Bulletin* 54: 2–4. Reprinted in *Stata Technical Bulletin Reprints*, vol. 9, pp. 7–10. College Station, TX: Stata Press.

Also see

- [ST] **stcox** — Cox proportional hazards model
- [ST] **stcox postestimation** — Postestimation tools for stcox
- [ST] **stcrreg** — Competing-risks regression
- [ST] **stcrreg postestimation** — Postestimation tools for stcrreg
- [ST] **streg** — Parametric survival models
- [ST] **streg postestimation** — Postestimation tools for streg
- [ST] **sts** — Generate, graph, list, and test the survivor and cumulative hazard functions
- [ST] **stset** — Declare data to be survival-time data
- [ME] **mestreg** — Multilevel mixed-effects parametric survival models
- [ME] **mestreg postestimation** — Postestimation tools for mestreg
- [TE] **stteffects** — Treatment-effects estimation for observational survival-time data
- [TE] **stteffects postestimation** — Postestimation tools for stteffects
- [XT] **xtstreg** — Random-effects parametric survival models
- [XT] **xtstreg postestimation** — Postestimation tools for xtstreg

Title

stdescribe — Describe survival-time data

[Description](#)
[Options](#)
[Also see](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Stored results](#)

[Syntax](#)
[Reference](#)

Description

`stdescribe` reports the characteristics of a survival-time dataset. The report includes the number of subjects and per-subject summary statistics related to the number of records, entry and exit times, gaps in the data, time at risk, and number of failures.

`stdescribe` can be used with single- or multiple-record and single- or multiple-failure `st` data.

Quick start

Report characteristics of a survival-time dataset using `stset` data

```
stdescribe
```

Describe only data with `v1 = 1`

```
stdescribe if v1==1
```

Compute weighted statistics using the weight specified in `stset`

```
stdescribe, weight
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Describe survival-time data

Syntax

```
stdescribe [if] [in] [, weight noshow]
```

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

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] `stset`.

`by` is allowed; see [D] `by`.

Options

Main

`weight` specifies that the summary use weighted rather than unweighted statistics. `weight` does nothing unless you specified a weight when you `stset` the data. The `weight` option and the ability to ignore weights are unique to `stdescribe`. The purpose of `stdescribe` is to describe the data in a computer sense—the number of records, etc.—and for that purpose, the weights are best ignored.

`noshow` prevents `stdescribe` 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`.

Remarks and examples

Here is an example of `stdescribe` with single-record survival data:

```
. use http://www.stata-press.com/data/r14/page2
. stdescribe
      failure _d:  dead
      analysis time _t:  time
```

| Category | total | per subject | | | |
|--------------------|-------|-------------|-----|--------|-----|
| | | mean | min | median | max |
| no. of subjects | 40 | | | | |
| no. of records | 40 | 1 | 1 | 1 | 1 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 227.95 | 142 | 231 | 344 |
| subjects with gap | 0 | | | | |
| time on gap if gap | 0 | | | | |
| time at risk | 9118 | 227.95 | 142 | 231 | 344 |
| failures | 36 | .9 | 0 | 1 | 1 |

There is one record per subject. The purpose of this summary is not analysis—it is to describe how the data are arranged. We can quickly see that there is one record per subject (the number of subjects equals the number of records, but if there is any doubt, the minimum and maximum number of records per subject is 1), that all the subjects entered at time 0, that the subjects exited between times 142 and 344 (median 231), that there are no gaps (as there could not be if there is only one record per subject), that the total time at risk is 9,118 (distributed reasonably evenly across the subjects), and that the total number of failures is 36 (with a maximum of 1 failure per subject).

Here is a description of the multiple-record Stanford heart transplant data that we introduced in [ST] stset:

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. stdescribe
      failure _d: died
      analysis time _t: t1
      id: id
```

| Category | total | per subject | | | |
|--------------------|---------|-------------|-----|--------|------|
| | | mean | min | median | max |
| no. of subjects | 103 | | | | |
| no. of records | 172 | 1.669903 | 1 | 2 | 2 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 310.0786 | 1 | 90 | 1799 |
| subjects with gap | 0 | | | | |
| time on gap if gap | 0 | . | . | . | . |
| time at risk | 31938.1 | 310.0786 | 1 | 90 | 1799 |
| failures | 75 | .7281553 | 0 | 1 | 1 |

Here patients have one or two records. Although this is not revealed by the output, a patient has one record if the patient never received a heart transplant and two if the patient did receive a transplant; the first reflects the patient's survival up to the time of transplantation and the second their subsequent survival:

```
. stset, noshow /* to not show the st marker variables */
. stdescribe if !transplant
```

| Category | total | per subject | | | |
|--------------------|-------|-------------|-----|--------|------|
| | | mean | min | median | max |
| no. of subjects | 34 | | | | |
| no. of records | 34 | 1 | 1 | 1 | 1 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 96.61765 | 1 | 21 | 1400 |
| subjects with gap | 0 | | | | |
| time on gap if gap | 0 | . | . | . | . |
| time at risk | 3285 | 96.61765 | 1 | 21 | 1400 |
| failures | 30 | .8823529 | 0 | 1 | 1 |

```
. stdescribe if transplant
```

| Category | total | per subject | | | |
|--------------------|---------|-------------|-----|--------|------|
| | | mean | min | median | max |
| no. of subjects | 69 | | | | |
| no. of records | 138 | 2 | 2 | 2 | 2 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 415.2623 | 5.1 | 207 | 1799 |
| subjects with gap | 0 | | | | |
| time on gap if gap | 0 | . | . | . | . |
| time at risk | 28653.1 | 415.2623 | 5.1 | 207 | 1799 |
| failures | 45 | .6521739 | 0 | 1 | 1 |

Finally, here are the results of `stdescribe` from multiple-failure data:

```
. use http://www.stata-press.com/data/r14/mfail2
. stdescribe
```

| Category | total | per subject | | | |
|--------------------|--------|-------------|-----|--------|-----|
| | | mean | min | median | max |
| no. of subjects | 926 | | | | |
| no. of records | 1734 | 1.87257 | 1 | 2 | 4 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 470.6857 | 1 | 477 | 960 |
| subjects with gap | 6 | | | | |
| time on gap if gap | 411 | 68.5 | 16 | 57.5 | 133 |
| time at risk | 435444 | 470.2419 | 1 | 477 | 960 |
| failures | 808 | .8725702 | 0 | 1 | 3 |

The maximum number of failures per subject observed is three, although 50% had just one failure, and six subjects have gaps in their histories.

Video example

[How to describe and summarize survival data](#)

Stored results

`stdescribe` stores the following in `r()`:

Scalars

| | | | |
|-------------------------|-----------------------------|--------------------------|----------------------------|
| <code>r(N_sub)</code> | number of subjects | <code>r(gap)</code> | total gap, if gap |
| <code>r(N_total)</code> | number of records | <code>r(gap_min)</code> | minimum gap, if gap |
| <code>r(N_min)</code> | minimum number of records | <code>r(gap_mean)</code> | mean gap, if gap |
| <code>r(N_mean)</code> | mean number of records | <code>r(gap_med)</code> | median gap, if gap |
| <code>r(N_med)</code> | median number of records | <code>r(gap_max)</code> | maximum gap, if gap |
| <code>r(N_max)</code> | maximum number of records | <code>r(tr)</code> | total time at risk |
| <code>r(t0_min)</code> | minimum first entry time | <code>r(tr_min)</code> | minimum time at risk |
| <code>r(t0_mean)</code> | mean first entry time | <code>r(tr_mean)</code> | mean time at risk |
| <code>r(t0_med)</code> | median first entry time | <code>r(tr_med)</code> | median time at risk |
| <code>r(t0_max)</code> | maximum first entry time | <code>r(tr_max)</code> | maximum time at risk |
| <code>r(t1_min)</code> | minimum final exit time | <code>r(N_fail)</code> | number of failures |
| <code>r(t1_mean)</code> | mean final exit time | <code>r(f_min)</code> | minimum number of failures |
| <code>r(t1_med)</code> | median final exit time | <code>r(f_mean)</code> | mean number of failures |
| <code>r(t1_max)</code> | maximum final exit time | <code>r(f_med)</code> | median number of failures |
| <code>r(N_gap)</code> | number of subjects with gap | <code>r(f_max)</code> | maximum number of failures |

Reference

Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.

Also see

[ST] [stset](#) — Declare data to be survival-time data

[ST] [stsum](#) — Summarize survival-time data

[ST] [stvary](#) — Report variables that vary over time

Title

stfill — Fill in by carrying forward values of covariates

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Also see](#)

[Syntax](#)

Description

`stfill` is intended for use with multiple-record `st` data for which `id()` has been `stset`. `stfill` may be used with single-record data, but it does nothing. That is, `stfill` can be used with multiple-record or single- or multiple-failure `st` data.

`stfill`, `baseline` changes variables to contain the value at the earliest time each subject was observed, making the variable constant over time. `stfill`, `baseline` changes all subsequent values of the specified variables to equal the first value, whether they originally contained missing or not.

`stfill`, `forward` fills in missing values of each variable with that of the most recent time at which the variable was last observed. `stfill`, `forward` changes only missing values.

You must specify either the `baseline` or the `forward` option.

`if` *exp* and `in` *range* operate slightly differently from their usual definitions to work as you would expect. `if` and `in` restrict where changes can be made to the data, but no matter what, all `stset` observations are used to provide the values to be carried forward.

Quick start

Replace values of `x1` with the value of `x1` at the earliest time the subject was observed using multiple-record `stset` data

```
stfill x1, baseline
```

Replace missing values in `x1` and `x2` with the most recently observed value of the variable for the subject

```
stfill x1 x2, forward
```

Menu

[Statistics](#) > [Survival analysis](#) > [Setup and utilities](#) > [Fill forward with values of covariates](#)

Syntax

```
stfill varlist [if] [in] , { baseline | forward } [options]
```

| <i>options</i> | Description |
|----------------|-------------|
|----------------|-------------|

Main

| | |
|--------------------|------------------------------------|
| * <u>b</u> aseline | replace with values at baseline |
| * <u>f</u> orward | carry forward values |
| <u>n</u> oshow | do not show st setting information |

* Either `baseline` or `forward` is required.

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

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] `stset`.

Options

Main

`baseline` specifies that values be replaced with the values at baseline, the earliest time at which the subject was observed. All values of the specified variables are replaced, missing and nonmissing.

`forward` specifies that values be carried forward and that previously observed, nonmissing values be used to fill in later values that are missing in the specified variables.

`noshow` prevents `stfill` 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`.

Remarks and examples

`stfill` assists in fixing data errors and makes baseline analyses easier.

► Example 1

Let's begin by repairing broken data.

You have a multiple-record `st` dataset that, because of how it was constructed, has a problem with the `gender` variable:

```
. use http://www.stata-press.com/data/r14/mrecord
. stvary sex
      failure _d: myopic
analysis time _t: t
              id: id
      subjects for whom the variable is
variable | constant  varying          never  always  sometimes
-----|-----|-----|-----|-----|-----
sex      |      131      1              22      0      110
```

For 110 subjects, `sex` is sometimes missing, and for one more subject, the value of `sex` changes over time! The sex change is an error, but the missing values occurred because sometimes the subject's sex was not filled in on the revisit forms. We will assume that you have checked the changing-sex subject and determined that the baseline record is correct in that case, too.

```
. stfill sex, baseline
      failure _d: myopic
      analysis time _t: t
      id: id
replace all values with value at earliest observed:
      sex: 221 real changes made
```

```
. stvary sex
      failure _d: myopic
      analysis time _t: t
      id: id
      subjects for whom the variable is
```

| variable | constant | varying | never missing | always missing | sometimes missing |
|----------|----------|---------|---------------|----------------|-------------------|
| sex | 132 | 0 | 132 | 0 | 0 |

The sex variable is now completely filled in.

In this same dataset, there is another variable—bp, blood pressure—that is not always filled in because readings were not always taken.

```
. stvary bp
      failure _d: myopic
      analysis time _t: t
      id: id
      subjects for whom the variable is
```

| variable | constant | varying | never missing | always missing | sometimes missing |
|----------|----------|---------|---------------|----------------|-------------------|
| bp | 18 | 114 | 9 | 0 | 123 |

(bp is constant for 18 patients because it was taken only once—at baseline.) Anyway, you decide that it will be good enough when bp is missing to use the previous value of bp:

```
. stfill bp, forward noshow
replace missing values with previously observed values:
      bp: 263 real changes made
. stvary bp, noshow
```

```
      subjects for whom the variable is
```

| variable | constant | varying | never missing | always missing | sometimes missing |
|----------|----------|---------|---------------|----------------|-------------------|
| bp | 18 | 114 | 132 | 0 | 0 |

So much for data repair and fabrication.

▷ Example 2

Much later, deep in analysis, you are concerned about the `bp` variable and decide to compare results with a model that simply includes blood pressure at baseline. You are undecided on the issue and want to have both variables in your data:

```
. stset, noshow
. gen bp0 = bp
. stfill bp0, baseline
replace all values with value at earliest observed:
      bp0: 406 real changes made
. stvary bp bp0
```

| variable | subjects for whom the variable is | | | | |
|----------|-----------------------------------|---------|------------------|-------------------|----------------------|
| | constant | varying | never missing | always missing | sometimes missing |
| bp | 18 | 114 | 132 | 0 | 0 |
| bp0 | 132 | 0 | 132 | 0 | 0 |

◀

Also see

[ST] [stbase](#) — Form baseline dataset

[ST] [stgen](#) — Generate variables reflecting entire histories

[ST] [stset](#) — Declare data to be survival-time data

[ST] [stvary](#) — Report variables that vary over time

Title

stgen — Generate variables reflecting entire histories

[Description](#)
[Functions](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Also see](#)

[Syntax](#)

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)
```

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)
```

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()
```

Menu

Statistics > Survival analysis > Setup and utilities > Generate variable reflecting entire histories

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` 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 `when0(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, `when0()` 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, `count0()` 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 | x | 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 | x | 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 | x | 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.

```
. use http://www.stata-press.com/data/r14/mrmf, clear
. st
-> stset t, id(id) failure(d) time0(t0) exit(time .) noshow

           id: id
failure event: d != 0 & d < .
obs. time interval: (t0, t]
exit on or before: time .
. stdescribe
```

| Category | total | per subject | | | |
|--------------------|--------|-------------|-----|--------|-----|
| | | mean | min | median | max |
| no. of subjects | 926 | | | | |
| no. of records | 1734 | 1.87257 | 1 | 2 | 4 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 470.6857 | 1 | 477 | 960 |
| subjects with gap | 6 | | | | |
| time on gap if 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 regr. -- Breslow method for ties
No. of subjects      =           920          Number of obs   =           1,720
No. of failures      =           800
Time at risk        =          432153
Log pseudolikelihood = -4444.4596          Wald chi2(2)      =           102.78
                                                Prob > chi2       =           0.0000
                                                (Std. Err. adjusted for 920 clusters in id)
```

| _t | Robust | | z | P> z | [95% Conf. Interval] | |
|----|------------|-----------|-------|-------|----------------------|----------|
| | Haz. Ratio | Std. Err. | | | | |
| x1 | 2.087903 | .1961725 | 7.84 | 0.000 | 1.736738 | 2.510074 |
| x2 | .2765613 | .052277 | -6.80 | 0.000 | .1909383 | .4005806 |

Stratified by group

◀

Also see

[ST] [stci](#) — Confidence intervals for means and percentiles of survival time

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

[ST] [stset](#) — Declare data to be survival-time data

[ST] [stvary](#) — Report variables that vary over time

Title

stir — Report incidence-rate comparison

[Description](#)
[Options](#)
[Reference](#)

[Quick start](#)
[Remarks and examples](#)
[Also see](#)

[Menu](#)
[Stored results](#)

[Syntax](#)
[Methods and formulas](#)

Description

`stir` reports point estimates and confidence intervals for the incidence-rate ratio (IRR) and incidence-rate difference. Stratified IRRs may be standardized to produce standardized mortality ratios.

`stir` can be used with single- or multiple-record and single- or multiple-failure `st` data.

Quick start

IRR and difference with confidence intervals for exposure indicator `exposed` using `stset` data
`stir exposed`

Crude and Mantel–Haenszel combined IRRs with test of homogeneity for strata defined by `svar`
`stir exposed, strata(svar)`

As above, and standardize the IRRs by weighting variable `wvar`
`stir exposed, strata(svar) standard(wvar)`

As above, but standardize using time at risk for the unexposed group as weights
`stir exposed, strata(svar) estandard`

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Report incidence-rate comparison

Syntax

```
stir exposedvar [if] [in] [, options]
```

options

Description

Main

strata(*varname*)

stratify on *varname*

noshow

do not show st setting information

Options

ird

report incidence-rate difference rather than ratio

estandard

combine external weights with within-stratum statistics

istandard

combine internal weights with within-stratum statistics

standard(*varname*)

combine user-specified weights with within-stratum statistics

pool

display pooled estimate

nocrude

do not display crude estimate

nohom

do not display homogeneity test

tb

calculate test-based confidence intervals

level(#)

set confidence level; default is level(95)

Options except **noshow**, **tb**, and **level**(#) are relevant only if **strata**() is specified.

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

by is allowed; see [D] **by**.

fweights and **iweights** may be specified using **stset**; see [ST] **stset**. **stir** may not be used with **pweighted** data.

Options

Main

strata(*varname*) specifies that the calculation be stratified on *varname*, which may be a numeric or string variable. Within-stratum statistics are shown and then combined with Mantel–Haenszel weights.

noshow prevents **stir** 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**.

Options

ird, **estandard**, **istandard**, **standard**(*varname*), **pool**, **nocrude**, and **nohom** are relevant only if **strata**() is specified; see [R] **epitab**.

tb and **level**(#) are relevant in all cases; see [R] **epitab**.

Remarks and examples

`stir` examines the incidence rate and time at risk.

```
. use http://www.stata-press.com/data/r14/page2
. stir group, noshow
note: Exposed <-> group==2 and Unexposed <-> group==1
```

| | group | | Total |
|-----------------|----------------------|-----------|----------------------|
| | Exposed | Unexposed | |
| Failure | 19 | 17 | 36 |
| Time | 5023 | 4095 | 9118 |
| Incidence rate | .0037826 | .0041514 | .0039482 |
| | Point estimate | | [95% Conf. Interval] |
| Inc. rate diff. | -.0003688 | -.002974 | .0022364 |
| Inc. rate ratio | .9111616 | .4484366 | 1.866047 (exact) |
| Prev. frac. ex. | .0888384 | -.8660469 | .5515634 (exact) |
| Prev. frac. pop | .04894 | | |
| | (midp) Pr(k<=19) = | | 0.3900 (exact) |
| | (midp) 2*Pr(k<=19) = | | 0.7799 (exact) |

Video example

[How to calculate incidence rates and incidence-rate ratios](#)

Stored results

`stir` stores the following in `r()`:

Scalars

```
r(p)          one-sided p-value
r(ird)        incidence-rate difference
r(lb_ird)     lower bound of CI for ird
r(ub_ird)     upper bound of CI for ird
r(irr)        incidence-rate ratio
r(lb_irr)     lower bound of CI for irr
r(ub_irr)     upper bound of CI for irr
r(afe)        attributable (prev.) fraction among exposed
r(lb_afe)     lower bound of CI for afe
r(ub_afe)     upper bound of CI for afe
r(afp)        attributable fraction for the population
r(chi2_mh)    Mantel-Haenszel homogeneity  $\chi^2$ 
r(chi2_p)     pooled homogeneity  $\chi^2$ 
r(df)         degrees of freedom
```

Methods and formulas

`stir` simply accumulates numbers of failures and time at risk by exposed and unexposed (by strata, if necessary) and passes the calculation to `ir`; see [\[R\] epitab](#).

Reference

Dupont, W. D. 2009. *Statistical Modeling for Biomedical Researchers: A Simple Introduction to the Analysis of Complex Data*. 2nd ed. Cambridge: Cambridge University Press.

Also see

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

[ST] **stsum** — Summarize survival-time data

[R] **epitab** — Tables for epidemiologists

Title

stptime — Calculate person-time, incidence rates, and SMR

[Description](#)
[Options](#)
[Also see](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Stored results](#)

[Syntax](#)
[References](#)

Description

`stptime` calculates person-time and incidence rates. `stptime` computes standardized mortality/morbidity ratios (SMRs) after merging the data with a suitable file of standard rates specified with the `using()` option.

Quick start

Person-time and incidence rate using `stset` data

```
stptime
```

As above, but tabulate in ten-year intervals from 20 to 50

```
stptime, at(20(10)50)
```

As above, but exclude observations less than or equal to 20 or greater than 50

```
stptime, at(20(10)50) trim
```

As above, but report rate per 1,000 person-years with two decimal places

```
stptime, at(20(10)50) trim per(1000) dd(2)
```

Person-time and incidence rates for each level of `v1`

```
stptime, by(v1)
```

Standardized mortality ratios in 10-year intervals from 20 to 50 from reference rates `rvar` for lower end-points `lower` defining each cohort saved in `mydata.dta`

```
stptime, at(20(10)50) smr(lower rvar) using(mydata)
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Person-time, incidence rates, and SMR

Syntax

```
stptime [if] [, options]
```

| <i>options</i> | Description |
|---|---|
| Main | |
| <code>at(<i>numlist</i>)</code> | compute person-time at specified intervals; default is to compute overall person-time and incidence rates |
| <code>trim</code> | exclude observations \leq minimum or $>$ maximum of <code>at()</code> |
| <code>by(<i>varname</i>)</code> | compute incidence rates or SMRs by <i>varname</i> |
| Options | |
| <code>per(#)</code> | units to be used in reported rates |
| <code>dd(#)</code> | number of decimal digits to be displayed |
| <code>smr(<i>groupvar</i> <i>ratevar</i>)</code> | use <i>groupvar</i> and <i>ratevar</i> in <code>using()</code> dataset to calculate SMRs |
| <code>using(<i>filename</i>)</code> | specify filename to merge that contains <code>smr()</code> variables |
| <code>level(#)</code> | set confidence level; default is <code>level(95)</code> |
| <code>noshow</code> | do not show st setting information |
| Advanced | |
| <code>jackknife</code> | jackknife confidence intervals |
| <code>title(<i>string</i>)</code> | label output table with <i>string</i> |
| <code>output(<i>filename</i> [, <i>replace</i>])</code> | save summary dataset as <i>filename</i> ; use <i>replace</i> to overwrite existing <i>filename</i> |

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

`by` is allowed; see [D] `by`.

`fwweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] `stset`.

Options

Main

`at(numlist)` specifies intervals at which person-time is to be computed. The intervals are specified in analysis time t units. If `at()` is not specified, overall person-time and incidence rates are computed.

If, for example, you specify `at(5(5)20)` and the `trim` option is not specified, person-time is reported for the intervals $t = (0 - 5]$, $t = (5 - 10]$, $t = (10 - 15]$, and $t = (15 - 20]$.

`trim` specifies that observations less than or equal to the minimum or greater than the maximum value listed in `at()` be excluded from the computations.

`by(varname)` specifies a categorical variable by which incidence rates or SMRs are to be computed.

Options

`per(#)` specifies the units to be used in reported rates. For example, if the analysis time is in years, specifying `per(1000)` results in rates per 1,000 person-years.

`dd(#)` specifies the maximum number of decimal digits to be reported for rates, ratios, and confidence intervals. This option affects only how values are displayed, not how they are calculated.

`smr(groupvar ratevar)` specifies two variables in the `using()` dataset. The *groupvar* identifies the age-group or calendar-period variable used to match the data in memory and the `using()` dataset. The *ratevar* variable contains the appropriate reference rates. `stptime` then calculates SMRs rather than incidence rates.

`using(filename)` specifies the filename that contains a file of standard rates that is to be merged with the data so that SMRs can be calculated.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [U] 20.7 **Specifying the width of confidence intervals**.

`noshow` prevents `stptime` 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`.

Advanced

`jackknife` specifies that jackknife confidence intervals be produced. This is the default if `pweights` or `iweights` were specified when the dataset was `stset`.

`title(string)` replaces the default “person-time” label on the output table with *string*.

`output(filename [, replace])` saves a summary dataset in *filename*. The file contains counts of failures and person-time, incidence rates (or SMRs), confidence limits, and categorical variables identifying the time intervals. This dataset could be used for further calculations or simply as input to the `table` command.

`replace` specifies that *filename* be overwritten if it exists. This option is not shown in the dialog box.

Remarks and examples

`stptime` computes and tabulates the person-time and incidence rate (formed from the number of failures divided by the person-time). If you use the `by()` option, this will be calculated by different levels of one or more categorical explanatory variables specified by *varname*. Confidence intervals for the rate are also given. By default, the confidence intervals are calculated using the quadratic approximation to the Poisson log likelihood for the log-rate parameter. However, whenever the Poisson assumption is questionable, such as when `pweights` or `iweights` are used, jackknife confidence intervals can also be calculated.

`stptime` can also calculate and report SMRs if the data have been merged with a suitable file of reference rates.

If `pweights` or `iweights` were specified when the dataset was `stset`, `stptime` calculates jackknife confidence intervals by default.

The summary dataset can be saved to a file specified with the `output()` option for further analysis or a more elaborate graphical display.

Example 1

We begin with a simple fictitious example from Clayton and Hills (1993, 42). Thirty subjects were monitored until the development of a particular disease. Here are the data for the first five subjects:

```
. use http://www.stata-press.com/data/r14/stptime
. list in 1/5
```

| | id | year | fail |
|----|----|------|------|
| 1. | 1 | 19.6 | 1 |
| 2. | 2 | 10.8 | 1 |
| 3. | 3 | 14.1 | 1 |
| 4. | 4 | 3.5 | 1 |
| 5. | 5 | 4.8 | 1 |

The `id` variable identifies the subject, `year` records the time to failure in years, and `fail` is the failure indicator, which is 1 for all 30 subjects in the data. To use `stptime`, we must first `stset` the data.

```
. stset year, fail(fail) id(id)
           id: id
failure event: fail != 0 & fail < .
obs. time interval: (year[_n-1], year]
exit on or before: failure
```

```
30 total observations
0 exclusions
```

```
30 observations remaining, representing
30 subjects
30 failures in single-failure-per-subject data
261.9 total analysis time at risk and under observation
           at risk from t =           0
earliest observed entry t =           0
           last observed exit t =       36.5
```

We can use `stptime` to obtain the overall person-time of observation and disease incidence rate.

```
. stptime, title(person-years)
           failure _d: fail
           analysis time _t: year
           id: id
```

| Cohort | person-years | failures | rate | [95% Conf. Interval] |
|--------|--------------|----------|-----------|----------------------|
| total | 261.9 | 30 | .11454754 | .08009 .1638299 |

The total 261.9 person-years reported by `stptime` matches what `stset` reported as total analysis time at risk. `stptime` computed an incidence rate of 0.11454754 per person-year. In epidemiology, incidence rates are often presented per 1,000 person-years. We can do this by specifying `per(1000)`.

```
. stptime, title(person-years) per(1000)
           failure _d: fail
           analysis time _t: year
           id: id
```

| Cohort | person-years | failures | rate | [95% Conf. Interval] |
|--------|--------------|----------|-----------|----------------------|
| total | 261.9 | 30 | 114.54754 | 80.09001 163.8299 |

More interesting would be to compare incidence rates at 10-year intervals. We will specify `dd(4)` to display rates to four decimal places.

```
. stptime, per(1000) at(0(10)40) dd(4)
      failure _d: fail
      analysis time _t: year
      id: id
```

| Cohort | person-time | failures | rate | [95% Conf. Interval] | |
|-----------|-------------|----------|----------|----------------------|-----------|
| (0 - 10] | 188.8000 | 18 | 95.3390 | 60.0676 | 151.3215 |
| (10 - 20] | 55.1000 | 10 | 181.4882 | 97.6506 | 337.3044 |
| (20 - 30] | 11.5000 | 1 | 86.9565 | 12.2490 | 617.3106 |
| > 30 | 6.5000 | 1 | 153.8462 | 21.6713 | 1092.1648 |
| total | 261.9000 | 30 | 114.5475 | 80.0900 | 163.8299 |

◀

▷ Example 2

Using the diet data (Clayton and Hills 1993) described in [example 1](#) of [\[ST\] stsplit](#), we will use `stptime` to tabulate age-specific person-years and coronary heart disease (CHD) incidence rates. In this dataset, CHD has been coded as `fail = 1, 3, or 13`.

We first `stset` the data: failure codes for CHD are specified; origin is set to date of birth, making age the analysis time; and the scale is set to 365.25, so analysis time is measured in years.

```
. use http://www.stata-press.com/data/r14/diet
(Diet data with dates)
. stset dox, origin(time dob) enter(time doe) id(id) scale(365.25)
> fail(fail==1 3 13)

      id: id
      failure event: fail == 1 3 13
obs. time interval: (dox[_n-1], dox]
enter on or after: time doe
exit on or before: failure
t for analysis: (time-origin)/365.25
origin: time dob
```

```
337 total observations
  0 exclusions
```

```
337 observations remaining, representing
337 subjects
 46 failures in single-failure-per-subject data
4603.669 total analysis time at risk and under observation
              at risk from t =          0
earliest observed entry t = 30.07529
last observed exit t = 69.99863
```

The incidence of CHD per 1,000 person-years can be tabulated in 10-year intervals.

```
. stptime, per(1000) at(40(10)70) trim
      failure _d:  fail == 1 3 13
      analysis time _t:  (dox-origin)/365.25
      origin:  time dob
      enter on or after:  time doe
      id:  id
      note:  _group<=40 trimmed
```

| Cohort | person-time | failures | rate | [95% Conf. Interval] | |
|-----------|-------------|----------|-----------|----------------------|----------|
| (40 - 50] | 907.00616 | 6 | 6.6151701 | 2.971936 | 14.72457 |
| (50 - 60] | 2107.0418 | 18 | 8.5427828 | 5.382317 | 13.55906 |
| (60 - 70] | 1493.2923 | 22 | 14.732548 | 9.700656 | 22.37457 |
| total | 4507.3402 | 46 | 10.205575 | 7.644246 | 13.62512 |

◀

The SMR for a cohort is the ratio of the total number of observed deaths to the number expected from age-specific reference rates. This expected number can be found by multiplying the person-time in each cohort by the reference rate for that cohort. Using the `smr` option to define the cohort variable and reference rate variable in the `using()` dataset, `stptime` calculates SMRs and confidence intervals. You must specify the `per()` option. For example, if the reference rates were per 100,000, you would specify `per(100000)`.

▶ Example 3

In `smrchd.dta`, we have age-specific CHD rates per 1,000 person-years for a reference population. We can merge these data with our current data and use `stptime` to obtain SMRs and confidence intervals.

```
. stptime, smr(ageband rate) using(http://www.stata-press.com/data/r14/smrchd)
> per(1000) at(40(10)70) trim
      failure _d:  fail == 1 3 13
      analysis time _t:  (dox-origin)/365.25
      origin:  time dob
      enter on or after:  time doe
      id:  id
      note:  _group<=40 trimmed
```

| Cohort | person-time | observed failures | expected failures | SMR | [95% Conf. Interval] | |
|-----------|-------------|-------------------|-------------------|--------|----------------------|----------|
| (40 - 50] | 907.00616 | 6 | 5.62344 | 1.067 | .4793445 | 2.374931 |
| (50 - 60] | 2107.0418 | 18 | 18.7527 | .95986 | .6047547 | 1.52349 |
| (60 - 70] | 1493.2923 | 22 | 22.8474 | .96291 | .6340298 | 1.46239 |
| total | 4507.3402 | 46 | 47.2235 | .97409 | .7296205 | 1.300477 |

The `stptime` command can also calculate person-time and incidence rates or SMRs by categories of the explanatory variable. In our diet data, the variable `hienergy` is coded 1 if the total energy consumption is more than 2.75 Mcal and 0 otherwise. We want to compute the person-years and incidence rates for these two levels of `hienergy`.

```
. stptime, by(hienergy) per(1000)
      failure _d: fail == 1 3 13
      analysis time _t: (dox-origin)/365.25
      origin: time dob
      enter on or after: time doe
      id: id
```

| hienergy | person-time | failures | rate | [95% Conf. Interval] | |
|----------|-------------|----------|-----------|----------------------|----------|
| 0 | 2059.4305 | 28 | 13.595992 | 9.387478 | 19.69123 |
| 1 | 2544.2382 | 18 | 7.0748093 | 4.457431 | 11.2291 |
| total | 4603.6687 | 46 | 9.9920309 | 7.484296 | 13.34002 |

We can also compute the incidence rate for the two levels of `hienergy` and the three previously defined age cohorts:

```
. stptime, by(hienergy) per(1000) at(40(10)70) trim
      failure _d: fail == 1 3 13
      analysis time _t: (dox-origin)/365.25
      origin: time dob
      enter on or after: time doe
      id: id
```

| hienergy | person-time | failures | rate | [95% Conf. Interval] | |
|-----------|-------------|----------|-----------|----------------------|----------|
| 0 | | | | | |
| (40 - 50] | 346.87474 | 2 | 5.76577 | 1.442006 | 23.05407 |
| (50 - 60] | 979.34018 | 12 | 12.253148 | 6.958681 | 21.57587 |
| > 60 | 699.13758 | 14 | 20.024671 | 11.85966 | 33.81104 |
| 1 | | | | | |
| (40 - 50] | 560.13142 | 4 | 7.1411813 | 2.680213 | 19.02702 |
| (50 - 60] | 1127.7016 | 6 | 5.3205566 | 2.390317 | 11.84292 |
| > 60 | 794.15469 | 8 | 10.073604 | 5.037786 | 20.14327 |
| total | 4507.3402 | 46 | 10.205575 | 7.644246 | 13.62512 |

Or we can compute the corresponding SMR:

```
. stptime, smr(ageband rate) using(http://www.stata-press.com/data/r14/smrchd)
> by(hienergy) per(1000) at(40(10)70) trim
      failure _d: fail == 1 3 13
      analysis time _t: (dox-origin)/365.25
      origin: time dob
      enter on or after: time doe
      id: id
```

| hienergy | person-time | observed failures | expected failures | SMR | [95% Conf. Interval] | |
|-----------|-------------|-------------------|-------------------|----------|----------------------|----------|
| 0 | | | | | | |
| (40 - 50] | 346.87474 | 2 | 2.15062 | .9299629 | .2325815 | 3.718399 |
| (50 - 60] | 979.34018 | 12 | 8.71613 | 1.376758 | .7818743 | 2.424256 |
| > 60 | 699.13758 | 14 | 10.6968 | 1.308802 | .7751411 | 2.209872 |
| 1 | | | | | | |
| (40 - 50] | 560.13142 | 4 | 3.47281 | 1.151803 | .4322924 | 3.068875 |
| (50 - 60] | 1127.7016 | 6 | 10.0365 | .5978154 | .2685749 | 1.330665 |
| > 60 | 794.15469 | 8 | 12.1506 | .6584055 | .329267 | 1.316554 |
| total | 4507.3402 | 46 | 47.2235 | .9740917 | .7296205 | 1.300477 |

Video example

How to calculate incidence rates and incidence-rate ratios

Stored results

stptime stores the following in `r()`:

Scalars

| | |
|-------------------------------------|------------------------------|
| <code>r(p^{time})</code> | person-time |
| <code>r(f^{ailures})</code> | observed failures |
| <code>r(r^{ate})</code> | failure rate |
| <code>r(e^{xpected})</code> | expected number of failures |
| <code>r(s^{mr})</code> | standardized mortality ratio |
| <code>r(l^b)</code> | lower bound for SMR |
| <code>r(u^b)</code> | upper bound for SMR |

References

- Clayton, D. G., and M. Hills. 1993. *Statistical Models in Epidemiology*. Oxford: Oxford University Press.
- Rutherford, M. J., P. C. Lambert, and J. R. Thompson. 2010. *Age-period-cohort modeling*. *Stata Journal* 10: 606–627.

Also see

- [ST] [stci](#) — Confidence intervals for means and percentiles of survival time
- [ST] [stir](#) — Report incidence-rate comparison
- [ST] [strate](#) — Tabulate failure rates and rate ratios
- [ST] [stset](#) — Declare data to be survival-time data
- [ST] [stspl^{it}](#) — Split and join time-span records
- [R] [epitab](#) — Tables for epidemiologists

Title

strate — Tabulate failure rates and rate ratios

[Description](#)

[Syntax](#)

[Remarks and examples](#)

[References](#)

[Quick start](#)

[Options for strate](#)

[Stored results](#)

[Also see](#)

[Menu](#)

[Options for stmh and stmc](#)

[Acknowledgments](#)

Description

`strate` tabulates rates by one or more categorical variables declared in *varlist*. You can also save an optional summary dataset, which includes event counts and rate denominators, for further analysis or display. The combination of the commands `stsplit` and `strate` implements most of, if not all, the functions of the special-purpose person-years programs in widespread use in epidemiology; see [\[ST\] stsplit](#).

`stmh` calculates stratified rate ratios and significance tests by using a Mantel–Haenszel-type method.

`stmc` calculates rate ratios that are stratified finely by time by using the Mantel–Cox method. The corresponding significance test (the log-rank test) is also calculated.

Both `stmh` and `stmc` can estimate the failure-rate ratio for two categories of the explanatory variable specified by the first argument of *varlist*. You can define categories to be compared by specifying them with the `compare()` option. The remaining variables in *varlist* before the comma are categorical variables, which are to be “controlled for” using stratification. Strata are defined by cross-classification of these variables.

You can also use `stmh` and `stmc` to carry out trend tests for a metric explanatory variable. Here a one-step Newton approximation to the log-linear Poisson regression coefficient is computed.

Quick start

Table of failure rates using `stset` data

```
strate
```

As above, but calculate failure rates at each level of categorical variable `catvar`

```
strate catvar
```

Graph rates against `catvar`

```
strate catvar, graph
```

Table of SMRs per 1,000 with reference rates stored in variable `rvar`

```
strate catvar, per(1000) smr(rvar)
```

Stratified failure-rate ratios with test for unequal rate ratios using Mantel–Haenszel method comparing category 0 with 1 in binary variable `a`

```
stmh a
```

As above, but compare 4 to 3 in multivalued `b` at each level of `catvar`

```
stmh b, compare(4,3) by(catvar)
```

Failure-rate ratio using Mantel–Cox method and controlling for values of `catvar`

```
stmc b catvar, compare(4,3)
```

Menu

strate

Statistics > Survival analysis > Summary statistics, tests, and tables > Tabulate failure rates and rate ratios

stmh

Statistics > Survival analysis > Summary statistics, tests, and tables > Tabulate Mantel-Haenszel rate ratios

stmc

Statistics > Survival analysis > Summary statistics, tests, and tables > Tabulate Mantel-Cox rate ratios

Syntax

Tabulate failure rates

```
strate [varlist] [if] [in] [, strate_options]
```

Calculate rate ratios with the Mantel–Haenszel method

```
stmh varname [varlist] [if] [in] [, options]
```

Calculate rate ratios with the Mantel–Cox method

```
stmc varname [varlist] [if] [in] [, options]
```

| <i>strate_options</i> | Description |
|--|--|
| Main | |
| <code>per(#)</code> | units to be used in reported rates |
| <code>smr(varname)</code> | use <i>varname</i> as reference-rate variable to calculate SMRs |
| <code>cluster(varname)</code> | cluster variable to be used by the jackknife |
| <code>jackknife</code> | report jackknife confidence intervals |
| <code>missing</code> | include missing values as extra categories |
| <code>level(#)</code> | set confidence level; default is <code>level(95)</code> |
| <code>output(filename[, replace])</code> | save summary dataset as <i>filename</i> ; use <code>replace</code> to overwrite existing <i>filename</i> |
| <code>nolist</code> | suppress listed output |
| <code>graph</code> | graph rates against exposure category |
| <code>nowhisker</code> | omit confidence intervals from the graph |
| Plot | |
| <code>marker_options</code> | change look of markers (color, size, etc.) |
| <code>marker_label_options</code> | add marker labels; change look or position |
| <code>cline_options</code> | affect rendition of the plotted points |
| CI plot | |
| <code>ciopts(rspike_options)</code> | affect rendition of the confidence intervals (whiskers) |
| Add plots | |
| <code>addplot(plot)</code> | add other plots to the generated graph |
| Y axis, X axis, Titles, Legend, Overall | |
| <code>twoway_options</code> | any options other than <code>by()</code> documented in [G-3] twoway_options |

| <i>options</i> | Description |
|----------------------------------|---|
| Main | |
| <code>by(varlist)</code> | tabulate rate ratio on <i>varlist</i> |
| <code>compare(num1, den2)</code> | compare categories of exposure variable |
| <code>missing</code> | include missing values as extra categories |
| <code>level(#)</code> | set confidence level; default is <code>level(95)</code> |

You must `stset` your data before using `strate`, `stmh`, and `stmc`; see [ST] [stset](#).

`by` is allowed with `stmh` and `stmc`; see [D] [by](#).

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] [stset](#).

Options for `strate`

Main

`per(#)` specifies the units to be used in reported rates. For example, if the analysis time is in years, specifying `per(1000)` results in rates per 1,000 person-years.

`smr(varname)` specifies a reference-rate variable. `strate` then calculates SMRs rather than rates. This option will usually follow `stsplit` to separate the follow-up records by age bands and possibly calendar periods.

`cluster(varname)` defines a categorical variable that indicates clusters of data to be used by the jackknife. If the `jackknife` option is selected and this option is not specified, the cluster variable is taken as the `id` variable defined in the `st` data. Specifying `cluster()` implies `jackknife`.

`jackknife` specifies that jackknife confidence intervals be produced. This is the default if weights were specified when the dataset was `stset`.

`missing` specifies that missing values of the explanatory variables be treated as extra categories. The default is to exclude such observations.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [U] 20.7 **Specifying the width of confidence intervals**.

`output(filename [, replace])` saves a summary dataset in *filename*. The file contains counts of failures and person-time, rates (or SMRs), confidence limits, and all the categorical variables in the *varlist*. This dataset could be used for further calculations or simply as input to the `table` command; see [R] **table**.

`replace` specifies that *filename* be overwritten if it exists. This option is not shown in the dialog box.

`nolist` suppresses the output. This is used only when saving results to a file specified by `output()`.

`graph` produces a graph of the rate against the numerical code used for the categories of *varname*.

`nowhisker` omits the confidence intervals from the graph.

Plot

marker_options affect the rendition of markers drawn at the plotted points, including their shape, size, color, and outline; see [G-3] **marker_options**.

marker_label_options specify if and how the markers are to be labeled; see [G-3] **marker_label_options**.

cline_options affect whether lines connect the plotted points and the rendition of those lines; see [G-3] **cline_options**.

CI plot

*ciopts(*rspike_options*)* affects the rendition of the confidence intervals (whiskers); see [G-3] **rspike_options**.

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**, excluding `by()`. These include options for titling the graph (see [G-3] **title_options**) and for saving the graph to disk (see [G-3] **saving_option**).

Options for `stmh` and `stmc`

Main

`by(varlist)` specifies categorical variables by which the rate ratio is to be tabulated.

A separate rate ratio is produced for each category or combination of categories of *varlist*, and a test for unequal rate ratios (effect modification) is displayed.

`compare(num1,den2)` specifies the categories of the exposure variable to be compared. The first code defines the numerator categories, and the second code defines the denominator categories.

When `compare` is absent and there are only two categories, the larger is compared with the smaller; when there are more than two categories, `compare` analyzes log-linear trend.

`missing` specifies that missing values of the explanatory variables be treated as extra categories. The default is to exclude such observations.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [U] 20.7 [Specifying the width of confidence intervals](#).

Remarks and examples

Remarks are presented under the following headings:

Tabulation of rates by using `strate`

Stratified rate ratios using `stmh`

Log-linear trend test for metric explanatory variables using `stmh`

Controlling for age with fine strata by using `stmh`

Tabulation of rates by using `strate`

`strate` tabulates the rate, formed from the number of failures divided by the person-time, by different levels of one or more categorical explanatory variables specified by `varlist`. Confidence intervals for the rate are also given. By default, the confidence intervals are calculated using the quadratic approximation to the Poisson log likelihood for the log-rate parameter. However, whenever the Poisson assumption is questionable, jackknife confidence intervals can also be calculated. The `jackknife` option also allows for multiple records for the same cluster (usually subject).

`strate` can also calculate and report SMRs if the data have been merged with a suitable file of reference rates.

The summary dataset can be saved to a file specified with the `output()` option for further analysis or more elaborate graphical display.

If weights were specified when the dataset was `stset`, `strate` calculates jackknife confidence intervals by default.

▷ Example 1

Using the diet data (Clayton and Hills 1993) described in [example 1](#) of [ST] `stsplit`, we will use `strate` to tabulate age-specific coronary heart disease (CHD). In this dataset, CHD has been coded as `fail = 1, 3, or 13`.

We first `stset` the data: failure codes for CHD are specified; origin is set to date of birth, making age analysis time; and the scale is set to 365.25, so analysis time is measured in years.

```

. use http://www.stata-press.com/data/r14/diet
(Diet data with dates)
. stset dox, origin(time doe) id(id) scale(365.25) fail(fail==1 3 13)

      id: id
      failure event: fail == 1 3 13
obs. time interval: (dox[_n-1], dox]
exit on or before: failure
t for analysis: (time-origin)/365.25
origin: time doe

```

```

337 total observations
  0 exclusions

```

```

337 observations remaining, representing
337 subjects
  46 failures in single-failure-per-subject data
4603.669 total analysis time at risk and under observation
              at risk from t =          0
earliest observed entry t =          0
last observed exit t = 20.04107

```

Now we `stsplit` the data into 10-year age bands.

```

. stsplit ageband, at(40(10)70) after(time=dob) trim
(26 + 0 obs. trimmed due to lower and upper bounds)
(418 observations (episodes) created)

```

`stsplit` added 418 observations to the dataset in memory and generated a new variable, `ageband`, which identifies each observation's age group.

The CHD rate per 1,000 person-years can now be tabulated for categories of `ageband`:

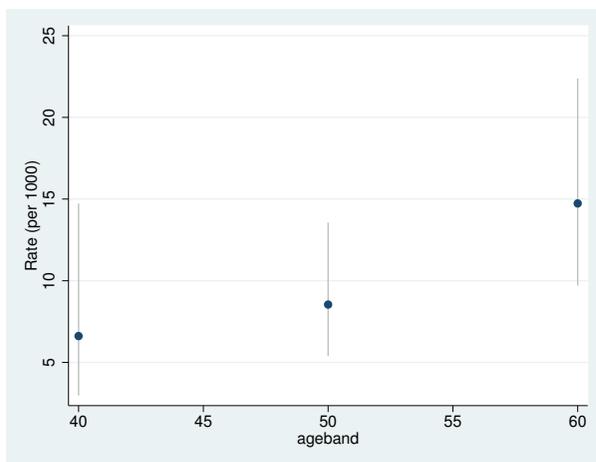
```

. strate ageband, per(1000) graph
      failure _d: fail == 1 3 13
analysis time _t: (dox-origin)/365.25
origin: time doe
id: id
note: ageband<=40 trimmed

```

Estimated rates (per 1000) and lower/upper bounds of 95% confidence intervals
(729 records included in the analysis)

| ageband | D | Y | Rate | Lower | Upper |
|---------|----|--------|---------|--------|---------|
| 40 | 6 | 0.9070 | 6.6152 | 2.9719 | 14.7246 |
| 50 | 18 | 2.1070 | 8.5428 | 5.3823 | 13.5591 |
| 60 | 22 | 1.4933 | 14.7325 | 9.7007 | 22.3746 |



Because we specified the `graph` option, `strate` also generated a plot of the estimated rates and confidence intervals.



The SMR for a cohort is the ratio of the total number of observed deaths to the number expected from age-specific reference rates. This expected number can be found by first expanding on age, using `stsplit`, and then multiplying the person-years in each age band by the reference rate for that band. `merge` (see [D] [merge](#)) can be used to add the reference rates to the dataset. Using the `smr` option to define the variable containing the reference rates, `strate` calculates SMRs and confidence intervals. You must specify the `per()` option. For example, if the reference rates were per 100,000, you would specify `per(100000)`. When reference rates are available by age and calendar period, you must call `stsplit` twice to expand on both time scales before merging the data with the reference-rate file.

► Example 2

In `smrchd.dta`, we have age-specific CHD rates per 1,000 person-years for a reference population. We can merge these data with our current data and use `strate` to obtain SMRs and confidence intervals.

```
. sort ageband
. merge m:1 ageband using http://www.stata-press.com/data/r14/smrchd
(note: variable ageband was byte, now float to accommodate using data's
values)
```

| Result | # of obs. | |
|-------------|-----------|----------------------|
| not matched | 26 | |
| from master | 26 | (<i>_merge</i> ==1) |
| from using | 0 | (<i>_merge</i> ==2) |
| matched | 729 | (<i>_merge</i> ==3) |

```
. strate ageband, per(1000) smr(rate)
    failure _d: fail == 1 3 13
analysis time _t: (dox-origin)/365.25
          origin: time doe
          id: id
          note: ageband<=40 trimmed
```

Estimated SMRs and lower/upper bounds of 95% confidence intervals
(729 records included in the analysis)

| ageband | D | E | SMR | Lower | Upper |
|---------|----|-------|--------|--------|--------|
| 40 | 6 | 5.62 | 1.0670 | 0.4793 | 2.3749 |
| 50 | 18 | 18.75 | 0.9599 | 0.6048 | 1.5235 |
| 60 | 22 | 22.85 | 0.9629 | 0.6340 | 1.4624 |

◀

Stratified rate ratios using stmh

The `stmh` command is used for estimating rate ratios, controlled for confounding, using stratification. You can use it to estimate the ratio of the rates of failure for two categories of the explanatory variable. Categories to be compared may be defined by specifying the codes of the levels with `compare()`.

The first variable listed on the command line after `stmh` is the explanatory variable used in comparing rates, and any remaining variables, if any, are categorical variables, which are to be controlled for by using stratification.

▶ Example 3

To illustrate this command, let's return to the diet data. The variable `hienergy` is coded 1 if the total energy consumption is more than 2.75 Mcal and 0 otherwise. We want to compare the rate for `hienergy` level 1 with the rate for level 0, controlled for `ageband`.

To do this, we first `stset` and `stsplit` the data into age bands as before, and then we use `stmh`:

```
. use http://www.stata-press.com/data/r14/diet, clear
(Diet data with dates)
. stset dox, origin(time dob) enter(time doe) id(id) scale(365.25)
> fail(fail==1 3 13)
(output omitted)
. stsplit ageband, at(40(10)70) after(time=dob) trim
(26 + 0 obs. trimmed due to lower and upper bounds)
(418 observations (episodes) created)
```

```
. stmh hienergy, by(ageband)
      failure _d: fail == 1 3 13
      analysis time _t: (dox-origin)/365.25
      origin: time dob
      enter on or after: time doe
      id: id
      note: ageband<=40 trimmed
Maximum likelihood estimate of the rate ratio
  comparing hienergy==1 vs. hienergy==0
  by ageband
RR estimate, and lower and upper 95% confidence limits
```

| ageband | RR | Lower | Upper |
|---------|------|-------|-------|
| 40 | 1.24 | 0.23 | 6.76 |
| 50 | 0.43 | 0.16 | 1.16 |
| 60 | 0.50 | 0.21 | 1.20 |

Overall estimate controlling for ageband

| RR | chi2 | P>chi2 | [95% Conf. Interval] | |
|-------|------|--------|----------------------|-------|
| 0.534 | 4.36 | 0.0369 | 0.293 | 0.972 |

```
Approx test for unequal RRs (effect modification): chi2(2) = 1.19
Pr>chi2 = 0.5514
```

Because the RR estimates are approximate, the test for unequal rate ratios is also approximate.

We can also compare the effect of hienergy between jobs, controlling for ageband.

```
. stmh hienergy ageband, by(job)
      failure _d: fail == 1 3 13
      analysis time _t: (dox-origin)/365.25
      origin: time dob
      enter on or after: time doe
      id: id
      note: ageband<=40 trimmed
Mantel-Haenszel estimate of the rate ratio
  comparing hienergy==1 vs. hienergy==0
  controlling for ageband
  by job
RR estimate, and lower and upper 95% confidence limits
```

| job | RR | Lower | Upper |
|-----|------|-------|-------|
| 0 | 0.42 | 0.13 | 1.33 |
| 1 | 0.64 | 0.22 | 1.87 |
| 2 | 0.51 | 0.21 | 1.26 |

Overall estimate controlling for ageband job

| RR | chi2 | P>chi2 | [95% Conf. Interval] | |
|-------|------|--------|----------------------|-------|
| 0.521 | 4.88 | 0.0271 | 0.289 | 0.939 |

```
Approx test for unequal RRs (effect modification): chi2(2) = 0.28
Pr>chi2 = 0.8695
```

Log-linear trend test for metric explanatory variables using `stmh`

`stmh` may also be used to carry out trend tests for a metric explanatory variable. A one-step Newton approximation to the log-linear Poisson regression coefficient is also computed.

The diet dataset contains the height for each patient recorded in the variable `height`. We can test for a trend of heart disease rates with height controlling for `ageband` by typing

```
. stmh height ageband
      failure _d:  fail == 1 3 13
      analysis time _t:  (dox-origin)/365.25
                origin:  time dob
      enter on or after:  time doe
                id:  id
                note:  ageband<=40 trimmed
Score test for trend of rates with height
with an approximate estimate of the
rate ratio for a one unit increase in height
controlling for ageband
RR estimate, and lower and upper 95% confidence limits
```

| RR | chi2 | P>chi2 | [95% Conf. Interval] | |
|-------|-------|--------|----------------------|-------|
| 0.906 | 18.60 | 0.0000 | 0.866 | 0.948 |

`stmh` tested for trend of heart disease rates with height within age bands and provided a rough estimate of the rate ratio for a 1-cm increase in height—this estimate is a one-step Newton approximation to the maximum likelihood estimate. It is not consistent, but it does provide a useful indication of the size of the effect.

The rate ratio is significantly less than 1, so there is clear evidence for a decreasing rate with increasing height (about 9% decrease in rate per centimeter increase in height).

Controlling for age with fine strata by using `stmc`

The `stmc` (Mantel–Cox) command is used to control for variation of rates on a time scale by breaking up time into short intervals, or *clicks*.

Usually this approach is used only to calculate significance tests, but the rate ratio estimated remains just as useful as in the coarsely stratified analysis from `stmh`. The method may be viewed as an approximate form of Cox regression.

The rate ratio produced by `stmc` is controlled for analysis time separately for each level of the variables specified with `by()` and then combined to give a rate ratio controlled for both time and the `by()` variables.

► Example 4

For example, to obtain the effect of high energy controlled for age by stratifying finely, we first `stset` the data specifying the date of birth, `dob`, as the origin (so analysis time is `age`), and then we use `stmc`:

```
. stset dox, origin(time dob) enter(time doe) id(id) scale(365.25)
> fail(fail==1 3 13)
(output omitted)
```

```

. stmc hienergy
      failure _d: fail == 1 3 13
      analysis time _t: (dox-origin)/365.25
                origin: time dob
      enter on or after: time doe
                id: id

Mantel-Cox comparisons
Mantel-Haenszel estimates of the rate ratio
  comparing hienergy==1 vs. hienergy==0
  controlling for time (by clicks)

Overall Mantel-Haenszel estimate, controlling for time from dob

```

| RR | chi2 | P>chi2 | [95% Conf. Interval] | |
|-------|------|--------|----------------------|-------|
| 0.537 | 4.20 | 0.0403 | 0.293 | 0.982 |

The rate ratio of 0.537 is close to that obtained with `stmh` when controlling for age by using 10-year age bands.

◀

Stored results

`stmh` and `stmc` store the following in `r()`:

Scalars

`r(RR)` overall rate ratio

Nathan Mantel (1919–2002) was an American biostatistician who grew up in New York. He worked at the National Cancer Institute from 1947 to 1974 on a wide range of medical problems and was also later affiliated with George Washington University and the American University in Washington.

William M. Haenszel (1910–1998) was an American biostatistician and epidemiologist who graduated from the University of Buffalo. He also worked at the National Cancer Institute and later at the University of Illinois.

Acknowledgments

The original versions of `strate`, `stmh`, and `stmc` were written by David Clayton of the Cambridge Institute for Medical Research and Michael Hills (retired) of the London School of Hygiene and Tropical Medicine.

References

- Clayton, D. G., and M. Hills. 1993. *Statistical Models in Epidemiology*. Oxford: Oxford University Press.
- . 1995. `ssa7`: Analysis of follow-up studies. *Stata Technical Bulletin* 27: 19–26. Reprinted in *Stata Technical Bulletin Reprints*, vol. 5, pp. 219–227. College Station, TX: Stata Press.
- . 1997. `ssa10`: Analysis of follow-up studies with Stata 5.0. *Stata Technical Bulletin* 40: 27–39. Reprinted in *Stata Technical Bulletin Reprints*, vol. 7, pp. 253–268. College Station, TX: Stata Press.

Gail, M. H. 1997. A conversation with Nathan Mantel. *Statistical Science* 12: 88–97.

Hankey, B. 1997. A conversation with William M. Haenszel. *Statistical Science* 12: 108–112.

Also see

[ST] **stci** — Confidence intervals for means and percentiles of survival time

[ST] **stir** — Report incidence-rate comparison

[ST] **stptime** — Calculate person-time, incidence rates, and SMR

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

Title

streg — Parametric survival models

| | | | |
|-----------------------------|--------------------------------------|--------------------------------|--------------------------------------|
| Description | Quick start | Menu | Syntax |
| Options | Remarks and examples | Stored results | Methods and formulas |
| References | Also see | | |

Description

`streg` performs maximum likelihood estimation for parametric regression survival-time models. `streg` can be used with single- or multiple-record or single- or multiple-failure `st` data. Survival models currently supported are exponential, Weibull, Gompertz, lognormal, loglogistic, and generalized gamma. Parametric frailty models and shared-frailty models are also fit using `streg`.

Also see [\[ST\] `stcox`](#) for proportional hazards models.

Quick start

Weibull survival model with covariates `x1` and `x2` using `stset` data

```
streg x1 x2, distribution(weibull)
```

Use accelerated failure-time metric instead of proportional-hazards parameterization

```
streg x1 x2, distribution(weibull) time
```

Different intercepts and ancillary parameters for strata identified by `svar`

```
streg x1 x2, distribution(weibull) strata(svar)
```

Lognormal survival model

```
streg x1 x2, distribution(lognormal)
```

As above, but also model frailty using the gamma distribution

```
streg x1 x2, distribution(lognormal) frailty(gamma)
```

Specify shared frailty within groups identified by `gvar`

```
streg x1 x2, distribution(lognormal) frailty(gamma) shared(gvar)
```

Menu

Statistics > Survival analysis > Regression models > Parametric survival models

Syntax

streg [*varlist*] [*if*] [*in*] [, *options*]

| <i>options</i> | Description |
|----------------------------------|--|
| Model | |
| <u>noconstant</u> | suppress constant term |
| <u>distribution(exponential)</u> | exponential survival distribution |
| <u>distribution(gompertz)</u> | Gompertz survival distribution |
| <u>distribution(loglogistic)</u> | loglogistic survival distribution |
| <u>distribution(llogistic)</u> | synonym for <u>distribution(loglogistic)</u> |
| <u>distribution(weibull)</u> | Weibull survival distribution |
| <u>distribution(lognormal)</u> | lognormal survival distribution |
| <u>distribution(lnormal)</u> | synonym for <u>distribution(lognormal)</u> |
| <u>distribution(ggamma)</u> | generalized gamma survival distribution |
| <u>frailty(gamma)</u> | gamma frailty distribution |
| <u>frailty(invgaussian)</u> | inverse-Gaussian distribution |
| <u>time</u> | use accelerated failure-time metric |
| Model 2 | |
| <u>strata(varname)</u> | strata ID variable |
| <u>offset(varname)</u> | include <i>varname</i> in model with coefficient constrained to 1 |
| <u>shared(varname)</u> | shared frailty ID variable |
| <u>ancillary(varlist)</u> | use <i>varlist</i> to model the first ancillary parameter |
| <u>anc2(varlist)</u> | use <i>varlist</i> to model the second ancillary parameter |
| <u>constraints(constraints)</u> | apply specified linear constraints |
| <u>collinear</u> | keep collinear variables |
| SE/Robust | |
| <u>vce(vcetype)</u> | <i>vcetype</i> may be <u>oim</u> , <u>robust</u> , <u>cluster clustvar</u> , <u>opg</u> , <u>bootstrap</u> , or <u>jackknife</u> |
| Reporting | |
| <u>level(#)</u> | set confidence level; default is <u>level(95)</u> |
| <u>nohr</u> | do not report hazard ratios |
| <u>tr</u> | report time ratios |
| <u>noshow</u> | do not show st setting information |
| <u>noheader</u> | suppress header from coefficient table |
| <u>nolrtest</u> | do not perform likelihood-ratio test |
| <u>nocnsreport</u> | do not display constraints |
| <u>display_options</u> | control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling |
| Maximization | |
| <u>maximize_options</u> | control the maximization process; seldom used |
| <u>coeflegend</u> | display legend instead of statistics |

You must `stset` your data before using `streg`; see [ST] [stset](#).

`varlist` may contain factor variables; see [U] [11.4.3 Factor variables](#).

`bootstrap`, `by`, `fp`, `jackknife`, `mfp`, `mi estimate`, `nestreg`, `statsby`, `stepwise`, and `svy` are allowed; see [U] [11.1.10 Prefix commands](#).

`vce(bootstrap)` and `vce(jackknife)` are not allowed with the `mi estimate` prefix; see [MI] [mi estimate](#).

`shared()`, `vce()`, and `noheader` are not allowed with the `svy` prefix; see [SVY] [svy](#).

`fweights`, `iweights`, and `pweights` may be specified using `stset`; see [ST] [stset](#). However, weights may not be specified if you are using the `bootstrap` prefix with the `streg` command.

`coeflegend` does not appear in the dialog box.

See [U] [20 Estimation and postestimation commands](#) for more capabilities of estimation commands.

Options

Model

`noconstant`; see [R] [estimation options](#).

`distribution(distname)` specifies the survival model to be fit. A specified `distribution()` is remembered from one estimation to the next when `distribution()` is not specified.

For instance, typing `streg x1 x2, distribution(weibull)` fits a Weibull model. Subsequently, you do not need to specify `distribution(weibull)` to fit other Weibull regression models.

All Stata estimation commands, including `streg`, redisplay results when you type the command name without arguments. To fit a model with no explanatory variables, type `streg, distribution(distname)...`

`frailty(gamma | invgaussian)` specifies the assumed distribution of the frailty, or heterogeneity.

The estimation results, in addition to the standard parameter estimates, will contain an estimate of the variance of the frailties and a likelihood-ratio test of the null hypothesis that this variance is zero. When this null hypothesis is true, the model reduces to the model with `frailty(distname)` not specified.

A specified `frailty()` is remembered from one estimation to the next when `distribution()` is not specified. When you specify `distribution()`, the previously remembered specification of `frailty()` is forgotten.

`time` specifies that the model be fit in the accelerated failure-time metric rather than in the log relative-hazard metric. This option is valid only for the exponential and Weibull models because these are the only models that have both a proportional hazards and an accelerated failure-time parameterization. Regardless of metric, the likelihood function is the same, and models are equally appropriate viewed in either metric; it is just a matter of changing the interpretation.

`time` must be specified at estimation.

Model 2

`strata(varname)` specifies the stratification ID variable. Observations with equal values of the variable are assumed to be in the same stratum. Stratified estimates (with equal coefficients across strata but intercepts and ancillary parameters unique to each stratum) are then obtained. This option is not available if `frailty(distname)` is specified.

`offset(varname)`; see [R] [estimation options](#).

`shared(varname)` is valid with `frailty()` and specifies a variable defining those groups over which the frailty is shared, analogous to a random-effects model for panel data where `varname` defines the panels. `frailty()` specified without `shared()` treats the frailties as occurring at the observation level.

A specified `shared()` is remembered from one estimation to the next when `distribution()` is not specified. When you specify `distribution()`, the previously remembered specification of `shared()` is forgotten.

`shared()` may not be used with `distribution(ggamma)`, `vce(robust)`, `vce(cluster clustvar)`, `vce(opg)`, the `svy` prefix, or in the presence of delayed entries or gaps.

If `shared()` is specified without `frailty()` and there is no remembered `frailty()` from the previous estimation, `frailty(gamma)` is assumed to provide behavior analogous to `stcox`; see [ST] [stcox](#).

`ancillary(varlist)` specifies that the ancillary parameter for the Weibull, lognormal, Gompertz, and loglogistic distributions and that the first ancillary parameter (sigma) of the generalized log-gamma distribution be estimated as a linear combination of `varlist`. This option may not be used with `frailty(distname)`.

When an ancillary parameter is constrained to be strictly positive, the logarithm of the ancillary parameter is modeled as a linear combination of `varlist`.

`anc2(varlist)` specifies that the second ancillary parameter (kappa) for the generalized log-gamma distribution be estimated as a linear combination of `varlist`. This option may not be used with `frailty(distname)`.

`constraints(constraints)`, `collinear`; see [R] [estimation options](#).

SE/Robust

`vce(vcetype)` specifies the type of standard error reported, which includes types that are derived from asymptotic theory (`oim`, `opg`), that are robust to some kinds of misspecification (`robust`), that allow for intragroup correlation (`cluster clustvar`), and that use bootstrap or jackknife methods (`bootstrap`, `jackknife`); see [R] [vce_option](#).

Reporting

`level(#)`; see [R] [estimation options](#).

`nohr`, which may be specified at estimation or upon redisplaying results, specifies that coefficients rather than exponentiated coefficients be displayed, that is, that coefficients rather than hazard ratios be displayed. This option affects only how coefficients are displayed, not how they are estimated.

This option is valid only for models with a natural proportional-hazards parameterization: exponential, Weibull, and Gompertz. These three models, by default, report hazard ratios (exponentiated coefficients).

`tr` specifies that exponentiated coefficients, which are interpreted as time ratios, be displayed. `tr` is appropriate only for the loglogistic, lognormal, and generalized gamma models, or for the exponential and Weibull models when fit in the accelerated failure-time metric.

`tr` may be specified at estimation or upon replay.

`noshow` prevents `streg` from showing the key `st` variables. This option is rarely used because most people type `stset`, `show` or `stset`, `noshow` to set once and for all whether they want to see these variables mentioned at the top of the output of every `st` command; see [ST] [stset](#).

`noheader` suppresses the output header, either at estimation or upon replay.

`no1rtest` is valid only with frailty models, in which case it suppresses the likelihood-ratio test for significant frailty.

`nocnsreport`; see [R] [estimation options](#).

display_options: `noc1`, `nopvalues`, `noomitted`, `vsquish`, `noemptycells`, `baselevels`, `allbaselevels`, `nofvlabel`, `fvwrap(#)`, `fvwrapon(style)`, `cformat(%fmt)`, `pformat(%fmt)`, `sformat(%fmt)`, and `nolstretch`; see [R] [estimation options](#).

Maximization

maximize_options: `difficult`, `technique(algorithm_spec)`, `iterate(#)`, `[no]log`, `trace`, `gradient`, `showstep`, `hessian`, `showtolerance`, `tolerance(#)`, `ltolerance(#)`, `nrtolerance(#)`, `nonrntolerance`, and `from(init_specs)`; see [R] [maximize](#). These options are seldom used.

Setting the optimization type to `technique(bhhh)` resets the default *vcetype* to `vce(opg)`.

The following option is available with `streg` but is not shown in the dialog box:

`coeflegend`; see [R] [estimation options](#).

Remarks and examples

Remarks are presented under the following headings:

Introduction

Distributions

Weibull and exponential models

Gompertz model

Lognormal and loglogistic models

Generalized gamma model

Examples

Parameterization of ancillary parameters

Stratified estimation

(Unshared-) frailty models

Shared-frailty models

Introduction

What follows is a brief summary of what you can do with `streg`. For a complete tutorial, see [Cleves, Gould, and Marchenko \(2016\)](#), which devotes four chapters to this topic.

Two often-used models for adjusting survivor functions for the effects of covariates are the accelerated failure-time (AFT) model and the multiplicative or proportional hazards (PH) model. In the AFT model, the natural logarithm of the survival time, $\log t$, is expressed as a linear function of the covariates, yielding the linear model

$$\log t_j = \mathbf{x}_j\boldsymbol{\beta} + z_j$$

where \mathbf{x}_j is a vector of covariates, $\boldsymbol{\beta}$ is a vector of regression coefficients, and z_j is the error with density $f()$. The distributional form of the error term determines the regression model. If we let $f()$ be the normal density, the lognormal regression model is obtained. Similarly, by letting $f()$ be the logistic density, the loglogistic regression is obtained. Setting $f()$ equal to the extreme-value density yields the exponential and the Weibull regression models.

The effect of the AFT model is to change the time scale by a factor of $\exp(-\mathbf{x}_j\boldsymbol{\beta})$. Depending on whether this factor is greater or less than 1, time is either accelerated or decelerated (degraded). That is, if a subject at baseline experiences a probability of survival past time t equal to $S(t)$, then a subject with covariates \mathbf{x}_j would have probability of survival past time t equal to $S()$ evaluated at

the point $\exp(-\mathbf{x}_j\beta)t$, instead. Thus accelerated failure time does not imply a positive acceleration of time with the increase of a covariate but instead implies a deceleration of time or, equivalently, an increase in the expected waiting time for failure.

In the PH model, the concomitant covariates have a multiplicative effect on the hazard function

$$h(t_j) = h_0(t)g(\mathbf{x}_j)$$

for some $h_0(t)$, and for $g(\mathbf{x}_j)$, a nonnegative function of the covariates. A popular choice, and the one adopted here, is to let $g(\mathbf{x}_j) = \exp(\mathbf{x}_j\beta)$. The function $h_0(t)$ may either be left unspecified, yielding the Cox proportional hazards model (see [ST] `stcox`), or take a specific parametric form. For the `streg` command, $h_0(t)$ is assumed to be parametric. Three regression models are currently implemented as PH models: the exponential, Weibull, and Gompertz models. The exponential and Weibull models are implemented as both AFT and PH models, and the Gompertz model is implemented only in the PH metric.

The above model allows for the presence of an intercept term, β_0 , within $\mathbf{x}_j\beta$. Thus what is commonly referred to as the *baseline hazard function*—the hazard when all covariates are zero—is actually equal to $h_0(t)\exp(\beta_0)$. That is, the intercept term serves to scale the baseline hazard. Of course, specifying `noconstant` suppresses the intercept or equivalently constrains β_0 to equal zero.

`streg` is suitable only for data that have been `stset`. By `stsetting` your data, you define the variables `_t0`, `_t`, and `_d`, which serve as the trivariate response variable (t_0, t, d) . Each response corresponds to a period under observation, $(t_0, t]$, resulting in either failure ($d = 1$) or right-censoring ($d = 0$) at time t . As a result, `streg` is appropriate for data exhibiting delayed entry, gaps, time-varying covariates, and even multiple-failure data.

Distributions

Six parametric survival distributions are currently supported by `streg`. The parameterization and ancillary parameters for each distribution are summarized in table 1:

Table 1. Parametric survival distributions supported by `streg`

| Distribution | Metric | Survivor function | Parameterization | Ancillary parameters |
|-------------------|--------|---|---|----------------------|
| Exponential | PH | $\exp(-\lambda_j t_j)$ | $\lambda_j = \exp(\mathbf{x}_j\beta)$ | |
| Exponential | AFT | $\exp(-\lambda_j t_j)$ | $\lambda_j = \exp(-\mathbf{x}_j\beta)$ | |
| Weibull | PH | $\exp(-\lambda_j t_j^p)$ | $\lambda_j = \exp(\mathbf{x}_j\beta)$ | p |
| Weibull | AFT | $\exp(-\lambda_j t_j^p)$ | $\lambda_j = \exp(-p\mathbf{x}_j\beta)$ | p |
| Gompertz | PH | $\exp\{-\lambda_j \gamma^{-1}(e^{\gamma t_j} - 1)\}$ | $\lambda_j = \exp(\mathbf{x}_j\beta)$ | γ |
| Lognormal | AFT | $1 - \Phi\left\{\frac{\log(t_j) - \mu_j}{\sigma}\right\}$ | $\mu_j = \mathbf{x}_j\beta$ | σ |
| Loglogistic | AFT | $\{1 + (\lambda_j t_j)^{1/\gamma}\}^{-1}$ | $\lambda_j = \exp(-\mathbf{x}_j\beta)$ | γ |
| Generalized gamma | | | | |
| if $\kappa > 0$ | AFT | $1 - I(\gamma, u)$ | $\mu_j = \mathbf{x}_j\beta$ | σ, κ |
| if $\kappa = 0$ | AFT | $1 - \Phi(z)$ | $\mu_j = \mathbf{x}_j\beta$ | σ, κ |
| if $\kappa < 0$ | AFT | $I(\gamma, u)$ | $\mu_j = \mathbf{x}_j\beta$ | σ, κ |

where PH = proportional hazards, AFT = accelerated failure time, and $\Phi(z)$ is the standard normal cumulative distribution. For the generalized gamma, $\gamma = |\kappa|^{-2}$, $u = \gamma \exp(|\kappa|z)$, $I(a, x)$ is the incomplete gamma function, and $z = \text{sign}(\kappa)\{\log(t_j) - \mu_j\}/\sigma$.

Plotted in figure 1 are example hazard functions for five of the six distributions. The exponential hazard (not separately plotted) is a special case of the Weibull hazard when the Weibull ancillary parameter $p = 1$. The generalized gamma (not plotted) is extremely flexible and therefore can take many shapes.

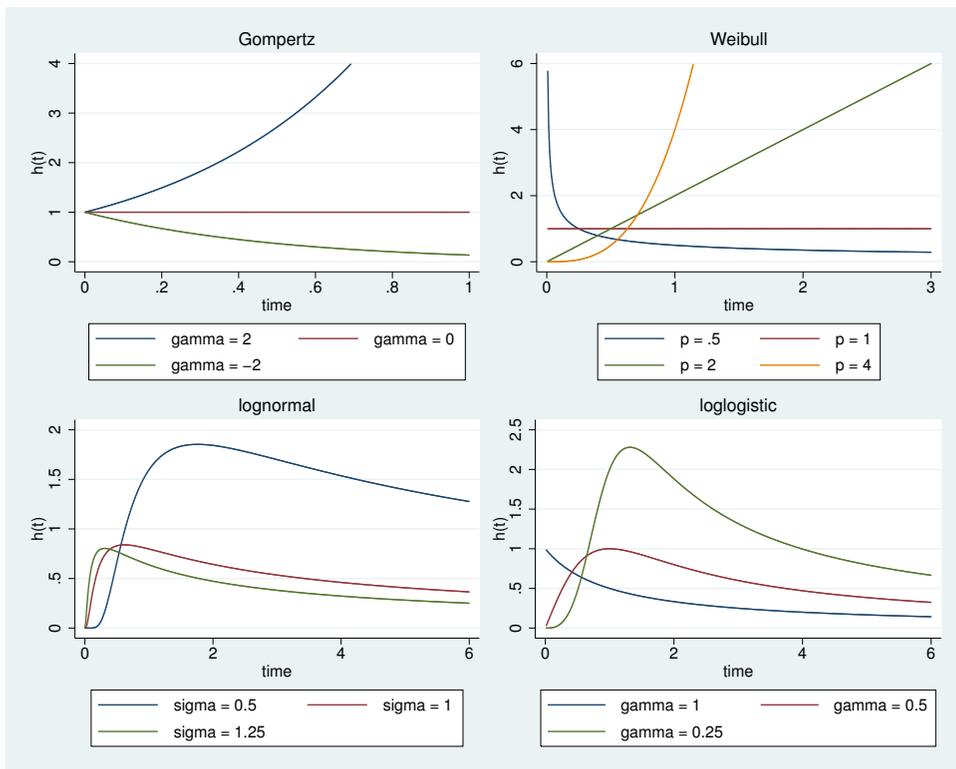


Figure 1. Example plots of hazard functions

Weibull and exponential models

The Weibull and exponential models are parameterized as both PH and AFT models. The Weibull distribution is suitable for modeling data with monotone hazard rates that either increase or decrease exponentially with time, whereas the exponential distribution is suitable for modeling data with constant hazard (see figure 1).

For the PH model, $h_0(t) = 1$ for exponential regression, and $h_0(t) = p t^{p-1}$ for Weibull regression, where p is the shape parameter to be estimated from the data. Some authors refer not to p but to $\sigma = 1/p$.

The AFT model is written as

$$\log(t_j) = \mathbf{x}_j\boldsymbol{\beta}^* + z_j$$

where z_j has an extreme-value distribution scaled by σ . Let $\boldsymbol{\beta}$ be the vector of regression coefficients derived from the PH model so that $\boldsymbol{\beta}^* = -\sigma\boldsymbol{\beta}$. This relationship holds only if the ancillary parameter, p , is a constant; it does not hold when the ancillary parameter is parameterized in terms of covariates.

`streg` uses, by default, for the exponential and Weibull models, the proportional-hazards metric simply because it eases comparison with those results produced by `stcox` (see [ST] `stcox`). You can, however, specify the `time` option to choose the accelerated failure-time parameterization.

The Weibull hazard and survivor functions are

$$h(t) = p\lambda t^{p-1}$$

$$S(t) = \exp(-\lambda t^p)$$

where λ is parameterized as described in table 1. If $p = 1$, these functions reduce to those of the exponential.

Gompertz model

The Gompertz regression is parameterized only as a PH model. First described in 1825, this model has been extensively used by medical researchers and biologists modeling mortality data. The Gompertz distribution implemented is the two-parameter function as described in Lee and Wang (2003), with the following hazard and survivor functions:

$$h(t) = \lambda \exp(\gamma t)$$

$$S(t) = \exp\{-\lambda\gamma^{-1}(e^{\gamma t} - 1)\}$$

The model is implemented by parameterizing $\lambda_j = \exp(\mathbf{x}_j\boldsymbol{\beta})$, implying that $h_0(t) = \exp(\gamma t)$, where γ is an ancillary parameter to be estimated from the data.

This distribution is suitable for modeling data with monotone hazard rates that either increase or decrease exponentially with time (see figure 1).

When γ is positive, the hazard function increases with time; when γ is negative, the hazard function decreases with time; and when γ is zero, the hazard function is equal to λ for all t , so the model reduces to an exponential.

Some recent survival analysis texts, such as Klein and Moeschberger (2003), restrict γ to be strictly positive. If $\gamma < 0$, then as t goes to infinity, the survivor function, $S(t)$, exponentially decreases to a nonzero constant, implying that there is a nonzero probability of never failing (living forever). That is, there is always a nonzero hazard rate, yet it decreases exponentially. By restricting γ to be positive, we know that the survivor function always goes to zero as t tends to infinity.

Although the above argument may be desirable from a mathematical perspective, in Stata's implementation, we took the more traditional approach of not restricting γ . We did this because, in survival studies, subjects are not monitored forever—there is a date when the study ends, and in many investigations, specifically in medical research, an exponentially decreasing hazard rate is clinically appealing.

Lognormal and loglogistic models

The lognormal and loglogistic models are implemented only in the AFT form. These two distributions are similar and tend to produce comparable results. For the lognormal distribution, the natural logarithm of time follows a normal distribution; for the loglogistic distribution, the natural logarithm of time follows a logistic distribution.

The lognormal survivor and density functions are

$$S(t) = 1 - \Phi \left\{ \frac{\log(t) - \mu}{\sigma} \right\}$$

$$f(t) = \frac{1}{t\sigma\sqrt{2\pi}} \exp \left[\frac{-1}{2\sigma^2} \left\{ \log(t) - \mu \right\}^2 \right]$$

where $\Phi(z)$ is the standard normal cumulative distribution function.

The lognormal regression is implemented by setting $\mu_j = \mathbf{x}_j\boldsymbol{\beta}$ and treating the standard deviation, σ , as an ancillary parameter to be estimated from the data.

The loglogistic regression is obtained if z_j has a logistic density. The loglogistic survivor and density functions are

$$S(t) = \{1 + (\lambda t)^{1/\gamma}\}^{-1}$$

$$f(t) = \frac{\lambda^{1/\gamma} t^{1/\gamma-1}}{\gamma \{1 + (\lambda t)^{1/\gamma}\}^2}$$

This model is implemented by parameterizing $\lambda_j = \exp(-\mathbf{x}_j\boldsymbol{\beta})$ and treating the scale parameter γ as an ancillary parameter to be estimated from the data.

Unlike the exponential, Weibull, and Gompertz distributions, the lognormal and the loglogistic distributions are indicated for data exhibiting nonmonotonic hazard rates, specifically initially increasing and then decreasing rates (figure 1).

Thus far we have considered the exponential, Weibull, lognormal, and loglogistic models. These models are sufficiently flexible for many datasets, but further flexibility can be obtained with the generalized gamma model, described below. Alternatively, you might consider using a Royston–Parmar model (Royston and Parmar 2002; Lambert and Royston 2009). Royston–Parmar models are highly flexible alternatives to the exponential, Weibull, lognormal, and loglogistic models that allow extension from proportional hazards to proportional odds and to scaled probit models. Additional flexibility can be obtained with restricted cubic spline functions as alternatives to the linear functions of log time considered in *Introduction*. See Royston and Lambert (2011) for a thorough treatment of this topic.

Generalized gamma model

The generalized gamma model is implemented only in the AFT form. The three-parameter generalized gamma survivor and density functions are

$$S(t) = \begin{cases} 1 - I(\gamma, u), & \text{if } \kappa > 0 \\ 1 - \Phi(z), & \text{if } \kappa = 0 \\ I(\gamma, u), & \text{if } \kappa < 0 \end{cases}$$

$$f(t) = \begin{cases} \frac{\gamma^\gamma}{\sigma t \sqrt{\gamma} \Gamma(\gamma)} \exp(z\sqrt{\gamma} - u), & \text{if } \kappa \neq 0 \\ \frac{1}{\sigma t \sqrt{2\pi}} \exp(-z^2/2), & \text{if } \kappa = 0 \end{cases}$$

where $\gamma = |\kappa|^{-2}$, $z = \text{sign}(\kappa)\{\log(t) - \mu\}/\sigma$, $u = \gamma \exp(|\kappa|z)$, $\Phi(z)$ is the standard normal cumulative distribution function, and $I(a, x)$ is the incomplete gamma function. See the [gammap\(a, x\)](#) entry in [\[FN\] Statistical functions](#) to see how the incomplete gamma function is implemented in Stata.

This model is implemented by parameterizing $\mu_j = \mathbf{x}_j\beta$ and treating the parameters κ and σ as ancillary parameters to be estimated from the data.

The hazard function of the generalized gamma distribution is extremely flexible, allowing for many possible shapes, including as special cases the Weibull distribution when $\kappa = 1$, the exponential when $\kappa = 1$ and $\sigma = 1$, and the lognormal distribution when $\kappa = 0$. The generalized gamma model is, therefore, commonly used for evaluating and selecting an appropriate parametric model for the data. The Wald or likelihood-ratio test can be used to test the hypotheses that $\kappa = 1$ or that $\kappa = 0$.

□ Technical note

Prior to Stata 14, `streg`'s option `distribution(gamma)` was used to fit generalized gamma models. As of Stata 14, the new option for fitting these models is `distribution(ggamma)`. The old option continues to work under version control. This option was renamed to avoid confusion with `mestreg`'s option `distribution(gamma)` for fitting mixed-effects survival gamma models; see [\[ME\] mestreg](#).

□

Examples

▷ Example 1

The Weibull distribution provides a good illustration of `streg` because this distribution is parameterized as both AFT and PH and serves to compare and contrast the two approaches.

We wish to analyze an experiment testing the ability of emergency generators with new-style bearings to withstand overloads. This dataset is described in [\[ST\] stcox](#). This time, we wish to fit a Weibull model:

```
. use http://www.stata-press.com/data/r14/kva
(Generator experiment)
. streg load bearings, distribution(weibull)
      failure _d: 1 (meaning all fail)
      analysis time _t: failtime
```

Fitting constant-only model:

```
Iteration 0: log likelihood = -13.666193
Iteration 1: log likelihood = -9.7427276
Iteration 2: log likelihood = -9.4421169
Iteration 3: log likelihood = -9.4408287
Iteration 4: log likelihood = -9.4408286
```

Fitting full model:

```
Iteration 0: log likelihood = -9.4408286
Iteration 1: log likelihood = -2.078323
Iteration 2: log likelihood = 5.2226016
Iteration 3: log likelihood = 5.6745808
Iteration 4: log likelihood = 5.6934031
Iteration 5: log likelihood = 5.6934189
Iteration 6: log likelihood = 5.6934189
```

Weibull regression -- log relative-hazard form

```
No. of subjects =          12          Number of obs   =          12
No. of failures =          12
Time at risk   =          896
Log likelihood =    5.6934189
LR chi2(2)     =          30.27
Prob > chi2    =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| load | 1.599315 | .1883807 | 3.99 | 0.000 | 1.269616 | 2.014631 |
| bearings | .1887995 | .1312109 | -2.40 | 0.016 | .0483546 | .7371644 |
| _cons | 2.51e-20 | 2.66e-19 | -4.26 | 0.000 | 2.35e-29 | 2.68e-11 |
| /ln_p | 2.051552 | .2317074 | 8.85 | 0.000 | 1.597414 | 2.505691 |
| p | 7.779969 | 1.802677 | | | 4.940241 | 12.25202 |
| 1/p | .1285352 | .0297826 | | | .0816192 | .2024193 |

Because we did not specify otherwise, the estimation took place in the hazard metric, which is the default for `distribution(weibull)`. The estimates are directly comparable to those produced by `stcox`: `stcox` estimated a hazard ratio of 1.526 for load and 0.0636 for bearings.

However, we estimated the baseline hazard function as well, assuming that it is Weibull. The estimates are the full maximum-likelihood estimates. The shape parameter is fit as $\ln p$, but `streg` then reports p and $1/p = \sigma$ so that you can think about the parameter however you wish.

We find that p is greater than 1, which means that the hazard of failure increases with time and, here, increases dramatically. After 100 hours, the bearings are more than 1 million times more likely to fail per second than after 10 hours (or, to be precise, $(100/10)^{7.78-1}$). From our knowledge of generators, we would expect this; it is the accumulation of heat due to friction that causes bearings to expand and seize.

□ Technical note

Regression results are often presented in a metric other than the natural regression coefficients, that is, as hazard ratios, relative risk ratios, odds ratios, etc. In those cases, standard errors are calculated using the delta method.

However, the Z test and p -values given are calculated from the natural regression coefficients and standard errors. Although a test based on, say, a hazard ratio and its standard error would be asymptotically equivalent to that based on a regression coefficient, in real samples a hazard ratio will tend to have a more skewed distribution because it is an exponentiated regression coefficient. Also, it is more natural to think of these tests as testing whether a regression coefficient is nonzero, rather than testing whether a transformed regression coefficient is unequal to some nonzero value (one for a hazard ratio).

Finally, the confidence intervals given are obtained by transforming the endpoints of the corresponding confidence interval for the untransformed regression coefficient. This ensures that, say, strictly positive quantities such as hazard ratios have confidence intervals that do not overlap zero. □

▷ Example 2

The [previous estimation](#) took place in the PH metric, and exponentiated coefficients—hazard ratios—were reported. If we want to see the unexponentiated coefficients, we could redisplay results and specify the `nohr` option:

```
. streg, nohr
Weibull regression -- log relative-hazard form
No. of subjects =          12          Number of obs   =          12
No. of failures =          12
Time at risk    =          896
Log likelihood  =    5.6934189          LR chi2(2)      =          30.27
                                          Prob > chi2    =          0.0000
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|-----------|-----------|-------|-------|----------------------|-----------|
| load | .4695753 | .1177884 | 3.99 | 0.000 | .2387143 | .7004363 |
| bearings | -1.667069 | .6949745 | -2.40 | 0.016 | -3.029194 | -.3049443 |
| _cons | -45.13191 | 10.60663 | -4.26 | 0.000 | -65.92053 | -24.34329 |
| /ln_p | 2.051552 | .2317074 | 8.85 | 0.000 | 1.597414 | 2.505691 |
| p | 7.779969 | 1.802677 | | | 4.940241 | 12.25202 |
| 1/p | .1285352 | .0297826 | | | .0816192 | .2024193 |

▷ Example 3

We could just as well have fit this model in the AFT metric:

```
. streg load bearings, d(weibull) time nolog
      failure _d: 1 (meaning all fail)
      analysis time _t: failtime

Weibull regression -- accelerated failure-time form
No. of subjects =          12          Number of obs   =          12
No. of failures =          12
Time at risk   =          896
Log likelihood =    5.6934189          LR chi2(2)      =          30.27
                                          Prob > chi2     =          0.0000
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|----------|-----------|-------|-------|----------------------|-----------|
| load | -.060357 | .0062214 | -9.70 | 0.000 | -.0725507 | -.0481632 |
| bearings | .2142771 | .0746451 | 2.87 | 0.004 | .0679753 | .3605789 |
| _cons | 5.80104 | .1752301 | 33.11 | 0.000 | 5.457595 | 6.144485 |
| /ln_p | 2.051552 | .2317074 | 8.85 | 0.000 | 1.597414 | 2.505691 |
| p | 7.779969 | 1.802677 | | | 4.940241 | 12.25202 |
| 1/p | .1285352 | .0297826 | | | .0816192 | .2024193 |

This is the same model we previously fit, but it is presented in a different metric. Calling the previous coefficients b , these coefficients are $-\sigma b = -b/p$. For instance, in the [previous example](#), the coefficient on load was reported as 0.4695753, and $-0.4695753/7.779969 = -0.06035696$. `d()` is a convenient shorthand for `distribution()`.

◀

▷ Example 4

`streg` may also be applied to more complicated data. Below we have multiple records per subject on a failure that can occur repeatedly:

```
. use http://www.stata-press.com/data/r14/mfail3
. stdescribe
```

| Category | total | per subject | | | |
|--------------------|--------|-------------|-----|--------|-----|
| | | mean | min | median | max |
| no. of subjects | 926 | | | | |
| no. of records | 1734 | 1.87257 | 1 | 2 | 4 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 470.6857 | 1 | 477 | 960 |
| subjects with gap | 6 | | | | |
| time on gap if gap | 411 | 68.5 | 16 | 57.5 | 133 |
| time at risk | 435444 | 470.2419 | 1 | 477 | 960 |
| failures | 808 | .8725702 | 0 | 1 | 3 |

In this dataset, subjects have up to four records (most have two) and have up to three failures (most have one) and, although you cannot tell from the above output, the data have time-varying covariates, as well. There are even six subjects with gaps in their histories, meaning that, for a while, they went unobserved. Although we could estimate in the AFT metric, it is easier to interpret results in the PH metric (or the log relative-hazard metric, as it is also known):

```
. streg x1 x2, d(weibull) vce(robust)
```

```
Fitting constant-only model:
```

```
Iteration 0: log pseudolikelihood = -1398.2504
Iteration 1: log pseudolikelihood = -1382.8224
Iteration 2: log pseudolikelihood = -1382.7457
Iteration 3: log pseudolikelihood = -1382.7457
```

```
Fitting full model:
```

```
Iteration 0: log pseudolikelihood = -1382.7457
Iteration 1: log pseudolikelihood = -1328.4186
Iteration 2: log pseudolikelihood = -1326.4483
Iteration 3: log pseudolikelihood = -1326.4449
Iteration 4: log pseudolikelihood = -1326.4449
```

```
Weibull regression -- log relative-hazard form
```

```
No. of subjects      =          926          Number of obs      =          1,734
No. of failures      =           808
Time at risk        =         435444
Log pseudolikelihood = -1326.4449          Wald chi2(2)        =          154.45
                                                Prob > chi2         =           0.0000
```

```
(Std. Err. adjusted for 926 clusters in id)
```

| _t | Haz. Ratio | Robust Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|------------|---------------------|--------|-------|----------------------|----------|
| x1 | 2.240069 | .1812848 | 9.97 | 0.000 | 1.911504 | 2.625111 |
| x2 | .3206515 | .0504626 | -7.23 | 0.000 | .2355458 | .436507 |
| _cons | .0006962 | .0001792 | -28.25 | 0.000 | .0004204 | .001153 |
| /ln_p | .1771265 | .0310111 | 5.71 | 0.000 | .1163458 | .2379071 |
| p | 1.193782 | .0370205 | | | 1.123384 | 1.268591 |
| 1/p | .8376738 | .0259772 | | | .7882759 | .8901674 |

A one-unit change in x_1 approximately doubles the hazard of failure, whereas a one-unit change in x_2 cuts the hazard to one-third its previous value. We also see that these data are close to being exponentially distributed; p is nearly 1.

Above we mentioned that interpreting results in the PH metric is easier, though regression coefficients are not difficult to interpret in the AFT metric. A positive coefficient means that time is decelerated by a unit increase in the covariate in question. This may seem awkward, but think of this instead as a unit increase in the covariate causing a delay in failure and thus *increasing* the expected time until failure.

The difficulty that arises with the AFT metric is merely that it places an emphasis on $\log(\text{time-to-failure})$ rather than risk (hazard) of failure. With this emphasis usually comes a desire to predict the time to failure, and therein lies the difficulty with complex survival data. Predicting the $\log(\text{time to failure})$ with `predict` assumes that the subject is at risk from time 0 until failure and has a fixed covariate pattern over this period. With these data, such assumptions produce predictions having little to do with the test subjects, who exhibit not only time-varying covariates but also multiple failures.

Predicting time to failure with complex survival data is difficult regardless of the metric under which estimation took place. Those who estimate in the PH metric are probably used to dealing with results from Cox regression, of which predicted time to failure is typically not the focus.

▷ Example 5

The multiple-failure data above are close enough to exponentially distributed that we will reestimate using exponential regression:

```
. streg x1 x2, d(exp) vce(robust)
Iteration 0:  log pseudolikelihood = -1398.2504
Iteration 1:  log pseudolikelihood = -1343.6083
Iteration 2:  log pseudolikelihood = -1341.5932
Iteration 3:  log pseudolikelihood = -1341.5893
Iteration 4:  log pseudolikelihood = -1341.5893
Exponential regression -- log relative-hazard form
No. of subjects      =           926           Number of obs      =           1,734
No. of failures      =           808
Time at risk        =           435444
Log pseudolikelihood = -1341.5893           Wald chi2(2)       =           166.92
                                                    Prob > chi2       =           0.0000
                                                    (Std. Err. adjusted for 926 clusters in id)
```

| _t | Haz. Ratio | Robust Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|------------|------------------|--------|-------|----------------------|----------|
| x1 | 2.19065 | .1684399 | 10.20 | 0.000 | 1.884186 | 2.54696 |
| x2 | .3037259 | .0462489 | -7.83 | 0.000 | .2253552 | .4093511 |
| _cons | .0024536 | .0001535 | -96.05 | 0.000 | .0021704 | .0027738 |



□ Technical note

For our “complex” survival data, we specified `vce(robust)` when fitting the Weibull and exponential models. This was because these data were `stset` with an `id()` variable, and given the time-varying covariates and multiple failures, it is important not to assume that the observations within each subject are independent. When we specified `vce(robust)`, it was implicit that we were “clustering” on the groups defined by the `id()` variable.

You might sometimes have multiple observations per subject, which exist merely as a result of the data-organization mechanism and are not used to record gaps, time-varying covariates, or multiple failures. Such data could be collapsed into single-observation-per-subject data with no loss of information. In these cases, we refer to splitting the observations to form multiple observations per subject as *noninformative*. When the episode-splitting is noninformative, the model-based (nonrobust) standard errors produced will be the same as those produced when the data are collapsed into single records per subject. Thus, for these type of data, clustering of these multiple observations that results from specifying `vce(robust)` is not critical.



▷ Example 6

A reasonable question to ask is, “Given that we have several possible parametric models, how can we select one?” When parametric models are nested, the likelihood-ratio or Wald test can be used to discriminate between them. This can certainly be done for Weibull versus exponential or gamma versus Weibull or lognormal. When models are not nested, however, these tests are inappropriate, and the task of discriminating between models becomes more difficult. A common approach to this problem is to use the Akaike information criterion (AIC). Akaike (1974) proposed penalizing each log likelihood to reflect the number of parameters being estimated in a particular model and then comparing them. Here the AIC can be defined as

$$\text{AIC} = -2(\log \text{likelihood}) + 2(c + p + 1)$$

where c is the number of model covariates and p is the number of model-specific ancillary parameters listed in [table 1](#). Although the best-fitting model is the one with the largest log likelihood, the preferred model is the one with the smallest AIC value. The AIC value may be obtained by using the `estat ic` postestimation command; see [\[R\] estat ic](#).

Using `cancer.dta` distributed with Stata, let's first fit a generalized gamma model and test the hypothesis that $\kappa = 0$ (test for the appropriateness of the lognormal) and then test the hypothesis that $\kappa = 1$ (test for the appropriateness of the Weibull).

```
. use http://www.stata-press.com/data/r14/cancer
(Patient Survival in Drug Trial)
. stset studytime, failure(died)
(output omitted)
. replace drug = drug==2 | drug==3 // 0, placebo : 1, nonplacebo
(48 real changes made)
. streg drug age, d(ggamma) nolog
      failure_d: died
      analysis time _t: studytime
Generalized gamma regression -- accelerated failure-time form
No. of subjects =          48                Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -42.452006                LR chi2(2)       =          36.07
                                                Prob > chi2     =          0.0000
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|-----------|-----------|-------|-------|----------------------|-----------|
| drug | 1.394658 | .2557198 | 5.45 | 0.000 | .893456 | 1.895859 |
| age | -.0780416 | .0227978 | -3.42 | 0.001 | -.1227245 | -.0333587 |
| _cons | 6.456091 | 1.238457 | 5.21 | 0.000 | 4.02876 | 8.883421 |
| /ln_sig | -.3793632 | .183707 | -2.07 | 0.039 | -.7394222 | -.0193041 |
| /kappa | .4669252 | .5419478 | 0.86 | 0.389 | -.595273 | 1.529123 |
| sigma | .684297 | .1257101 | | | .4773897 | .980881 |

The Wald test of the hypothesis that $\kappa = 0$ (test for the appropriateness of the lognormal) is reported in the output above. The p -value is 0.389, suggesting that lognormal might be an adequate model for these data.

The Wald test for $\kappa = 1$ is

```
. test [kappa]_cons = 1
( 1) [kappa]_cons = 1
      chi2( 1) =    0.97
      Prob > chi2 =    0.3253
```

providing some support against rejecting the Weibull model.

We now fit the exponential, Weibull, loglogistic, and lognormal models separately. To directly compare coefficients, we will ask Stata to report the exponential and Weibull models in AFT form by specifying the `time` option. The output from fitting these models and the results from the generalized gamma model are summarized in [table 2](#).

Table 2. Results obtained from `streg`, using `cancer.dta` with `drug` as an indicator variable

| Parameter | Exponential | Weibull | Lognormal | Loglogistic | Generalized gamma |
|----------------|-------------|------------|------------|-------------|----------------------|
| Age | -0.0886715 | -0.0714323 | -0.0833996 | -0.0803289 | -0.078042 |
| Drug | 1.682625 | 1.305563 | 1.445838 | 1.420237 | 1.394658 |
| Constant | 7.146218 | 6.289679 | 6.580887 | 6.446711 | 6.456091 |
| Ancillary | | 1.682751 | 0.751136 | 0.429276 | 0.684297 |
| Kappa | | | | | 0.466925 |
| Log likelihood | -48.397094 | -42.931335 | -42.800864 | -43.21698 | -42.452006 |
| AIC | 102.7942 | 93.86267 | 93.60173 | 94.43396 | 94.90401 |

The largest log likelihood was obtained for the generalized gamma model; however, the lognormal model is preferred by the AIC.

◀

Parameterization of ancillary parameters

By default, all ancillary parameters are estimated as being constant. For example, the ancillary parameter, p , of the Weibull distribution is assumed to be a constant that is not dependent on any covariates. `streg`'s `ancillary()` and `anc2()` options allow for complete parameterization of parametric survival models. By specifying, for example,

```
. streg x1 x2, d(weibull) ancillary(x2 z1 z2)
```

both λ and the ancillary parameter, p , are parameterized in terms of covariates.

Ancillary parameters are usually restricted to be strictly positive, in which case the logarithm of the ancillary parameter is modeled using a linear predictor, which can assume any value on the real line.

▶ Example 7

Consider a dataset in which we model the time until hip fracture as Weibull for patients on the basis of age, sex, and whether the patient wears a hip-protective device (variable `protect`). We believe that the hazard is scaled according to sex and the presence of the device but believe the hazards for both sexes to be of different *shapes*.

```

. use http://www.stata-press.com/data/r14/hip3, clear
(hip fracture study)
. streg protect age, d(weibull) ancillary(male) nolog
      failure _d: fracture
      analysis time _t: time1
      id: id

Weibull regression -- log relative-hazard form
No. of subjects =          148          Number of obs   =          206
No. of failures =           37
Time at risk   =          1703
Log likelihood = -69.323532          LR chi2(2)       =          39.80
                                          Prob > chi2     =          0.0000

```

| | _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------|---------|-----------|-----------|-------|-------|----------------------|-----------|
| _t | protect | -2.130058 | .3567005 | -5.97 | 0.000 | -2.829178 | -1.430938 |
| | age | .0939131 | .0341107 | 2.75 | 0.006 | .0270573 | .1607689 |
| | _cons | -10.17575 | 2.551821 | -3.99 | 0.000 | -15.17722 | -5.174269 |
| ln_p | male | -.4887189 | .185608 | -2.63 | 0.008 | -.8525039 | -.1249339 |
| | _cons | .4540139 | .1157915 | 3.92 | 0.000 | .2270667 | .6809611 |

From our estimation results, we see that $\ln(\hat{p}) = 0.454$ for females and $\ln(\hat{p}) = 0.454 - 0.489 = -0.035$ for males. Thus $\hat{p} = 1.57$ for females and $\hat{p} = 0.97$ for males. When we combine this with the main equation in the model, the estimated hazards are then

$$\hat{h}(t_j | \mathbf{x}_j) = \begin{cases} \exp(-10.18 - 2.13\text{protect}_j + 0.09\text{age}_j) 1.57t_j^{0.57} & \text{if female} \\ \exp(-10.18 - 2.13\text{protect}_j + 0.09\text{age}_j) 0.97t_j^{-0.03} & \text{if male} \end{cases}$$

If we believe this model, we would say that the hazard for males given age and protect is almost constant over time.

Contrast this with what we obtain if we type

```

. streg protect age if male, d(weibull)
. streg protect age if !male, d(weibull)

```

which is completely general, because not only will the shape parameter, p , differ over both sexes, but the regression coefficients will as well.

◀

The `anc2()` option is for use only with the gamma regression model, because it contains two ancillary parameters—`anc2()` is used to parametrize κ .

Stratified estimation

When we type

```

. streg xvars, d(distname) strata(varname)

```

we are asking that a completely stratified model be fit. By *completely stratified*, we mean that both the model's intercept and any ancillary parameters are allowed to vary for each level of the strata variable. That is, we are constraining the coefficients on the covariates to be the same across strata but allowing the intercept and ancillary parameters to vary.

▷ Example 8

We demonstrate this by fitting a stratified Weibull model to the cancer data, with the drug variable left in its original state: `drug==1` refers to the placebo, and `drug==2` and `drug==3` correspond to two alternative treatments.

```
. use http://www.stata-press.com/data/r14/cancer
(Patient Survival in Drug Trial)
. stset studytime, failure(died)
(output omitted)
. streg age, d(weibull) strata(drug) nolog
      failure _d: died
      analysis time _t: studytime
Weibull regression -- log relative-hazard form
No. of subjects =          48      Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -41.113074      LR chi2(3)      =          16.58
                                      Prob > chi2    =          0.0009
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|-----------|-----------|-------|-------|----------------------|-----------|
| _t | | | | | | |
| age | .1212332 | .0367538 | 3.30 | 0.001 | .049197 | .1932694 |
| _Sdrug_2 | -4.561178 | 2.339448 | -1.95 | 0.051 | -9.146411 | .0240556 |
| _Sdrug_3 | -3.715737 | 2.595986 | -1.43 | 0.152 | -8.803776 | 1.372302 |
| _cons | -10.36921 | 2.341022 | -4.43 | 0.000 | -14.95753 | -5.780896 |
| ln_p | | | | | | |
| _Sdrug_2 | .4872195 | .332019 | 1.47 | 0.142 | -.1635257 | 1.137965 |
| _Sdrug_3 | .2194213 | .4079989 | 0.54 | 0.591 | -.5802418 | 1.019084 |
| _cons | .4541282 | .1715663 | 2.65 | 0.008 | .1178645 | .7903919 |

◀

Completely stratified models are fit by first generating stratum-specific indicator variables (dummy variables) and then adding these as independent variables in the model and as covariates in the ancillary parameter. The `strata()` option is thus merely a shorthand method for generating the indicator variables from the drug categories and then placing these indicators in *both* the main equation and the ancillary equation(s).

We associate the term *stratification* with this process by noting that the intercept term of the main equation is a component of the baseline hazard (or baseline survivor) function. By allowing this intercept, as well as the ancillary shape parameter, to vary with respect to the strata, we allow the baseline functions to completely vary over the strata, analogous to a stratified Cox model.

▷ Example 9

We can produce a less-stratified model by specifying a factor variable in the `ancillary()` option.

```
. streg age, d(weibull) ancillary(i.drug) nolog
      failure _d: died
      analysis time _t: studytime
Weibull regression -- log relative-hazard form
No. of subjects =          48          Number of obs   =          48
No. of failures =          31
Time at risk   =          744
Log likelihood = -44.596379          LR chi2(1)       =          9.61
                                          Prob > chi2    =          0.0019
```

| | _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] |
|------|-------|-----------|-----------|-------|-------|----------------------|
| _t | age | .1126419 | .0362786 | 3.10 | 0.002 | .0415373 .1837466 |
| | _cons | -10.95772 | 2.308489 | -4.75 | 0.000 | -15.48227 -6.433162 |
| | | | | | | |
| ln_p | drug | | | | | |
| | 2 | -.3279568 | .11238 | -2.92 | 0.004 | -.5482176 -.107696 |
| | 3 | -.4775351 | .1091141 | -4.38 | 0.000 | -.6913948 -.2636755 |
| | _cons | .6684086 | .1327284 | 5.04 | 0.000 | .4082657 .9285514 |
| | | | | | | |

By doing this, we are restricting not only the coefficients on the covariates to be the same across “strata” but also the intercept, while allowing only the ancillary parameter to differ.

◀

By using `ancillary()` or `strata()`, we may thus consider a wide variety of models, depending on what we believe about the effect of the covariate(s) in question. For example, when fitting a Weibull PH model to the cancer data, we may choose from many models, depending on what we want to assume is the effect of the categorical variable `drug`. For all models considered below, we assume implicitly that the effect of `age` is proportional on the hazard function.

1. `drug` has no effect:

```
. streg age, d(weibull)
```

2. The effect of `drug` is proportional on the hazard (scale), and the effect of `age` is the same for each level of `drug`:

```
. streg age i.drug, d(weibull)
```

3. `drug` affects the shape of the hazard, and the effect of `age` is the same for each level of `drug`:

```
. streg age, d(weibull) ancillary(i.drug)
```

4. `drug` affects both the scale and shape of the hazard, and the effect of `age` is the same for each level of `drug`:

```
. streg age, d(weibull) strata(drug)
```

5. `drug` affects both the scale and shape of the hazard, and the effect of `age` is different for each level of `drug`:

```
. streg drug##c.age, d(weibull) strata(drug)
```

These models may be compared using Wald or likelihood-ratio tests when the models in question are nested (such as 3 nested within 4) or by using the AIC for nonnested models.

Everything we said regarding the modeling of ancillary parameters and stratification applies to AFT models as well, for which interpretations may be stated in terms of the baseline survivor function, that is, the unaccelerated probability of survival past time t .

□ Technical note

When fitting PH models, `streg` will, by default, display the exponentiated regression coefficients, labeled as hazard ratios. However, in our previous examples using `ancillary()` and `strata()`, the regression outputs displayed the untransformed coefficients instead. This change in behavior has to do with the modeling of the ancillary parameter. When we use one or more covariates from the main equation to model an ancillary parameter, hazard ratios (and time ratios for AFT models) lose their interpretation. `streg`, as a precaution, disallows the display of hazard/time ratios when `ancillary()`, `anc2()`, or `strata()` is specified.

Keep this in mind when comparing results across various model specifications. For example, when comparing a stratified Weibull PH model to a standard Weibull PH model, be sure that the latter is displayed using the `nohr` option. □

(Unshared-) frailty models

A frailty model is a survival model with unobservable heterogeneity, or *frailty*. At the observation level, frailty is introduced as an unobservable multiplicative effect, α , on the hazard function, such that

$$h(t|\alpha) = \alpha h(t)$$

where $h(t)$ is a nonfrailty hazard function, say, the hazard function of any of the six parametric models supported by `streg` described earlier in this entry. The frailty, α , is a random positive quantity and, for model identifiability, is assumed to have mean 1 and variance θ .

Exploiting the relationship between the cumulative hazard function and survivor function yields the expression for the survivor function, given the frailty

$$S(t|\alpha) = \exp \left\{ - \int_0^t h(u|\alpha) du \right\} = \exp \left\{ -\alpha \int_0^t \frac{f(u)}{S(u)} du \right\} = \{S(t)\}^\alpha$$

where $S(t)$ is the survivor function that corresponds to $h(t)$.

Because α is unobservable, it must be integrated out of $S(t|\alpha)$ to obtain the unconditional survivor function. Let $g(\alpha)$ be the probability density function of α , in which case an estimable form of our frailty model is achieved as

$$S_\theta(t) = \int_0^\infty S(t|\alpha) g(\alpha) d\alpha = \int_0^\infty \{S(t)\}^\alpha g(\alpha) d\alpha$$

Given the unconditional survivor function, we can obtain the unconditional hazard and density in the usual way:

$$f_{\theta}(t) = -\frac{d}{dt}S_{\theta}(t) \quad h_{\theta}(t) = \frac{f_{\theta}(t)}{S_{\theta}(t)}$$

Hence, an unshared-frailty model is merely a typical parametric survival model, with the additional estimation of an overdispersion parameter, θ . In a standard survival regression, the likelihood calculations are based on $S(t)$, $h(t)$, and $f(t)$. In an unshared-frailty model, the likelihood is based analogously on $S_{\theta}(t)$, $h_{\theta}(t)$, and $f_{\theta}(t)$.

At this stage, the only missing piece is the choice of frailty distribution, $g(\alpha)$. In theory, any continuous distribution supported on the positive numbers that has expectation 1 and finite variance θ is allowed here. For mathematical tractability, however, we limit the choice to either the gamma($1/\theta, \theta$) distribution or the inverse-Gaussian distribution with parameters 1 and $1/\theta$, denoted as IG($1, 1/\theta$). The gamma(a, b) distribution has probability density function

$$g(x) = \frac{x^{a-1}e^{-x/b}}{\Gamma(a)b^a}$$

and the IG(a, b) distribution has density

$$g(x) = \left(\frac{b}{2\pi x^3}\right)^{1/2} \exp\left\{-\frac{b}{2a}\left(\frac{x}{a} - 2 + \frac{a}{x}\right)\right\}$$

Therefore, performing the integrations described above will show that specifying `frailty(gamma)` will result in the frailty survival model (in terms of the nonfrailty survivor function, $S(t)$)

$$S_{\theta}(t) = [1 - \theta \log \{S(t)\}]^{-1/\theta}$$

Specifying `frailty(invgaussian)` will give

$$S_{\theta}(t) = \exp\left\{\frac{1}{\theta}\left(1 - [1 - 2\theta \log \{S(t)\}]^{1/2}\right)\right\}$$

Regardless of the choice of frailty distribution, $\lim_{\theta \rightarrow 0} S_{\theta}(t) = S(t)$, and thus the frailty model reduces to $S(t)$ when there is no heterogeneity present.

When using frailty models, distinguish between the hazard faced by the individual (subject), $\alpha h(t)$, and the “average” hazard for the population, $h_{\theta}(t)$. Similarly, an individual will have probability of survival past time t equal to $\{S(t)\}^{\alpha}$, whereas $S_{\theta}(t)$ will measure the proportion of the population surviving past time t . You specify $S(t)$ as before with `distribution(distname)`, and the list of possible parametric forms for $S(t)$ is given in [table 1](#). Thus when you specify `distribution()` you are specifying a model for an individual with frailty equal to one. Specifying `frailty(distname)` determines which of the two above forms for $S_{\theta}(t)$ is used.

The output of the estimation remains unchanged from the nonfrailty version, except for the additional estimation of θ and a likelihood-ratio test of $H_0: \theta = 0$. For more information on frailty models, [Hougaard \(1986\)](#) offers an excellent introduction. For a Stata-specific overview, see [Gutierrez \(2002\)](#).

▷ Example 10

Consider as an example a survival analysis of data on women with breast cancer. Our hypothetical dataset consists of analysis times on 80 women with covariates `age`, `smoking`, and `dietfat`, which measures the average weekly calories from fat ($\times 10^3$) in the patient's diet over the course of the study.

```
. use http://www.stata-press.com/data/r14/bc
. list in 1/12
```

| | age | smoking | dietfat | t | dead |
|-----|-----|---------|---------|------|------|
| 1. | 30 | 1 | 4.919 | 14.2 | 0 |
| 2. | 50 | 0 | 4.437 | 8.21 | 1 |
| 3. | 47 | 0 | 5.85 | 5.64 | 1 |
| 4. | 49 | 1 | 5.149 | 4.42 | 1 |
| 5. | 52 | 1 | 4.363 | 2.81 | 1 |
| | | | | | |
| 6. | 29 | 0 | 6.153 | 35 | 0 |
| 7. | 49 | 1 | 3.82 | 4.57 | 1 |
| 8. | 27 | 1 | 5.294 | 35 | 0 |
| 9. | 47 | 0 | 6.102 | 3.74 | 1 |
| 10. | 59 | 0 | 4.446 | 2.29 | 1 |
| | | | | | |
| 11. | 35 | 0 | 6.203 | 15.3 | 0 |
| 12. | 26 | 0 | 4.515 | 35 | 0 |

The data are well fit by a Weibull model for the distribution of survival time conditional on age, smoking, and dietary fat. By omitting the `dietfat` variable from the model, we hope to introduce unobserved heterogeneity.

```
. stset t, fail(dead)
  (output omitted)
. streg age smoking, d(weibull) frailty(gamma)
      failure _d:  dead
      analysis time _t:  t
```

Fitting Weibull model:

Fitting constant-only model:

```
Iteration 0:  log likelihood = -137.15363
Iteration 1:  log likelihood = -136.3927
Iteration 2:  log likelihood = -136.01557
Iteration 3:  log likelihood = -136.01202
Iteration 4:  log likelihood = -136.01201
```

Fitting full model:

```
Iteration 0:  log likelihood = -85.933969
Iteration 1:  log likelihood = -73.61173
Iteration 2:  log likelihood = -68.999447
Iteration 3:  log likelihood = -68.340858
Iteration 4:  log likelihood = -68.136187
Iteration 5:  log likelihood = -68.135804
Iteration 6:  log likelihood = -68.135804
```

Weibull regression -- log relative-hazard form

Gamma frailty

```

No. of subjects =          80          Number of obs   =          80
No. of failures =          58
Time at risk   =       1257.07

Log likelihood =  -68.135804          LR chi2(2)      =       135.75
                                          Prob > chi2    =       0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.475948 | .1379987 | 4.16 | 0.000 | 1.228811 | 1.772788 |
| smoking | 2.788548 | 1.457031 | 1.96 | 0.050 | 1.00143 | 7.764894 |
| _cons | 4.57e-11 | 2.38e-10 | -4.57 | 0.000 | 1.70e-15 | 1.23e-06 |
| /ln_p | 1.087761 | .222261 | 4.89 | 0.000 | .6521376 | 1.523385 |
| /ln_the | .3307466 | .5250758 | 0.63 | 0.529 | -.698383 | 1.359876 |
| p | 2.967622 | .6595867 | | | 1.91964 | 4.587727 |
| 1/p | .3369701 | .0748953 | | | .2179729 | .520931 |
| theta | 1.392007 | .7309092 | | | .4973889 | 3.895711 |

```
LR test of theta=0:  chibar2(01) = 22.57          Prob >= chibar2 = 0.000
```

We could also use an inverse-Gaussian distribution to model the heterogeneity.

```
. streg age smoking, d(weibull) frailty(invgauss) nolog
```

```

failure _d:  dead
analysis time _t:  t

```

Weibull regression -- log relative-hazard form

Inverse-Gaussian frailty

```

No. of subjects =          80          Number of obs   =          80
No. of failures =          58
Time at risk   =       1257.07

Log likelihood =  -73.838578          LR chi2(2)      =       125.44
                                          Prob > chi2    =       0.0000

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.284133 | .0463256 | 6.93 | 0.000 | 1.196473 | 1.378217 |
| smoking | 2.905409 | 1.252785 | 2.47 | 0.013 | 1.247892 | 6.764528 |
| _cons | 1.11e-07 | 2.34e-07 | -7.63 | 0.000 | 1.83e-09 | 6.79e-06 |
| /ln_p | .7173904 | .1434382 | 5.00 | 0.000 | .4362567 | .9985241 |
| /ln_the | .2374778 | .8568064 | 0.28 | 0.782 | -1.441832 | 1.916788 |
| p | 2.049079 | .2939162 | | | 1.546906 | 2.714273 |
| 1/p | .4880241 | .0700013 | | | .3684228 | .6464518 |
| theta | 1.268047 | 1.086471 | | | .2364941 | 6.799082 |

```
LR test of theta=0:  chibar2(01) = 11.16          Prob >= chibar2 = 0.000
```

The results are similar with respect to the choice of frailty distribution, with the gamma frailty model producing a slightly higher likelihood. Both models show a statistically significant level of unobservable heterogeneity because the p -value for the likelihood-ratio (LR) test of $H_0: \theta = 0$ is virtually zero in both cases.

□ Technical note

With gamma-distributed or inverse-Gaussian-distributed frailty, hazard ratios decay over time in favor of the *frailty effect*, and thus the displayed “Haz. Ratio” in the above output is actually the hazard ratio only for $t = 0$. The degree of decay depends on θ . Should the estimated θ be close to zero, the hazard ratios regain their usual interpretation. The rate of decay and the limiting hazard ratio differ between the gamma and inverse-Gaussian models; see [Gutierrez \(2002\)](#) for details.

For this reason, many researchers prefer fitting frailty models in the AFT metric because the interpretation of regression coefficients is unchanged by the frailty—the factors in question serve to either accelerate or decelerate the survival experience. The only difference is that with frailty models, the unconditional probability of survival is described by $S_\theta(t)$ rather than $S(t)$. □

□ Technical note

The LR test of $\theta = 0$ is a boundary test and thus requires careful consideration concerning the calculation of its p -value. In particular, the null distribution of the LR test statistic is not the usual χ_1^2 but rather is a 50:50 mixture of a χ_0^2 (point mass at zero) and a χ_1^2 , denoted as $\bar{\chi}_{01}^2$. See [Gutierrez, Carter, and Drukker \(2001\)](#) for more details. □

To verify that the significant heterogeneity is caused by the omission of `dietfat`, we now refit the Weibull/inverse-Gaussian frailty model with `dietfat` included.

```
. streg age smoking dietfat, d(weibull) frailty(invgauss) nolog
      failure _d:  dead
      analysis time _t:  t
Weibull regression -- log relative-hazard form
                    Inverse-Gaussian frailty
No. of subjects =          80          Number of obs   =          80
No. of failures =          58
Time at risk   =       1257.07
Log likelihood =    -13.352142
LR chi2(3)     =          246.41
Prob > chi2    =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.74928 | .0985246 | 9.93 | 0.000 | 1.566453 | 1.953447 |
| smoking | 5.203552 | 1.704943 | 5.03 | 0.000 | 2.737814 | 9.889992 |
| dietfat | 9.229842 | 2.219331 | 9.24 | 0.000 | 5.761312 | 14.78656 |
| _cons | 1.07e-20 | 4.98e-20 | -9.92 | 0.000 | 1.22e-24 | 9.45e-17 |
| /ln_p | 1.431742 | .0978847 | 14.63 | 0.000 | 1.239892 | 1.623593 |
| /ln_the | -14.29793 | 2673.364 | -0.01 | 0.996 | -5253.995 | 5225.399 |
| p | 4.185987 | .4097439 | | | 3.45524 | 5.071278 |
| 1/p | .2388923 | .0233839 | | | .197189 | .2894155 |
| theta | 6.17e-07 | .0016502 | | | 0 | . |

```
LR test of theta=0:  chibar2(01) = 0.00          Prob >= chibar2 = 1.000
```

The estimate of the frailty variance component θ is near zero, and the p -value of the test of $H_0: \theta = 0$ equals one, indicating negligible heterogeneity. A regular Weibull model could be fit to these data (with `dietfat` included), producing almost identical estimates of the hazard ratios and ancillary parameter, p , so such an analysis is omitted here.

Also hazard ratios now regain their original interpretation. Thus an increase in weekly calories from fat of 1,000 would increase the risk of death by more than ninefold.

◀

Shared-frailty models

A generalization of the frailty models considered in the previous section is the *shared-frailty* model, where the frailty is assumed to be group specific; this is analogous to a panel-data regression model. For observation j from the i th group, the hazard is

$$h_{ij}(t|\alpha_i) = \alpha_i h_{ij}(t)$$

for $i = 1, \dots, n$ and $j = 1, \dots, n_i$, where by $h_{ij}(t)$ we mean $h(t|\mathbf{x}_{ij})$, which is the individual hazard given covariates \mathbf{x}_{ij} .

Shared-frailty models are appropriate when you wish to model the frailties as being specific to groups of subjects, such as subjects within families. Here a shared-frailty model may be used to model the degree of correlation within groups; that is, the subjects within a group are correlated because they share the same common frailty.

▶ Example 11

Consider the data from a study of 38 kidney dialysis patients, as described in [McGilchrist and Aisbett \(1991\)](#). The study is concerned with the prevalence of infection at the catheter-insertion point. Two recurrence times (in days) are measured for each patient, and each recorded time is the time from initial insertion (onset of risk) to infection or censoring.

```
. use http://www.stata-press.com/data/r14/catheter
(Kidney data, McGilchrist and Aisbett, Biometrics, 1991)
. list patient time infect age female in 1/10
```

| | patient | time | infect | age | female |
|-----|---------|------|--------|------|--------|
| 1. | 1 | 16 | 1 | 28 | 0 |
| 2. | 1 | 8 | 1 | 28 | 0 |
| 3. | 2 | 13 | 0 | 48 | 1 |
| 4. | 2 | 23 | 1 | 48 | 1 |
| 5. | 3 | 22 | 1 | 32 | 0 |
| 6. | 3 | 28 | 1 | 32 | 0 |
| 7. | 4 | 318 | 1 | 31.5 | 1 |
| 8. | 4 | 447 | 1 | 31.5 | 1 |
| 9. | 5 | 30 | 1 | 10 | 0 |
| 10. | 5 | 12 | 1 | 10 | 0 |

Each patient (`patient`) has two recurrence times (`time`) recorded, with each catheter insertion resulting in either infection (`infect==1`) or right-censoring (`infect==0`). Among the covariates measured are age and sex (`female==1` if female, `female==0` if male).

One subtlety to note concerns the use of the generic term *subjects*. In this example, the subjects are the individual catheter insertions, not the patients themselves. This is a function of how the data were recorded—the onset of risk occurs at catheter insertion (of which there are two for each patient) not, say, at the time of admission of the patient into the study. Thus we have two subjects (insertions) within each group (patient).

It is reasonable to assume independence of patients but unreasonable to assume that recurrence times within each patient are independent. One solution would be to fit a standard survival model, adjusting the standard errors of the parameter estimates to account for the possible correlation by specifying `vce(cluster patient)`.

We could also model the correlation by assuming that the correlation is the result of a latent patient-level effect, or frailty. That is, rather than fitting a standard model and specifying `vce(cluster patient)`, we fit a frailty model and specify `shared(patient)`. Assuming that the time to infection, given age and female, follows a Weibull distribution, and inverse-Gaussian distributed frailties, we get

```
. stset time, fail(infect)
  (output omitted)
. streg age female, d(weibull) frailty(invgauss) shared(patient) nolog
      failure _d: infect
      analysis time _t: time

Weibull regression --
      log relative-hazard form          Number of obs    =      76
      Inverse-Gaussian shared frailty    Number of groups   =      38

Group variable: patient

Obs per group:
      No. of subjects =          76                min =          2
      No. of failures =          58                avg  =          2
      Time at risk    =       7424                max  =          2

LR chi2(2)          =          9.84
Prob > chi2         =          0.0073

Log likelihood = -99.093527
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.006918 | .013574 | 0.51 | 0.609 | .9806623 | 1.033878 |
| female | .2331376 | .1046382 | -3.24 | 0.001 | .0967322 | .5618928 |
| _cons | .0110089 | .0099266 | -5.00 | 0.000 | .0018803 | .0644557 |
| /ln_p | .1900625 | .1315342 | 1.44 | 0.148 | -.0677398 | .4478649 |
| /ln_the | .0357272 | .7745362 | 0.05 | 0.963 | -1.482336 | 1.55379 |
| p | 1.209325 | .1590676 | | | .9345036 | 1.564967 |
| 1/p | .8269074 | .1087666 | | | .638991 | 1.070087 |
| theta | 1.036373 | .8027085 | | | .2271066 | 4.729362 |

LR test of theta=0: $\text{chibar2}(01) = 8.70$

Prob >= $\text{chibar2} = 0.002$

Contrast this with what we obtain by assuming a subject-level lognormal model:

```
. streg age female, d(lnormal) frailty(invgauss) shared(patient) nolog
      failure _d: infect
      analysis time _t: time
Lognormal regression --
      accelerated failure-time form      Number of obs      =      76
      Inverse-Gaussian shared frailty    Number of groups    =      38
Group variable: patient

Obs per group:
      min =      2
      avg =      2
      max =      2

No. of subjects =      76
No. of failures =      58
Time at risk    =      7424

LR chi2(2)      =      16.34
Prob > chi2     =      0.0003

Log likelihood = -97.614583
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|---------|-----------|-----------|-------|-------|----------------------|----------|
| age | -.0066762 | .0099457 | -0.67 | 0.502 | -.0261694 | .0128171 |
| female | 1.401719 | .3334931 | 4.20 | 0.000 | .7480844 | 2.055354 |
| _cons | 3.336709 | .4972641 | 6.71 | 0.000 | 2.362089 | 4.311329 |
| /ln_sig | .0625872 | .1256185 | 0.50 | 0.618 | -.1836205 | .3087949 |
| /ln_the | -1.606248 | 1.190775 | -1.35 | 0.177 | -3.940125 | .7276282 |
| sigma | 1.064587 | .1337318 | | | .8322516 | 1.361783 |
| theta | .2006389 | .2389159 | | | .0194458 | 2.070165 |

LR test of theta=0: chibar2(01) = 1.53

Prob >= chibar2 = 0.108

The frailty effect is insignificant at the 10% level in the latter model yet highly significant in the former. We thus have two possible stories to tell concerning these data: If we believe the first model, we believe that the individual hazard of infection continually rises over time (Weibull), but there is a significant frailty effect causing the population hazard to begin falling after some time. If we believe the second model, we believe that the individual hazard first rises and then declines (lognormal), meaning that if a given insertion does not become infected initially, the chances that it will become infected begin to decrease after a certain point. Because the frailty effect is insignificant, the population hazard mirrors the individual hazard in the second model.

As a result, both models view the population hazard as rising initially and then falling past a certain point. The second version of our story corresponds to higher log likelihood, yet perhaps not significantly higher given the limited data. More investigation is required. One idea is to fit a more distribution-agnostic form of a frailty model, such as a piecewise exponential (Cleves, Gould, and Marchenko 2016, 345–348) or a Cox model with frailty; see [ST] [stcox](#).

◀

Shared-frailty models are also appropriate when the frailties are subject specific yet there exist multiple records per subject. Here you would share frailties across the same `id()` variable previously `stset`. When you have subject-specific frailties and uninformative episode splitting, it makes no difference whether you fit a shared or an unshared frailty model. The estimation results will be the same.

Stored results

`streg` stores the following in `e()`:

Scalars

| | |
|----------------------------|--|
| <code>e(N)</code> | number of observations |
| <code>e(N_sub)</code> | number of subjects |
| <code>e(N_fail)</code> | number of failures |
| <code>e(N_g)</code> | number of groups |
| <code>e(k)</code> | number of parameters |
| <code>e(k_eq)</code> | number of equations in <code>e(b)</code> |
| <code>e(k_eq_model)</code> | number of equations in overall model test |
| <code>e(k_aux)</code> | number of auxiliary parameters |
| <code>e(k_dv)</code> | number of dependent variables |
| <code>e(df_m)</code> | model degrees of freedom |
| <code>e(ll)</code> | log likelihood |
| <code>e(ll_0)</code> | log likelihood, constant-only model |
| <code>e(ll_c)</code> | log likelihood, comparison model |
| <code>e(N_clust)</code> | number of clusters |
| <code>e(chi2)</code> | χ^2 |
| <code>e(chi2_c)</code> | χ^2 , comparison model |
| <code>e(risk)</code> | total time at risk |
| <code>e(g_min)</code> | smallest group size |
| <code>e(g_avg)</code> | average group size |
| <code>e(g_max)</code> | largest group size |
| <code>e(theta)</code> | frailty parameter |
| <code>e(aux_p)</code> | ancillary parameter (<code>weibull</code>) |
| <code>e(gamma)</code> | ancillary parameter (<code>gompertz</code> , <code>loglogistic</code>) |
| <code>e(sigma)</code> | ancillary parameter (<code>ggamma</code> , <code>lnormal</code>) |
| <code>e(kappa)</code> | ancillary parameter (<code>ggamma</code>) |
| <code>e(p)</code> | significance |
| <code>e(p_c)</code> | significance, comparison model |
| <code>e(rank)</code> | rank of <code>e(V)</code> |
| <code>e(rank0)</code> | rank of <code>e(V)</code> , constant-only model |
| <code>e(ic)</code> | number of iterations |
| <code>e(rc)</code> | return code |
| <code>e(converged)</code> | 1 if converged, 0 otherwise |

Macros

| | |
|----------------|--|
| e(cmd) | model or regression name |
| e(cmd2) | streg |
| e(cmdline) | command as typed |
| e(dead) | _d |
| e(depvar) | _t |
| e(title) | title in estimation output |
| e(title2) | secondary title in estimation output |
| e(clustvar) | name of cluster variable |
| e(shared) | frailty grouping variable |
| e(fr_title) | title in output identifying frailty |
| e(wtype) | weight type |
| e(wexp) | weight expression |
| e(t0) | _t0 |
| e(vce) | vctype specified in vce() |
| e(vctype) | title used to label Std. Err. |
| e(frm2) | hazard or time |
| e(chi2type) | Wald or LR; type of model χ^2 test |
| e(offset1) | offset for main equation |
| e(stcurve) | stcurve |
| e(opt) | type of optimization |
| e(which) | max or min; whether optimizer is to perform maximization or minimization |
| e(ml_method) | type of ml method |
| e(user) | name of likelihood-evaluator program |
| e(technique) | maximization technique |
| e(properties) | b V |
| e(predict) | program used to implement predict |
| e(predict_sub) | predict subprogram |
| e(footnote) | program used to implement the footnote display |
| e(asbalanced) | factor variables fvset as asbalanced |
| e(asobserved) | factor variables fvset as asobserved |

Matrices

| | |
|-----------------|--|
| e(b) | coefficient vector |
| e(Cns) | constraints matrix |
| e(ilog) | iteration log (up to 20 iterations) |
| e(gradient) | gradient vector |
| e(V) | variance-covariance matrix of the estimators |
| e(V_modelbased) | model-based variance |

Functions

| | |
|-----------|-------------------------|
| e(sample) | marks estimation sample |
|-----------|-------------------------|

Methods and formulas

For an introduction to survival models, see [Cleves, Gould, and Marchenko \(2016\)](#). For an introduction to survival analysis directed at social scientists, see [Box-Steffensmeier and Jones \(2004\)](#).

Consider for $j = 1, \dots, n$ observations the trivariate response, (t_{0j}, t_j, d_j) , representing a period of observation, $(t_{0j}, t_j]$, ending in either failure ($d_j = 1$) or right-censoring ($d_j = 0$). This structure allows analysis of a wide variety of models and may be used to account for delayed entry, gaps, time-varying covariates, and multiple failures per subject. Regardless of the structure of the data, once they are `stset`, the data may be treated in a common manner by `streg`: the `stset`-created variable `_t0` holds the t_{0j} , `_t` holds the t_j , and `_d` holds the d_j .

For a given survivor function, $S(t)$, the density function is obtained as

$$f(t) = -\frac{d}{dt}S(t)$$

and the hazard function (the instantaneous rate of failure) is obtained as $h(t) = f(t)/S(t)$. Available forms for $S(t)$ are listed in [table 1](#). For a set of covariates from the j th observation, \mathbf{x}_j , define $S_j(t) = S(t|\mathbf{x} = \mathbf{x}_j)$, and similarly define $h_j(t)$ and $f_j(t)$. For example, in a Weibull PH model, $S_j(t) = \exp\{-\exp(\mathbf{x}_j\boldsymbol{\beta})t^p\}$.

Parameter estimation

In this command, $\boldsymbol{\beta}$ and the ancillary parameters are estimated via maximum likelihood. A subject known to fail at time t_j contributes to the likelihood function the value of the density at time t_j conditional on the entry time t_{0j} , $f_j(t_j)/S_j(t_{0j})$. A censored observation, known to survive only up to time t_j , contributes $S_j(t_j)/S_j(t_{0j})$, which is the probability of surviving beyond time t_j conditional on the entry time, t_{0j} . The log likelihood is thus given by

$$\log L = \sum_{j=1}^n \{d_j \log f_j(t_j) + (1 - d_j) \log S_j(t_j) - \log S_j(t_{0j})\}$$

Implicit in the above log-likelihood expression are the regression parameters, $\boldsymbol{\beta}$, and the ancillary parameters because both are components of the chosen $S_j(t)$ and its corresponding $f_j(t)$; see [table 1](#). **streg** reports maximum likelihood estimates of $\boldsymbol{\beta}$ and of the ancillary parameters (if any for the chosen model). The reported log-likelihood value is $\log L_r = \log L + T$, where $T = \sum \log(t_j)$ is summed over uncensored observations. The adjustment removes the time units from $\log L$. Whether the adjustment is made makes no difference to any test or result since such tests and results depend on differences in log-likelihood functions or their second derivatives, or both.

Specifying `ancillary()`, `anc2()`, or `strata()` will parameterize the ancillary parameter(s) by using the linear predictor, $\mathbf{z}_j\boldsymbol{\alpha}_z$, where the covariates, \mathbf{z}_j , need not be distinct from \mathbf{x}_j . Here **streg** will report estimates of $\boldsymbol{\alpha}_z$ in addition to estimates of $\boldsymbol{\beta}$. The log likelihood here is simply the log likelihood given above, with $\mathbf{z}_j\boldsymbol{\alpha}_z$ substituted for the ancillary parameter. If the ancillary parameter is constrained to be strictly positive, its logarithm is parameterized instead; that is, we substitute the linear predictor for the logarithm of the ancillary parameter in the above log likelihood. The gamma model has two ancillary parameters, σ and κ ; we parameterize σ by using `ancillary()` and κ by using `anc2()`, and the linear predictors used for each may be distinct. Specifying `strata()` creates indicator variables for the strata, places these indicators in the main equation, and uses the indicators to parameterize any ancillary parameters that exist for the chosen model.

Unshared-frailty models have a log likelihood of the above form, with $S_\theta(t)$ and $f_\theta(t)$ substituted for $S(t)$ and $f(t)$, respectively. Equivalently, for gamma-distributed frailties,

$$\log L = \sum_{j=1}^n [\theta^{-1} \log \{1 - \theta \log S_j(t_{0j})\} - (\theta^{-1} + d_j) \log \{1 - \theta \log S_j(t_j)\} + d_j \log h_j(t_j)]$$

and for inverse-Gaussian-distributed frailties,

$$\log L = \sum_{j=1}^n \left[\theta^{-1} \{1 - 2\theta \log S_j(t_{0j})\}^{1/2} - \theta^{-1} \{1 - 2\theta \log S_j(t_j)\}^{1/2} + d_j \log h_j(t_j) - \frac{1}{2} d_j \log \{1 - 2\theta \log S_j(t_j)\} \right]$$

In a shared-frailty model, the frailty is common to a group of observations. Thus, to form an unconditional likelihood, the frailties must be integrated out at the group level. The data are organized as $i = 1, \dots, n$ groups with the i th group comprising $j = 1, \dots, n_i$ observations. The log likelihood is the sum of the log-likelihood contributions for each group. Define $D_i = \sum_j d_{ij}$ as the number of failures in the i th group. For gamma frailties, the log-likelihood contribution for the i th group is

$$\log L_i = \sum_{j=1}^{n_i} d_{ij} \log h_{ij}(t_{ij}) - (1/\theta + D_i) \log \left\{ 1 - \theta \sum_{j=1}^{n_i} \log \frac{S_{ij}(t_{ij})}{S_{ij}(t_{0ij})} \right\} + D_i \log \theta + \log \Gamma(1/\theta + D_i) - \log \Gamma(1/\theta)$$

This formula corresponds to the log-likelihood contribution for multiple-record data. For single-record data, the denominator $S_{ij}(t_{0ij})$ is equal to 1. This formula is not applicable to data with delayed entries or gaps.

For inverse-Gaussian frailties, define

$$C_i = \left\{ 1 - 2\theta \sum_{j=1}^{n_i} \log \frac{S_{ij}(t_{ij})}{S_{ij}(t_{0ij})} \right\}^{-1/2}$$

The log-likelihood contribution for the i th group then becomes

$$\log L_i = \theta^{-1} (1 - C_i^{-1}) + B(\theta C_i, D_i) + \sum_{j=1}^{n_i} d_{ij} \{ \log h_{ij}(t_{ij}) + \log C_i \}$$

The function $B(a, b)$ is related to the modified Bessel function of the third kind, commonly known as the BesselK function; see [Wolfram \(1999, 767\)](#). In particular,

$$B(a, b) = a^{-1} + \frac{1}{2} \left\{ \log \left(\frac{2}{\pi} \right) - \log a \right\} + \log \text{BesselK} \left(\frac{1}{2}, b, a^{-1} \right)$$

For both unshared- and shared-frailty models, estimation of θ takes place jointly with the estimation of β and the ancillary parameters.

This command supports the Huber/White/sandwich estimator of the variance and its clustered version using `vce(robust)` and `vce(cluster clustvar)`, respectively. See [\[P\] _robust](#), particularly [Maximum likelihood estimators](#) and [Methods and formulas](#). If observations in the dataset represent repeated observations on the same subjects (that is, there are time-varying covariates), the assumption of independence of the observations is highly questionable, meaning that the conventional estimate of variance is not appropriate. We strongly advise that you use the `vce(robust)` and `vce(cluster clustvar)` options here. (`streg` knows to specify `vce(cluster clustvar)` if you specify `vce(robust)`.) `vce(robust)` and `vce(cluster clustvar)` do not apply in shared-frailty models, where the correlation within groups is instead modeled directly.

`streg` also supports estimation with survey data. For details on VCEs with survey data, see [\[SVY\] variance estimation](#).

Benjamin Gompertz (1779–1865) came from a Jewish family who left Holland and settled in England. Excluded from a university education, he was self-educated in mathematics. In 1819, his publications in mathematics earned him an invitation to join the Royal Society. In 1824, he was appointed as actuary and head clerk of the Alliance Assurance Company.

Gompertz carried out pioneering work on the application of differential calculus to actuarial questions, particularly the dependence of mortality on age. He is credited with introducing, in 1825, the concept that mortality is a continuous function over time. From this idea came the notion of a survival function, and ultimately, parametric survival-time analysis. Gompertz's work also had a strong influence on the practice of demography, where it is used in the study of parity and fertility.

Aside from his work in actuarial sciences, Gompertz contributed to astronomy and the study of astronomical instruments. He was a member of the Astronomical Society nearly from its founding in 1820. The society's memoirs recognize him as an important contributor to the study of the aberration of light. He also helped to develop the society's catalog of the stars and make improvements to its instruments, including the convertible pendulum, transit instruments for studying the position of stars, and the differential sextant, his own invention.

Ernst Hjalmar Waloddi Weibull (1887–1979) was a Swedish applied physicist most famous for his work on the statistics of material properties. He worked in Germany and Sweden as an inventor and a consulting engineer, publishing his first paper on the propagation of explosive waves in 1914, thereafter becoming a full professor at the Royal Institute of Technology in 1924. Weibull wrote two important papers, “Investigations into strength properties of brittle materials” and “The phenomenon of rupture in solids”, which discussed his ideas about the statistical distributions of material strength. These articles came to the attention of engineers in the late 1930s.

References

- Akaike, H. 1974. A new look at the statistical model identification. *IEEE Transactions on Automatic Control* 19: 716–723.
- Bottai, M., and N. Orsini. 2013. [A command for Laplace regression](#). *Stata Journal* 13: 302–314.
- Box-Steffensmeier, J. M., and B. S. Jones. 2004. *Event History Modeling: A Guide for Social Scientists*. Cambridge: Cambridge University Press.
- Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.
- Cox, D. R., and D. Oakes. 1984. *Analysis of Survival Data*. London: Chapman & Hall/CRC.
- Crowder, M. J., A. C. Kimber, R. L. Smith, and T. J. Sweeting. 1991. *Statistical Analysis of Reliability Data*. London: Chapman & Hall/CRC.
- Crowther, M. J., K. R. Abrams, and P. C. Lambert. 2013. Joint modeling of longitudinal and survival data. *Stata Journal* 13: 165–184.
- Cui, J. 2005. [Buckley–James method for analyzing censored data, with an application to a cardiovascular disease and an HIV/AIDS study](#). *Stata Journal* 5: 517–526.
- Fisher, R. A., and L. H. C. Tippett. 1928. Limiting forms of the frequency distribution of the largest or smallest member of a sample. *Mathematical Proceedings of the Cambridge Philosophical Society* 24: 180–190.
- Gutierrez, R. G. 2002. [Parametric frailty and shared frailty survival models](#). *Stata Journal* 2: 22–44.
- Gutierrez, R. G., S. L. Carter, and D. M. Drukker. 2001. [sg160: On boundary-value likelihood-ratio tests](#). *Stata Technical Bulletin* 60: 15–18. Reprinted in *Stata Technical Bulletin Reprints*, vol. 10, pp. 269–273. College Station, TX: Stata Press.

- Hooker, P. F. 1965. Benjamin Gompertz. *Journal of the Institute of Actuaries* 91: 203–212.
- Hosmer, D. W., Jr., S. A. Lemeshow, and S. May. 2008. *Applied Survival Analysis: Regression Modeling of Time to Event Data*. 2nd ed. New York: Wiley.
- Hougaard, P. 1986. Survival models for heterogeneous populations derived from stable distributions. *Biometrika* 73: 387–396.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.
- Lambert, P. C., and P. Royston. 2009. Further development of flexible parametric models for survival analysis. *Stata Journal* 9: 265–290.
- Lee, E. T., and J. W. Wang. 2003. *Statistical Methods for Survival Data Analysis*. 3rd ed. New York: Wiley.
- McGilchrist, C. A., and C. W. Aisbett. 1991. Regression with frailty in survival analysis. *Biometrics* 47: 461–466.
- Olshansky, S. J., and B. A. Carnes. 1997. Ever since Gompertz. *Demography* 34: 1–15.
- Peto, R., and P. Lee. 1973. Weibull distributions for continuous-carcinogenesis experiments. *Biometrics* 29: 457–470.
- Pike, M. C. 1966. A method of analysis of a certain class of experiments in carcinogenesis. *Biometrics* 22: 142–161.
- Royston, P. 2006. Explained variation for survival models. *Stata Journal* 6: 83–96.
- Royston, P., and P. C. Lambert. 2011. *Flexible Parametric Survival Analysis Using Stata: Beyond the Cox Model*. College Station, TX: Stata Press.
- Royston, P., and M. K. B. Parmar. 2002. Flexible parametric proportional-hazards and proportional-odds models for censored survival data, with application to prognostic modelling and estimation of treatment effects. *Statistics in Medicine* 21: 2175–2197.
- Schoenfeld, D. A. 1982. Partial residuals for the proportional hazards regression model. *Biometrika* 69: 239–241.
- Scotto, M. G., and A. Tobías. 1998. sg83: Parameter estimation for the Gumbel distribution. *Stata Technical Bulletin* 43: 32–35. Reprinted in *Stata Technical Bulletin Reprints*, vol. 8, pp. 133–137. College Station, TX: Stata Press.
- . 2000. sg146: Parameter estimation for the generalized extreme value distribution. *Stata Technical Bulletin* 56: 40–43. Reprinted in *Stata Technical Bulletin Reprints*, vol. 10, pp. 205–210. College Station, TX: Stata Press.
- Weibull, W. 1939. A statistical theory of the strength of materials. In *Ingeniörs Vetenskaps Akademien Handlingar*, vol. 151. Stockholm: Generalstabens Litografiska Anstalts Förlag.
- Wolfram, S. 1999. *The Mathematica Book*. 4th ed. Cambridge: Cambridge University Press.

Also see

- [ST] [streg postestimation](#) — Postestimation tools for streg
- [ST] [stcurve](#) — Plot survivor, hazard, cumulative hazard, or cumulative incidence function
- [ST] [stcox](#) — Cox proportional hazards model
- [ST] [stcrreg](#) — Competing-risks regression
- [ST] [sts](#) — Generate, graph, list, and test the survivor and cumulative hazard functions
- [ST] [stset](#) — Declare data to be survival-time data
- [ME] [mestreg](#) — Multilevel mixed-effects parametric survival models
- [MI] [estimation](#) — Estimation commands for use with mi estimate
- [PSS] [power exponential](#) — Power analysis for the exponential test
- [SVY] [svy estimation](#) — Estimation commands for survey data
- [TE] [stteffects](#) — Treatment-effects estimation for observational survival-time data
- [XT] [xtstreg](#) — Random-effects parametric survival models
- [U] [20 Estimation and postestimation commands](#)

Postestimation commands
Methods and formulas

predict
References

margins
Also see

Remarks and examples

Postestimation commands

The following postestimation command is of special interest after `streg`:

| Command | Description |
|----------------------|--|
| <code>stcurve</code> | plot the survivor, hazard, and cumulative hazard functions |

The following standard postestimation commands are also available:

| Command | Description |
|------------------------------|---|
| <code>contrast</code> | contrasts and ANOVA-style joint tests of estimates |
| <code>estat ic</code> | Akaike's and Schwarz's Bayesian information criteria (AIC and BIC) |
| <code>estat summarize</code> | summary statistics for the estimation sample |
| <code>estat vce</code> | variance-covariance matrix of the estimators (VCE) |
| <code>estat (svy)</code> | postestimation statistics for survey data |
| <code>estimates</code> | cataloging estimation results |
| * <code>hausman</code> | Hausman's specification test |
| <code>lincom</code> | point estimates, standard errors, testing, and inference for linear combinations of coefficients |
| <code>linktest</code> | link test for model specification |
| * <code>lrtest</code> | likelihood-ratio test |
| <code>margins</code> | marginal means, predictive margins, marginal effects, and average marginal effects |
| <code>marginsplot</code> | graph the results from margins (profile plots, interaction plots, etc.) |
| <code>nlcom</code> | point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients |
| <code>predict</code> | predictions, residuals, influence statistics, and other diagnostic measures |
| <code>predictnl</code> | point estimates, standard errors, testing, and inference for generalized predictions |
| <code>pwcompare</code> | pairwise comparisons of estimates |
| <code>suest</code> | seemingly unrelated estimation |
| <code>test</code> | Wald tests of simple and composite linear hypotheses |
| <code>testnl</code> | Wald tests of nonlinear hypotheses |

* `hausman` and `lrtest` are not appropriate with `svy` estimation results.

predict

Description for predict

`predict` creates a new variable containing predictions such as median and mean survival times; hazards; hazard ratios; linear predictions; standard errors; probabilities; Cox–Snell, martingale-like, and deviance residuals.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, statistic options]
```

```
predict [type] { stub* | newvarlist } [if] [in] , scores
```

| <i>statistic</i> | Description |
|------------------|-------------|
|------------------|-------------|

Main

| | |
|----------------------------|--|
| <code>median time</code> | median survival time; the default |
| <code>median lntime</code> | median ln(survival time) |
| <code>mean time</code> | mean survival time |
| <code>mean lntime</code> | mean ln(survival time) |
| <code>hazard</code> | hazard |
| <code>hr</code> | hazard ratio, also known as the relative hazard |
| <code>xb</code> | linear prediction $\mathbf{x}_j\beta$ |
| <code>stdp</code> | standard error of the linear prediction; $SE(\mathbf{x}_j\beta)$ |
| <code>surv</code> | $S(t t_0)$ |
| * <code>cSurv</code> | $S(t \text{earliest } t_0 \text{ for subject})$ |
| * <code>cSnell</code> | Cox–Snell residuals |
| * <code>mgale</code> | martingale-like residuals |
| * <code>deviance</code> | deviance residuals |

| <i>options</i> | Description |
|----------------|-------------|
|----------------|-------------|

| | |
|----------------------------|---|
| <code>oos</code> | make <i>statistic</i> available in and out of sample |
| <code>nooffset</code> | ignore the <code>offset()</code> variable specified in <code>streg</code> |
| <code>alpha1</code> | predict <i>statistic</i> conditional on frailty value equal to one |
| <code>unconditional</code> | predict <i>statistic</i> unconditionally on the frailty |
| <code>marginal</code> | synonym for <code>unconditional</code> |
| <code>partial</code> | produce observation-level results |

Unstarred statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample. Starred statistics are calculated for the estimation sample by default, but the `oos` option makes them available both in and out of sample.

When no option is specified, the predicted median survival time is calculated for all models. The predicted hazard ratio, option `hr`, is available only for the exponential, Weibull, and Gompertz models. The mean time and mean `lntime` options are not available for the Gompertz model. Unconditional estimates of mean time and mean `lntime` are not available if `frailty()` was specified with `streg`; see [ST] `streg`.

`csnell`, `mgale`, and `deviance` are not allowed with `svy` estimation results.

Options for `predict`

Main

`median time` calculates the predicted median survival time in analysis-time units. This is the prediction from time 0 conditional on constant covariates. When no options are specified with `predict`, the predicted median survival time is calculated for all models.

`median lntime` calculates the natural logarithm of what `median time` produces.

`mean time` calculates the predicted mean survival time in analysis-time units. This is the prediction from time 0 conditional on constant covariates. This option is not available for Gompertz regressions and is available for frailty models only if `alpha1` is specified, in which case what you obtain is an estimate of the mean survival time conditional on a frailty effect of one.

`mean lntime` predicts the mean of the natural logarithm of `time`. This option is not available for Gompertz regression and is available for frailty models only if `alpha1` is specified, in which case what you obtain is an estimate of the mean log survival-time conditional on a frailty effect of one.

`hazard` calculates the predicted hazard.

`hr` calculates the hazard ratio. This option is valid only for models having a proportional-hazards parameterization.

`xb` calculates the linear prediction from the fitted model. That is, you fit the model by estimating a set of parameters, $\beta_0, \beta_1, \beta_2, \dots, \beta_k$, and the linear prediction is $\hat{y}_j = \hat{\beta}_0 + \hat{\beta}_1 x_{1j} + \hat{\beta}_2 x_{2j} + \dots + \hat{\beta}_k x_{kj}$, often written in matrix notation as $\hat{y}_j = \mathbf{x}_j \hat{\beta}$.

The $x_{1j}, x_{2j}, \dots, x_{kj}$ used in the calculation are obtained from the data currently in memory and need not correspond to the data on the independent variables used in estimating $\hat{\beta}$.

`stdp` calculates the standard error of the prediction, that is, the standard error of \hat{y}_j .

`surv` calculates each observation's predicted survivor probability, $S(t|t_0)$, where t_0 is `_t0`, the analysis time at which each record became at risk. For multiple-record data, see the `csurv` option below.

`csurv` calculates the predicted $S(t|\text{earliest } t_0)$ for each subject in multiple-record data by calculating the conditional survivor values, $S(t|t_0)$ (see the `surv` option above), and then multiplying them.

What you obtain from `surv` will differ from what you obtain from `csurv` only if you have multiple records for that subject.

In the presence of gaps or delayed entry, the estimates obtained from `csurv` can be different for subjects with gaps from those without gaps, having the same covariate values, because the probability of survival over gaps is assumed to be 1. Thus the predicted cumulative conditional survivor function is not a smooth function of time `_t` for constant values of the covariates. Use `stcurve`, `survival` to obtain a smooth estimate of the cumulative survivor function $S(t|x)$.

`csnell` calculates the Cox–Snell generalized residuals. For multiple-record-per-subject data, by default only one value per subject is calculated and it is placed on the last record for the subject.

Adding the `partial` option will produce partial Cox–Snell residuals, one for each record within subject; see [partial](#) below. Partial Cox–Snell residuals are the additive contributions to a subject’s overall Cox–Snell residual. In single-record-per-subject data, the partial Cox–Snell residuals are the Cox–Snell residuals.

`mgale` calculates the martingale-like residuals. For multiple-record data, by default only one value per subject is calculated and it is placed on the last record for the subject.

Adding the `partial` option will produce partial martingale residuals, one for each record within subject; see [partial](#) below. Partial martingale residuals are the additive contributions to a subject’s overall martingale residual. In single-record data, the partial martingale residuals are the martingale residuals.

`deviance` calculates the deviance residuals. Deviance residuals are martingale residuals that have been transformed to be more symmetric about zero. For multiple-record data, by default only one value per subject is calculated and it is placed on the last record for the subject.

Adding the `partial` option will produce partial deviance residuals, one for each record within subject; see [partial](#) below. Partial deviance residuals are transformed partial martingale residuals. In single-record data, the partial deviance residuals are the deviance residuals.

`oos` makes `csurv`, `csnell`, `mgale`, and `deviance` available both in and out of sample. `oos` also dictates that summations and other accumulations take place over the sample as defined by `if` and `in`. By default, the summations are taken over the estimation sample, with `if` and `in` merely determining which values of `newvar` are to be filled in once the calculation is finished.

`nooffset` is relevant only if you specified `offset(varname)` with `streg`. It modifies the calculations made by `predict` so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}\beta$ rather than $\mathbf{x}\beta + \text{offset}$.

`alpha1`, when used after fitting a frailty model, specifies that *statistic* be predicted conditional on a frailty value equal to one. This is the default for shared-frailty models.

`unconditional` and `marginal`, when used after fitting a frailty model, specify that *statistic* be predicted unconditional on the frailty. That is, the prediction is averaged over the frailty distribution. This is the default for unshared-frailty models.

`partial` is relevant only for multiple-record data and is valid with `csnell`, `mgale`, and `deviance`. Specifying `partial` will produce “partial” versions of these statistics, where one value is calculated for each record instead of one for each subject. The subjects are determined by the `id()` option of `stset`.

Specify `partial` if you wish to perform diagnostics on individual records rather than on individual subjects. For example, a partial deviance can be used to diagnose the fitted characteristics of an individual record rather than those of the set of records for a given subject.

`scores` calculates equation-level score variables. The number of score variables created depends upon the chosen distribution.

The first new variable will always contain $\partial \ln L / \partial (\mathbf{x}_j \beta)$.

The subsequent new variables will contain the partial derivative of the log likelihood with respect to the ancillary parameters.

margins

Description for margins

`margins` estimates margins of response for median and mean survival times, hazards, hazard ratios, and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

```
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

| <i>statistic</i> | Description |
|-----------------------------------|---|
| <code>median time</code> | median survival time; the default |
| <code>median <u>ln</u>time</code> | median ln(survival time) |
| <code>mean time</code> | mean survival time |
| <code>mean <u>ln</u>time</code> | mean ln(survival time) |
| <code><u>hazard</u></code> | hazard |
| <code>hr</code> | hazard ratio, also known as the relative hazard |
| <code>xb</code> | linear prediction $\mathbf{x}_j\beta$ |
| <code>stdp</code> | not allowed with <code>margins</code> |
| <code><u>surv</u></code> | not allowed with <code>margins</code> |
| <code><u>csurv</u></code> | not allowed with <code>margins</code> |
| <code><u>csnell</u></code> | not allowed with <code>margins</code> |
| <code><u>mgale</u></code> | not allowed with <code>margins</code> |
| <code><u>deviance</u></code> | not allowed with <code>margins</code> |

Statistics not allowed with `margins` are functions of stochastic quantities other than $e(b)$.

For the full syntax, see [R] [margins](#).

Remarks and examples

`predict` after `streg` is used to generate a variable containing predicted values or residuals.

For a more detailed discussion on residuals, read *Residuals and diagnostic measures* in the [ST] [stcox postestimation](#) entry. Many of the concepts and ideas presented there also apply to `streg` models.

Regardless of the metric used, `predict` can generate predicted median survival times and median log survival-times for all models, and predicted mean times and mean log survival-times where available. Predicted survival, hazard, and residuals are also available for all models. The predicted hazard ratio can be calculated only for models with a proportional-hazards parameterization, that is, the Weibull, exponential, and Gompertz models. However, the estimation need not take place in the log-hazard metric. You can perform, for example, a Weibull regression specifying the `time` option and then ask that hazard ratios be predicted.

After fitting a frailty model, you can use `predict` with the `alpha1` option to generate predicted values based on $S(t)$ or use the `unconditional` option to generate predictions based on $\hat{S}_\theta(t)$; see [ST] `streg`.

► Example 1

Let's return to [example 1](#) of [ST] `streg` concerning the ability of emergency generators with new-style bearings to withstand overloads. Assume that, as before, we fit a proportional hazards Weibull model:

```
. use http://www.stata-press.com/data/r14/kva
(Generator experiment)
. streg load bearings, d(weibull) nolog
      failure _d: 1 (meaning all fail)
      analysis time _t: failtime
Weibull regression -- log relative-hazard form
No. of subjects =          12          Number of obs   =          12
No. of failures =          12
Time at risk   =          896
Log likelihood =    5.6934189
LR chi2(2)     =          30.27
Prob > chi2    =          0.0000
```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| load | 1.599315 | .1883807 | 3.99 | 0.000 | 1.269616 | 2.014631 |
| bearings | .1887995 | .1312109 | -2.40 | 0.016 | .0483546 | .7371644 |
| _cons | 2.51e-20 | 2.66e-19 | -4.26 | 0.000 | 2.35e-29 | 2.68e-11 |
| /ln_p | 2.051552 | .2317074 | 8.85 | 0.000 | 1.597414 | 2.505691 |
| p | 7.779969 | 1.802677 | | | 4.940241 | 12.25202 |
| 1/p | .1285352 | .0297826 | | | .0816192 | .2024193 |

Now we can predict both the median survival time and the log-median survival time for each observation:

```
. predict time, time
(option median time assumed; predicted median time)
. predict lntime, lntime
(option median lntime assumed; predicted median log time)
. format time lntime %9.4f
```

```
. list failtime load bearings time lntime
```

| | failtime | load | bearings | time | lntime |
|-----|----------|------|----------|----------|--------|
| 1. | 100 | 15 | 0 | 127.5586 | 4.8486 |
| 2. | 140 | 15 | 1 | 158.0407 | 5.0629 |
| 3. | 97 | 20 | 0 | 94.3292 | 4.5468 |
| 4. | 122 | 20 | 1 | 116.8707 | 4.7611 |
| 5. | 84 | 25 | 0 | 69.7562 | 4.2450 |
| 6. | 100 | 25 | 1 | 86.4255 | 4.4593 |
| 7. | 54 | 30 | 0 | 51.5845 | 3.9432 |
| 8. | 52 | 30 | 1 | 63.9114 | 4.1575 |
| 9. | 40 | 35 | 0 | 38.1466 | 3.6414 |
| 10. | 55 | 35 | 1 | 47.2623 | 3.8557 |
| 11. | 22 | 40 | 0 | 28.2093 | 3.3397 |
| 12. | 30 | 40 | 1 | 34.9504 | 3.5539 |

◀

▶ Example 2

Using the cancer data of [example 6](#) in [ST] **streg**, again with **drug** remapped into a drug-treatment indicator, we can examine the various residuals that Stata produces. For a more detailed discussion on residuals, read *Residuals and diagnostic measures* in [ST] **stcox postestimation**. Many of the concepts and ideas presented there also apply to **streg** models. For a more technical presentation of these residuals, see *Methods and formulas*.

We will begin by requesting the generalized Cox–Snell residuals with the command `predict cs, csnell`. The `csnell` option causes `predict` to create a new variable, `cs`, containing the Cox–Snell residuals. If the model fits the data, these residuals should have a standard exponential distribution with $\lambda = 1$. One way to verify the fit is to calculate an empirical estimate of the cumulative hazard function—based, for example, on the Kaplan–Meier survival estimates or the Aalen–Nelson estimator, taking the Cox–Snell residuals as the time variable and the censoring variable as before—and plotting it against `cs`. If the model fits the data, the plot should be a straight line with a slope of 1.

To do this after fitting the model, we first `stset` the data, specifying `cs` as our new failure-time variable and `died` as the failure indicator. We then use the `sts generate` command to generate the variable `km` containing the Kaplan–Meier survival estimates. Finally, we generate a new variable, `H` (cumulative hazard), and plot it against `cs`. The commands are

```
. use http://www.stata-press.com/data/r14/cancer, clear
(Patient Survival in Drug Trial)
. replace drug = drug==2 | drug==3           // 0, placebo : 1, nonplacebo
(48 real changes made)
. qui stset studytime, failure(died)
. qui streg age drug, d(exp)
. predict double cs, csnell
. qui stset cs, failure(died)
. qui sts generate km=s
. qui generate double H=-ln(km)
. line H cs cs, sort
```

We specified `cs` twice in the `graph` command so that a reference 45° line was plotted. We did this separately for each of four distributions. Results are plotted in figure 1:

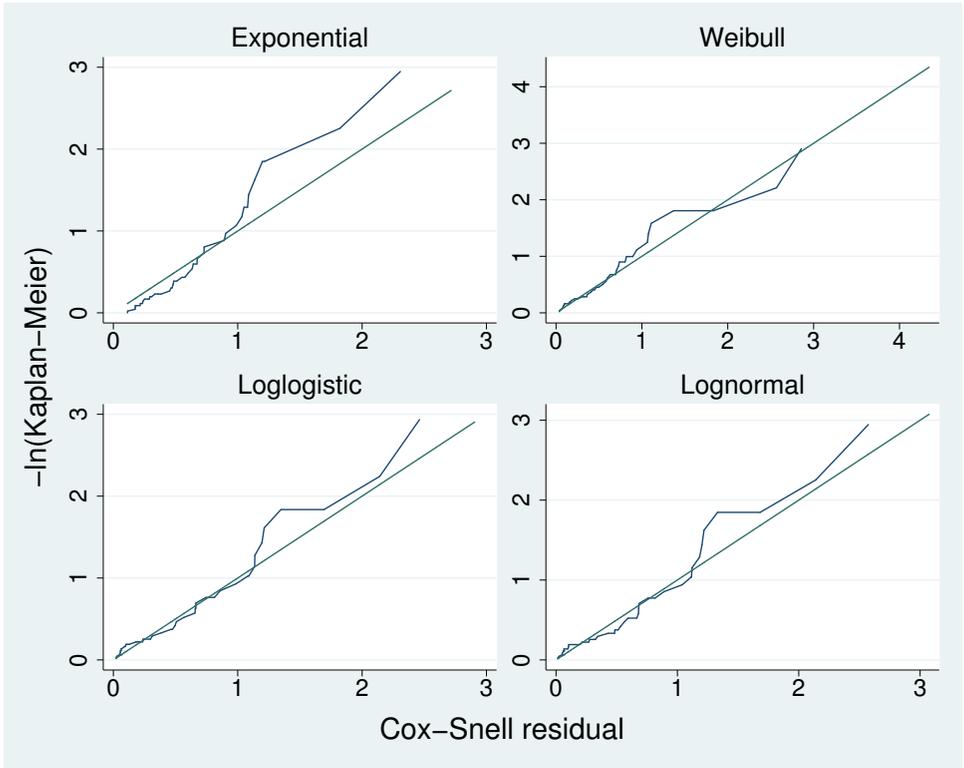


Figure 1. Cox-Snell residuals to evaluate model fit of four regression models

The plots indicate that the Weibull and lognormal models fit the data best and that the exponential model fits poorly. These results are consistent with our previous results (in [ST] `streg`) based on Akaike’s information criterion.

◀

► Example 3

Let’s now look at the martingale-like and deviance residuals. We use the term “martingale-like” because, although these residuals do not arise naturally from martingale theory for parametric survival models as they do for the Cox proportional hazards model, they do share similar form. We can generate these residuals by using `predict`’s `mgale` option. Martingale residuals take values between $-\infty$ and 1 and therefore are difficult to interpret. The deviance residuals are a rescaling of the martingale-like residuals so that they are symmetric about zero and thus more like residuals obtained from linear regression. Plots of either deviance residuals against the linear predictor (that is, the log relative hazard in PH models) or of deviance residuals against individual predictors can be useful in identifying aberrant observations and in assessing model fit. Continuing with our modified cancer data, we plot the deviance residual obtained after fitting a lognormal model:

```
. qui streg age drug, d(lnormal)
. predict dev, deviance
```

```
. scatter dev studytime, yline(0) m(o)
```

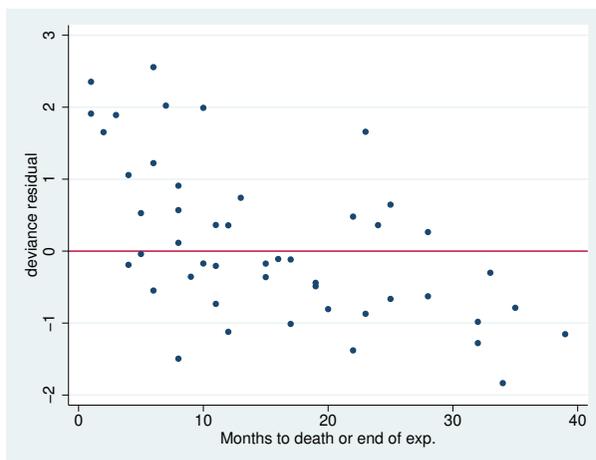


Figure 2. Deviance residuals to evaluate model fit of lognormal model

Figure 2 shows the deviance residuals to be relatively well behaved, with a few minor early exceptions.

◀

Methods and formulas

predict *newvar*, *options* may be used after **streg** to predict various quantities, according to the following *options*:

median time:

$$newvar_j = \{t : \widehat{S}_j(t) = 1/2\}$$

where $\widehat{S}_j(t)$ is $S_j(t)$ with the parameter estimates “plugged in”.

median lntime:

$$newvar_j = \left\{y : \widehat{S}_j(e^y) = 1/2\right\}$$

mean time:

$$newvar_j = \int_0^{\infty} \widehat{S}_j(t) dt$$

mean lntime:

$$newvar_j = \int_{-\infty}^{\infty} ye^y \widehat{f}_j(e^y) dy$$

where $\widehat{f}_j(t)$ is $f_j(t)$ with the parameter estimates plugged in.

hazard:

$$newvar_j = \widehat{f}_j(t_j) / \widehat{S}_j(t_j)$$

hr (PH models only):

$$newvar_j = \exp(\mathbf{x}_j \hat{\beta})$$

xb:

$$newvar_j = \mathbf{x}_j \hat{\beta}$$

stdp:

$$newvar_j = \widehat{se}(\mathbf{x}_j \hat{\beta})$$

surv and csurv:

$$newvar_j = \widehat{S}_j(t_j) / \widehat{S}_j(t_{0j})$$

The above represents the probability of survival past time t_j given survival up until t_{0j} and represents what you obtain when you specify `surv`. If `csurv` is specified, these probabilities are multiplied (in time order) over a subject's multiple observations. What is obtained is then equal to the probability of survival past time t_j , given survival through the earliest observed t_{0j} , and given the subject's (possibly time-varying) covariate history. In single-record-per-subject data, `surv` and `csurv` are identical.

csnell:

$$newvar_j = -\log \widehat{S}_j(t_j)$$

The Cox–Snell (1968) residual, CS_j , for observation j at time t_j is defined as $\widehat{H}_j(t_j) = -\log \widehat{S}_j(t_j)$, which is the estimated cumulative hazard function obtained from the fitted model (Collett 2003, 111–112). Cox and Snell argued that if the correct model has been fit to the data, these residuals are n observations from an exponential distribution with unit mean. Thus a plot of the cumulative hazard rate of the residuals against the residuals themselves should result in a straight line of slope 1. Cox–Snell residuals can never be negative and therefore are not symmetric about zero. The options `csnell` and `partial` store in each observation that observation's contribution to the subject's Cox–Snell residual, which we refer to as a partial Cox–Snell residual. If only `csnell` is specified, partial residuals are summed within each subject to obtain one overall Cox–Snell residual for that subject. If there is only 1 observation per subject, `partial` has no effect.

mgale:

$$newvar_j = d_j - CS_j$$

Martingale residuals follow naturally from martingale theory for Cox proportional hazards, but their development does not carry over for parametric survival models. However, martingale-like residuals similar to those obtained for Cox can be derived from the Cox–Snell residuals: $M_j = d_j - CS_j$, where CS_j are the Cox–Snell residuals, as previously described.

Because martingale-like residuals are calculated from the Cox–Snell residuals, they also could be partial or not. Partial martingale residuals are generated with the `mgale` and `partial` options, and overall martingale residuals are generated with the `mgale` option.

Martingale residuals can be interpreted as the difference over time between the number of deaths in the data and the expected number from the fitted model. These residuals take values between $-\infty$ and 1 and have an expected value of zero, although, like the Cox–Snell residuals, they are not symmetric about zero, making them difficult to interpret.

deviance:

$$\text{newvar}_j = \text{sign}(M_j) [-2 \{M_j + d_j \log(d_j - M_j)\}]^{1/2}$$

Deviance residuals are a scaling of the martingale-like residuals in an attempt to make them symmetric about zero. When the model fits the data, these residuals are symmetric about zero and thus can be more readily used to examine the data for outliers. If you also specify the `partial` option, you obtain partial deviance residuals, one for each observation.

`predict` also allows two options for use after fitting frailty models: `alpha1` and `unconditional`. If `unconditional` is specified, the above predictions are modified to be based on $S_\theta(t)$ and $f_\theta(t)$, rather than $S(t)$ and $f(t)$; see [ST] **streg**. If `alpha1` is specified, the predictions are as described above.

References

- Boswell, T. M., and R. G. Gutierrez. 2011. [Stata tip 94: Manipulation of prediction parameters for parametric survival regression models](#). *Stata Journal* 11: 143–144.
- Collett, D. 2003. *Modelling Binary Data*. 2nd ed. London: Chapman & Hall/CRC.
- Cox, D. R., and E. J. Snell. 1968. A general definition of residuals (with discussion). *Journal of the Royal Statistical Society, Series B* 30: 248–275.

Also see

[ST] **streg** — Parametric survival models

[ST] **stcurve** — Plot survivor, hazard, cumulative hazard, or cumulative incidence function

[U] **20 Estimation and postestimation commands**

Title

sts — Generate, graph, list, and test the survivor and cumulative hazard functions

Description

Methods and formulas

Syntax

References

Remarks and examples

Also see

Stored results

Description

`sts` reports and creates variables containing the estimated survivor and related functions, such as the Nelson–Aalen cumulative hazard function. For the survivor function, `sts` tests and produces Kaplan–Meier estimates or, via Cox regression, adjusted estimates.

`sts graph` is equivalent to typing `sts` by itself—it graphs the survivor function.

`sts list` lists the estimated survivor and related functions.

`sts test` tests the equality of the survivor function across groups.

`sts generate` creates new variables containing the estimated survivor function, the Nelson–Aalen cumulative hazard function, or related functions.

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

Syntax

```
sts [graph] [if] [in] [, ...]
```

```
sts list [if] [in] [, ...]
```

```
sts test varlist [if] [in] [, ...]
```

```
sts generate newvar = ... [if] [in] [, ...]
```

You must `stset` your data before using `sts`; see [ST] [stset](#).

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] [stset](#).

See [ST] [sts graph](#), [ST] [sts list](#), [ST] [sts test](#), and [ST] [sts generate](#) for details of syntax.

Remarks and examples

Remarks are presented under the following headings:

Listing, graphing, and generating variables

Comparing survivor or cumulative hazard functions

Testing equality of survivor functions

Adjusted estimates

Counting the number lost due to censoring

Video examples

`sts` concerns the survivor function, $S(t)$; the probability of surviving to t or beyond; the cumulative hazard function, $H(t)$; and the hazard function, $h(t)$. Its subcommands can list and generate variables containing $\hat{S}(t)$ and $\hat{H}(t)$ and test the equality of $S(t)$ over groups. Also:

- All subcommands share a common syntax.
- All subcommands deal with either the Kaplan–Meier product-limit or the Nelson–Aalen estimates unless you request adjusted survival estimates.
- If you request an adjustment, all subcommands perform the adjustment in the same way, which is described below.

The full details of each subcommand are found in the entries following this one, but each subcommand provides so many options to control exactly how the listing looks, how the graph appears, the form of the test to be performed, or what exactly is to be generated that the simplicity of `sts` can be easily overlooked.

So, without getting burdened by the details of syntax, let us demonstrate the `sts` commands by using the Stanford heart transplant data introduced in [ST] [stset](#).

► Example 1

```
. use http://www.stata-press.com/data/r14/drugtr

Graph the Kaplan–Meier survivor function      . sts graph
                                              . sts graph, by(drug)

Graph the Nelson–Aalen cumulative hazard function . sts graph, cumhaz
                                              . sts graph, cumhaz by(drug)

Graph the estimated hazard function          . sts graph, hazard
                                              . sts graph, hazard by(drug)

List the Kaplan–Meier survivor function      . sts list
                                              . sts list, by(drug) compare

List the Nelson–Aalen cumulative hazard function . sts list, cumhaz
                                              . sts list, cumhaz by(drug) compare

Generate variable containing the Kaplan–Meier survivor function . sts gen surv = s
                                              . sts gen surv_by_drug = s, by(drug)

Generate variable containing the Nelson–Aalen cumulative hazard function . sts gen haz = na
                                              . sts gen haz_by_drug = na, by(drug)

Test equality of survivor functions          . sts test drug
                                              . gen agecat = autocode(age,4,47,67)
                                              . sts test drug, strata(agecat) ◀
```

Listing, graphing, and generating variables

You can list the overall survivor function by typing `sts list`, and you can graph it by typing `sts graph` or `sts`. `sts` assumes that you mean `graph` when you do not type a subcommand.

Or, you can list the Nelson–Aalen cumulative hazard function by typing `sts list, cumhaz`, and you can graph it by typing `sts graph, cumhaz`.

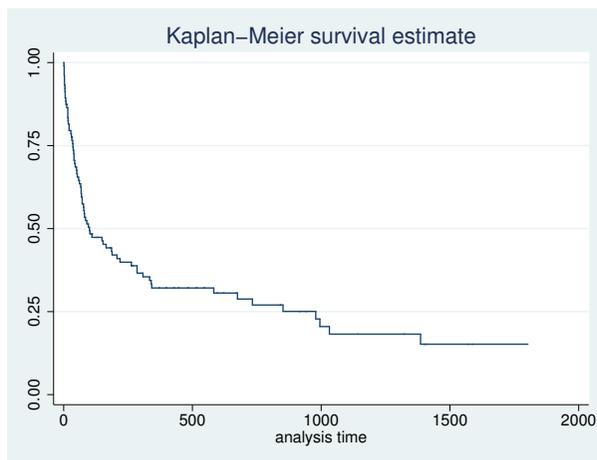
When you type `sts list`, you are shown all the details:

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. stset, noshow
. sts list
```

| Time | Beg. Total | Fail | Net Lost | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|-------------|----------------------|---------------|------------------|--------|
| 1 | 103 | 1 | 0 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 102 | 3 | 0 | 0.9612 | 0.0190 | 0.8998 | 0.9852 |
| 3 | 99 | 3 | 0 | 0.9320 | 0.0248 | 0.8627 | 0.9670 |
| 5 | 96 | 1 | 0 | 0.9223 | 0.0264 | 0.8507 | 0.9604 |
| <i>(output omitted)</i> | | | | | | | |
| 1586 | 2 | 0 | 1 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |
| 1799 | 1 | 0 | 1 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |

When you type `sts graph` or just `sts`, you are shown a graph of the same result detailed by `list`:

```
. sts graph
```



`sts generate` is a rarely used command. Typing `sts generate survf = s` creates a new variable, `survf`, containing the same survivor function that `list` just listed and `graph` just graphed:

```
. sts gen survf = s
. sort t1
. list t1 survf in 1/10
```

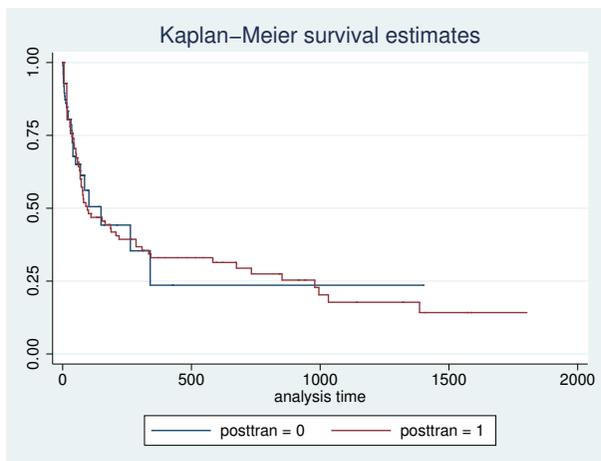
| | t1 | survf |
|-----|----|-----------|
| 1. | 1 | .99029126 |
| 2. | 1 | .99029126 |
| 3. | 1 | .99029126 |
| 4. | 1 | .99029126 |
| 5. | 2 | .96116505 |
| 6. | 2 | .96116505 |
| 7. | 2 | .96116505 |
| 8. | 2 | .96116505 |
| 9. | 2 | .96116505 |
| 10. | 2 | .96116505 |

`sts generate` is provided if you want to make a calculation, listing, or graph that `sts` cannot already do for you.

Comparing survivor or cumulative hazard functions

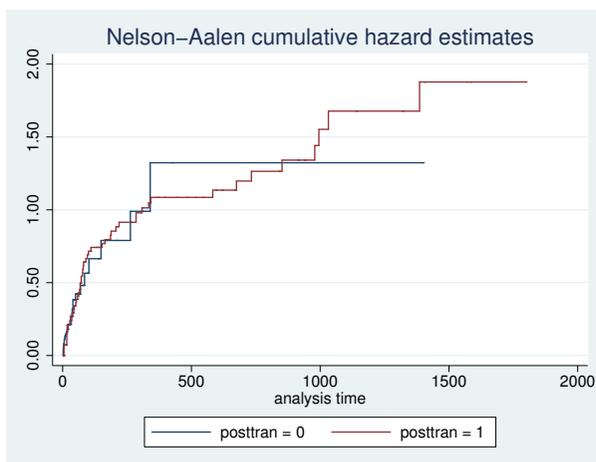
`sts` allows you to compare survivor or cumulative hazard functions. `sts graph` and `sts graph, cumhaz` are probably most successful at this. For example, survivor functions can be plotted using

```
. sts graph, by(posttran)
```



and Nelson–Aalen cumulative hazard functions can be plotted using

```
. sts graph, cumhaz by(posttran)
```



To compare survivor functions, we typed `sts graph`, just as before, and then we added `by(posttran)` to see the survivor functions for the groups designated by `posttran`. Here there are two groups, but as far as the `sts` command is concerned, there could have been more. `cumhaz` was also added to compare cumulative hazard functions.

You can also plot and compare estimated hazard functions by using `sts graph, hazard`. The hazard is estimated as a kernel smooth of the increments that sum to form the estimated cumulative hazard. The increments themselves do not estimate the hazard, but the smooth is weighted so that it estimates the hazard; see [ST] `sts graph`.

Just as you can compare survivor functions graphically by typing `sts graph, by(posttran)` and cumulative hazard functions by typing `sts graph, cumhaz by(posttran)`, you can obtain detailed listings by typing `sts list, by(posttran)` and `sts list, cumhaz by(posttran)`, respectively. Below we list the survivor function and specify `enter`, which adds a number-who-enter column:

```
. sts list, by(posttran) enter
```

| Time | Beg. Total | Fail | Lost | Enter | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|------|-------|----------------------|---------------|------------------|--------|
| posttran=0 | | | | | | | | |
| 0 | 0 | 0 | 0 | 103 | 1.0000 | . | . | . |
| 1 | 103 | 1 | 3 | 0 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 99 | 3 | 3 | 0 | 0.9603 | 0.0195 | 0.8976 | 0.9849 |
| <i>(output omitted)</i> | | | | | | | | |
| 427 | 2 | 0 | 1 | 0 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| 1400 | 1 | 0 | 1 | 0 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| posttran=1 | | | | | | | | |
| 1 | 0 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 2 | 3 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 3 | 6 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 4 | 9 | 0 | 0 | 2 | 1.0000 | . | . | . |
| 5 | 11 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 5.1 | 14 | 1 | 0 | 0 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 6 | 13 | 0 | 0 | 1 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 8 | 14 | 0 | 0 | 2 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 10 | 16 | 0 | 0 | 2 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| <i>(output omitted)</i> | | | | | | | | |
| 1586 | 2 | 0 | 1 | 0 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |
| 1799 | 1 | 0 | 1 | 0 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |

sts list's compare option allows you to compare survivor or cumulative hazard functions by listing the groups side by side.

```
. sts list, by(posttran) compare
```

| posttran | time | Survivor Function | |
|----------|------|-------------------|--------|
| | | 0 | 1 |
| | 1 | 0.9903 | 1.0000 |
| | 225 | 0.4422 | 0.3934 |
| | 449 | 0.2359 | 0.3304 |
| | 673 | 0.2359 | 0.3139 |
| | 897 | 0.2359 | 0.2535 |
| | 1121 | 0.2359 | 0.1774 |
| | 1345 | 0.2359 | 0.1774 |
| | 1569 | . | 0.1420 |
| | 1793 | . | 0.1420 |
| | 2017 | . | . |

If we include the `cumhaz` option, the cumulative hazard functions are listed:

```
. sts list, cumhaz by(posttran) compare
```

| posttran | Nelson-Aalen Cum. Haz. | | |
|----------|------------------------|--------|--------|
| | 0 | 1 | |
| time | 1 | 0.0097 | 0.0000 |
| | 225 | 0.7896 | 0.9145 |
| | 449 | 1.3229 | 1.0850 |
| | 673 | 1.3229 | 1.1350 |
| | 897 | 1.3229 | 1.3411 |
| | 1121 | 1.3229 | 1.6772 |
| | 1345 | 1.3229 | 1.6772 |
| | 1569 | . | 1.8772 |
| | 1793 | . | 1.8772 |
| | 2017 | . | . |

When you specify `compare`, the same detailed survivor or cumulative hazard function is calculated, but it is then evaluated at 10 or so given times, and those evaluations are listed. Above we left it to `sts list` to choose the comparison times, but we can specify them ourselves with the `at()` option:

```
. sts list, by(posttran) compare at(0 100 to 1700)
```

| posttran | Survivor Function | | |
|----------|-------------------|--------|--------|
| | 0 | 1 | |
| time | 0 | 1.0000 | 1.0000 |
| | 100 | 0.5616 | 0.4814 |
| | 200 | 0.4422 | 0.4184 |
| | 300 | 0.3538 | 0.3680 |
| | 400 | 0.2359 | 0.3304 |
| | 500 | 0.2359 | 0.3304 |
| | 600 | 0.2359 | 0.3139 |
| | 700 | 0.2359 | 0.2942 |
| | 800 | 0.2359 | 0.2746 |
| | 900 | 0.2359 | 0.2535 |
| | 1000 | 0.2359 | 0.2028 |
| | 1100 | 0.2359 | 0.1774 |
| | 1200 | 0.2359 | 0.1774 |
| | 1300 | 0.2359 | 0.1774 |
| | 1400 | 0.2359 | 0.1420 |
| | 1500 | . | 0.1420 |
| | 1600 | . | 0.1420 |
| | 1700 | . | 0.1420 |

Testing equality of survivor functions

`sts test` tests equality of survivor functions:

```
. sts test posttran
```

Log-rank test for equality of survivor functions

| posttran | Events observed | Events expected |
|----------|--------------------|--------------------|
| 0 | 30 | 31.20 |
| 1 | 45 | 43.80 |
| Total | 75 | 75.00 |

$\chi^2(1) = 0.13$
 $\text{Pr} > \chi^2 = 0.7225$

When you do not specify otherwise, `sts test` performs the log-rank test, but it can also perform the Wilcoxon test:

```
. sts test posttran, wilcoxon
```

Wilcoxon (Breslow) test for equality of survivor functions

| posttran | Events observed | Events expected | Sum of ranks |
|----------|--------------------|--------------------|-----------------|
| 0 | 30 | 31.20 | -85 |
| 1 | 45 | 43.80 | 85 |
| Total | 75 | 75.00 | 0 |
| | chi2(1) = | 0.14 | |
| | Pr>chi2 = | 0.7083 | |

`sts test` also performs stratified tests; see [ST] [sts test](#).

Adjusted estimates

All the estimates of the survivor function we have seen so far are the Kaplan–Meier product-limit estimates. `sts` can make adjusted estimates to the survivor function. We want to illustrate this and explain how it is done.

The heart transplant dataset is not the best for demonstrating this feature because we are starting with survivor functions that are similar already, so let's switch to data on a fictional drug trial:

```
. use http://www.stata-press.com/data/r14/drug2, clear
(Patient Survival in Drug Trial)
. stset, noshow
. stdescribe
```

| Category | total | per subject | | | |
|--------------------|-------|-------------|-----|--------|-----|
| | | mean | min | median | max |
| no. of subjects | 48 | | | | |
| no. of records | 48 | 1 | 1 | 1 | 1 |
| (first) entry time | | 0 | 0 | 0 | 0 |
| (final) exit time | | 15.5 | 1 | 12.5 | 39 |
| subjects with gap | 0 | | | | |
| time on gap if gap | 0 | | | | |
| time at risk | 744 | 15.5 | 1 | 12.5 | 39 |
| failures | 31 | .6458333 | 0 | 1 | 1 |

This dataset contains 48 subjects, all observed from time 0. The `st` command shows us how the dataset is currently declared:

```
. st
-> stset studytime, failure(died) noshow
      failure event:  died != 0 & died < .
obs. time interval:  (0, studytime]
exit on or before:  failure
```

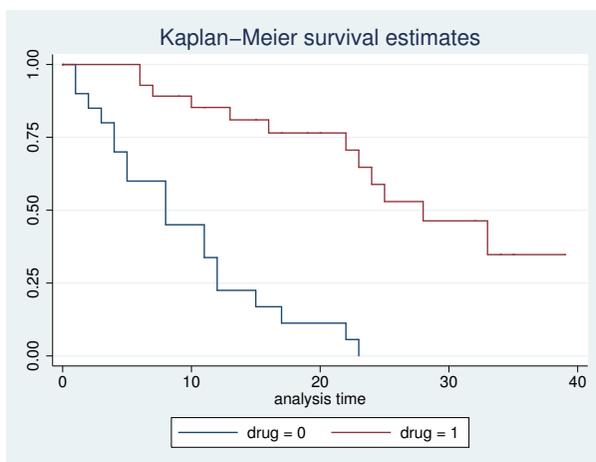
The dataset contains variables `age` and `drug`:

```
. summarize age drug
```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|----------|-----|----------|-----------|-----|-----|
| age | 48 | 47.125 | 9.492718 | 32 | 67 |
| drug | 48 | .5833333 | .4982238 | 0 | 1 |

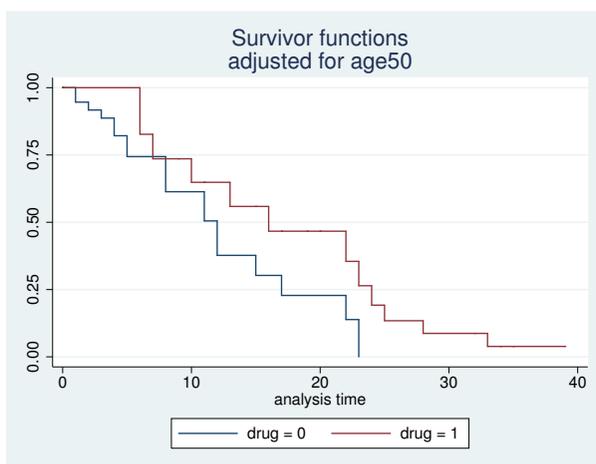
We are comparing the outcomes of `drug = 1` with that of the placebo, `drug = 0`. Here are the survivor curves for the two groups:

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



Here are the survivor curves adjusted for age (and scaled to age 50):

```
. generate age50 = age-50
. sts graph, by(drug) adjustfor(age50)
```



The age difference between the two samples accounts for much of the difference between the survivor functions.

When you type `by(group) adjustfor(vars)`, `sts` fits a separate Cox proportional hazards model on `vars` (estimation via `stcox`) and retrieves the separately estimated baseline survivor functions. `sts graph` graphs the baseline survivor functions, `sts list` lists them, and `sts generate` saves them.

Thus `sts list` can list what `sts graph` plots:

```
. sts list, by(drug) adjustfor(age50) compare
```

| drug | Adjusted Survivor Function | | |
|------|----------------------------|--------|--------|
| | | 0 | 1 |
| time | 1 | 0.9463 | 1.0000 |
| | 5 | 0.7439 | 1.0000 |
| | 9 | 0.6135 | 0.7358 |
| | 13 | 0.3770 | 0.5588 |
| | 17 | 0.2282 | 0.4668 |
| | 21 | 0.2282 | 0.4668 |
| | 25 | . | 0.1342 |
| | 29 | . | 0.0872 |
| | 33 | . | 0.0388 |
| | 37 | . | 0.0388 |
| | 41 | . | . |

Survivor function adjusted for age50

In both the graph and the listing, we must adjust for variable `age50 = age - 50` and not just `age`. Adjusted survivor functions are adjusted to the `adjustfor()` variables and scaled to correspond to the `adjustfor()` variables set to 0. Here is the result of adjusting for `age`, which is 0 at birth:

```
. sts list, by(drug) adjustfor(age) compare
```

| drug | Adjusted Survivor Function | | |
|------|----------------------------|--------|--------|
| | | 0 | 1 |
| time | 1 | 0.9994 | 1.0000 |
| | 5 | 0.9970 | 1.0000 |
| | 9 | 0.9951 | 0.9995 |
| | 13 | 0.9903 | 0.9990 |
| | 17 | 0.9853 | 0.9987 |
| | 21 | 0.9853 | 0.9987 |
| | 25 | . | 0.9965 |
| | 29 | . | 0.9958 |
| | 33 | . | 0.9944 |
| | 37 | . | 0.9944 |
| | 41 | . | . |

Survivor function adjusted for age

These are equivalent to what we obtained previously but not nearly so informative because of the scaling of the survivor function. The `adjustfor(age)` option scales the survivor function to correspond to `age = 0`. `age` is calendar age, so the survivor function is scaled to correspond to a newborn.

There is another way that `sts` will adjust the survivor function. Rather than specifying `by(group) adjustfor(vars)`, we can specify `strata(group) adjustfor(vars)`:

```
. sts list, strata(drug) adjustfor(age50) compare
```

| drug | Adjusted Survivor Function | | |
|------|----------------------------|--------|--------|
| | | 0 | 1 |
| time | 1 | 0.9526 | 1.0000 |
| | 5 | 0.7668 | 1.0000 |
| | 9 | 0.6417 | 0.7626 |
| | 13 | 0.4080 | 0.5995 |
| | 17 | 0.2541 | 0.5139 |
| | 21 | 0.2541 | 0.5139 |
| | 25 | . | 0.1800 |
| | 29 | . | 0.1247 |
| | 33 | . | 0.0614 |
| | 37 | . | 0.0614 |
| | 41 | . | . |

Survivor function adjusted for age50

When we specify `strata()` instead of `by()`, instead of fitting separate Cox models for each stratum, `sts list` fits one stratified Cox model and retrieves the stratified baseline survivor function. That is, `strata()` rather than `by()` constrains the effect of the `adjustfor()` variables to be the same across strata.

Counting the number lost due to censoring

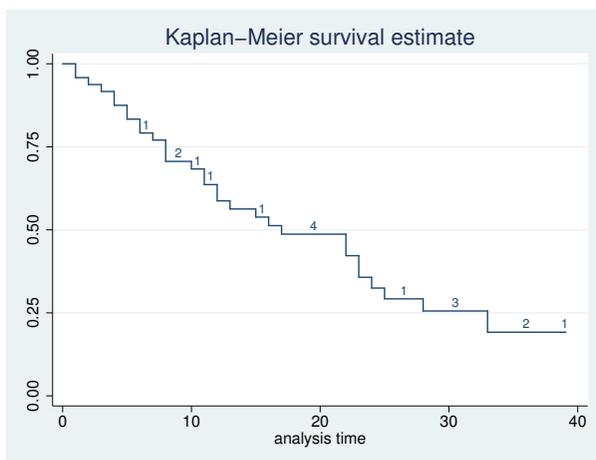
`sts list`, in the detailed output, shows the number lost in the fourth column:

```
. sts list
```

| Time | Beg. Total | Fail | Net Lost | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|-------------|----------------------|---------------|------------------|--------|
| 1 | 48 | 2 | 0 | 0.9583 | 0.0288 | 0.8435 | 0.9894 |
| 2 | 46 | 1 | 0 | 0.9375 | 0.0349 | 0.8186 | 0.9794 |
| 3 | 45 | 1 | 0 | 0.9167 | 0.0399 | 0.7930 | 0.9679 |
| <i>(output omitted)</i> | | | | | | | |
| 8 | 36 | 3 | 1 | 0.7061 | 0.0661 | 0.5546 | 0.8143 |
| 9 | 32 | 0 | 1 | 0.7061 | 0.0661 | 0.5546 | 0.8143 |
| 10 | 31 | 1 | 1 | 0.6833 | 0.0678 | 0.5302 | 0.7957 |
| <i>(output omitted)</i> | | | | | | | |
| 39 | 1 | 0 | 1 | 0.1918 | 0.0791 | 0.0676 | 0.3634 |

`sts graph`, if you specify the `lost` option, will show that number, too:

```
. sts graph, lost
```



The number on the listing and on the graph is the number of net lost, defined as the number of censored minus the number who enter. With simple survival data—with 1 observation per subject—net lost corresponds to lost.

With more complicated survival data—meaning delayed entry or multiple records per subject—the number of net lost may surprise you. With complicated data, the vague term *lost* can mean many things. Sometimes subjects are lost, but mostly there are many censorings followed by reentries—a subject is censored at time 5 immediately to reenter the data with different covariates. This is called thrashing.

There are other possibilities: a subject can be lost, but only for a while, and so reenter the data with a gap; a subject can be censored out of one stratum to enter another. There are too many possibilities to dedicate a column in a table or a plotting symbol in a graph to each one. `sts`'s solution is to define *lost* as *net lost*, meaning censored minus entered, and show that number. How we define *lost* does not affect the calculation of the survivor function; it merely affects a number that researchers often report.

Defining *lost* as censored minus entered results in exactly what is desired for simple survival data. Because everybody enters at time 0, calculating censored minus entered amounts to calculating censored $- 0$. The number of net lost is the number of censored.

In more complicated data, calculating censored minus entered results in the number really lost if there are no gaps and no delayed entry. Then the subtraction smooths the thrashing. In an interval, five might be censored and three reenter, so $5 - 3 = 2$ were lost.

In even more complicated data, calculating censored minus entered results in something reasonable once you understand how to interpret negative numbers and are cautious in interpreting positive ones. Five might be censored and three might enter (from the five? who can say?), resulting in two net lost; or three might be censored and five enter, resulting in -2 being lost.

`sts`, by default, reports the net lost but will, if you specify the `enter` option, report the pure number censored and the pure number who enter. Sometimes you will want to do that. Earlier in this entry, we used `sts list` to display the survivor functions in the Stanford heart transplant data for subjects pre- and posttransplantation, and we slipped in an `enter` option:

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
```

```
. stset, noshow
. sts list, by(posttran) enter
```

| Time | Beg. Total | Fail | Lost | Enter | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|------|-------|----------------------|---------------|------------------|--------|
| posttran=0 | | | | | | | | |
| 0 | 0 | 0 | 0 | 103 | 1.0000 | . | . | . |
| 1 | 103 | 1 | 3 | 0 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 99 | 3 | 3 | 0 | 0.9603 | 0.0195 | 0.8976 | 0.9849 |
| 3 | 93 | 3 | 3 | 0 | 0.9293 | 0.0258 | 0.8574 | 0.9657 |
| <i>(output omitted)</i> | | | | | | | | |
| 427 | 2 | 0 | 1 | 0 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| 1400 | 1 | 0 | 1 | 0 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| posttran=1 | | | | | | | | |
| 1 | 0 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 2 | 3 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 3 | 6 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 4 | 9 | 0 | 0 | 2 | 1.0000 | . | . | . |
| 5 | 11 | 0 | 0 | 3 | 1.0000 | . | . | . |
| 5.1 | 14 | 1 | 0 | 0 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 6 | 13 | 0 | 0 | 1 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 8 | 14 | 0 | 0 | 2 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| <i>(output omitted)</i> | | | | | | | | |
| 1586 | 2 | 0 | 1 | 0 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |
| 1799 | 1 | 0 | 1 | 0 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |

We did that to keep you from being shocked at negative numbers for the net lost. In this complicated dataset, the value of `posttran` changes over time. All patients start with `posttran = 0`, and later some change to `posttran = 1`.

Thus, at time 1 in the `posttran = 0` group, three are lost—to the group but not to the experiment. Simultaneously, in the `posttran = 1` group, we see that three enter. Had we not specified the `enter` option, you would not have seen that three enter, and you would have seen that `-3` were, in net, lost:

```
. sts list, by(posttran)
```

| Time | Beg. Total | Fail | Net Lost | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|-------------|----------------------|---------------|------------------|--------|
| posttran=0 | | | | | | | |
| 1 | 103 | 1 | 3 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 99 | 3 | 3 | 0.9603 | 0.0195 | 0.8976 | 0.9849 |
| 3 | 93 | 3 | 3 | 0.9293 | 0.0258 | 0.8574 | 0.9657 |
| <i>(output omitted)</i> | | | | | | | |
| 427 | 2 | 0 | 1 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| 1400 | 1 | 0 | 1 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| posttran=1 | | | | | | | |
| 1 | 0 | 0 | -3 | 1.0000 | . | . | . |
| 2 | 3 | 0 | -3 | 1.0000 | . | . | . |
| 3 | 6 | 0 | -3 | 1.0000 | . | . | . |
| 4 | 9 | 0 | -2 | 1.0000 | . | . | . |
| 5 | 11 | 0 | -3 | 1.0000 | . | . | . |
| 5.1 | 14 | 1 | 0 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 6 | 13 | 0 | -1 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 8 | 14 | 0 | -2 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| <i>(output omitted)</i> | | | | | | | |
| 1586 | 2 | 0 | 1 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |
| 1799 | 1 | 0 | 1 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |

Here specifying `enter` makes the table easier to explain, but do not jump to the conclusion that specifying `enter` is always a good idea. In this same dataset, let's look at the overall survivor function, first with the `enter` option:

```
. sts list, enter
```

| Time | Beg. Total | Fail | Lost | Enter | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|------|-------|----------------------|---------------|------------------|--------|
| 0 | 0 | 0 | 0 | 103 | 1.0000 | . | . | . |
| 1 | 103 | 1 | 3 | 3 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 102 | 3 | 3 | 3 | 0.9612 | 0.0190 | 0.8998 | 0.9852 |
| 3 | 99 | 3 | 3 | 3 | 0.9320 | 0.0248 | 0.8627 | 0.9670 |
| <i>(output omitted)</i> | | | | | | | | |
| 1571 | 3 | 0 | 1 | 0 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |
| 1586 | 2 | 0 | 1 | 0 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |
| 1799 | 1 | 0 | 1 | 0 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |

At time 1, three are lost and three enter. There is no delayed entry in this dataset, and there are no gaps; so, it is the same three that were lost and reentered, and no one was really lost. At time 1571, on the other hand, a patient really was lost. This is all more clearly revealed when we do not specify the `enter` option:

```
. sts list
```

| Time | Beg. Total | Fail | Net Lost | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|-------------|----------------------|---------------|------------------|--------|
| 1 | 103 | 1 | 0 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 102 | 3 | 0 | 0.9612 | 0.0190 | 0.8998 | 0.9852 |
| 3 | 99 | 3 | 0 | 0.9320 | 0.0248 | 0.8627 | 0.9670 |
| <i>(output omitted)</i> | | | | | | | |
| 1571 | 3 | 0 | 1 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |
| 1586 | 2 | 0 | 1 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |
| 1799 | 1 | 0 | 1 | 0.1519 | 0.0493 | 0.0713 | 0.2606 |

Thus, to summarize:

- The `sts list` and `graph` commands will show the number lost or censored. `sts list`, by default, shows this number on the detailed output. `sts graph` shows the number when you specify the `lost` option.
- By default, the number lost is the net number lost, defined as censored minus entered.
- Both commands allow you to specify the `enter` option and then show the number who actually entered, and the number lost becomes the actual number censored, not censored minus entered.

□ Technical note

There is one other issue about the Kaplan–Meier estimator regarding delayed entry. When the earliest entry into the study occurs after $t = 0$, one may still calculate the Kaplan–Meier estimation, but the interpretation changes. Rather than estimating $S(t)$, you are now estimating $S(t|t_{\min})$, the probability of surviving past time t given survival to time t_{\min} , where t_{\min} is the earliest entry time.

□

Video examples

How to graph survival curves

How to calculate the Kaplan-Meier survivor and Nelson-Aalen cumulative hazard functions

How to test the equality of survivor functions using nonparametric tests

Stored results

See *Stored results* in [ST] `sts test`.

Methods and formulas

Unless adjusted estimates are requested, `sts` estimates the survivor function by using the Kaplan–Meier product-limit method.

When the `cumhaz` option is specified, `sts` estimates the cumulative hazard function by using the Nelson–Aalen estimator.

For an introduction to the Kaplan–Meier product-limit method and the log-rank test, see [Pagano and Gauvreau \(2000, 495–499\)](#) and [Oliveira \(2013\)](#); for a detailed discussion, see [Cox and Oakes \(1984\)](#), [Kalbfleisch and Prentice \(2002\)](#), or [Klein and Moeschberger \(2003\)](#). For an introduction to survival analysis with examples using the `sts` commands, see [Dupont \(2009\)](#).

Let t_j , $j = 1, \dots$, denote the times at which failure occurs. Let n_j be the number at risk of failure just before time t_j and d_j be the number of failures at time t_j . Then the nonparametric maximum likelihood estimate of the survivor function ([Kaplan and Meier 1958](#)) is

$$\widehat{S}(t) = \prod_{j|t_j \leq t} \left(\frac{n_j - d_j}{n_j} \right)$$

([Kalbfleisch and Prentice 2002](#), 15).

The failure function, $\widehat{F}(t)$, is defined as $1 - \widehat{S}(t)$.

The standard error reported is given by Greenwood’s formula ([Greenwood 1926](#)):

$$\widehat{\text{Var}}\{\widehat{S}(t)\} = \widehat{S}^2(t) \sum_{j|t_j \leq t} \frac{d_j}{n_j(n_j - d_j)}$$

([Kalbfleisch and Prentice 2002](#), 17–18). These standard errors, however, are not used for confidence intervals. Instead, the asymptotic variance of $\ln[-\ln \widehat{S}(t)]$,

$$\widehat{\sigma}^2(t) = \frac{\sum \frac{d_j}{n_j(n_j - d_j)}}{\left\{ \sum \ln \left(\frac{n_j - d_j}{n_j} \right) \right\}^2}$$

is used, where sums are calculated over $j|t_j \leq t$ ([Kalbfleisch and Prentice 2002](#), 18). The confidence bounds are then $\widehat{S}(t) \exp(\pm z_{\alpha/2} \widehat{\sigma}(t))$, where $z_{\alpha/2}$ is the $(1 - \alpha/2)$ quantile of the normal distribution. `sts` suppresses reporting the standard error and confidence bounds if the data are `pweighted` because these formulas are no longer appropriate.

When the `adjustfor()` option is specified, the survivor function estimate, $\widehat{S}(t)$, is the baseline survivor function estimate $\widehat{S}_0(t)$ of `stcox`; see [ST] `stcox`. If, `by()`, is specified, $\widehat{S}(t)$ is obtained from fitting separate Cox models on `adjustfor()` for each of the `by()` groups. If instead `strata()` is specified, one Cox model on `adjustfor()`, stratified by `strata()`, is fit.

The Nelson–Aalen estimator of the cumulative hazard rate function is derived from Nelson (1972) and Aalen (1978) and is defined up to the largest observed time as

$$\widehat{H}(t) = \sum_{j|t_j \leq t} \frac{d_j}{n_j}$$

Its variance (Aalen 1978) may be estimated by

$$\widehat{\text{Var}}\{\widehat{H}(t)\} = \sum_{j|t_j \leq t} \frac{d_j}{n_j^2}$$

Pointwise confidence intervals are calculated using the asymptotic variance of $\ln \widehat{H}(t)$,

$$\widehat{\phi}^2(t) = \frac{\widehat{\text{Var}}\{\widehat{H}(t)\}}{\{\widehat{H}(t)\}^2}$$

The confidence bounds are then $\widehat{H}(t) \exp\{\pm z_{\alpha/2} \widehat{\phi}(t)\}$. If the data are `pweighted`, these formulas are not appropriate, and then confidence intervals are not reported.

References

- Aalen, O. O. 1978. Nonparametric inference for a family of counting processes. *Annals of Statistics* 6: 701–726.
- Breslow, N. E. 1992. Kaplan and Meier (1958) “Nonparametric estimation from incomplete observations”. In *Breakthroughs in Statistics, Vol. II: Methodology and Distribution*, ed. S. Kotz and N. L. Johnson, 311–338. New York: Springer.
- Clerc-Urmès, I., M. Grzebyk, and G. Hédelin. 2014. Net survival estimation with `stns`. *Stata Journal* 14: 87–102.
- Cleves, M. A. 1999. `stata53: censored option added to sts graph command`. *Stata Technical Bulletin* 50: 34–36. Reprinted in *Stata Technical Bulletin Reprints*, vol. 9, pp. 4–7. College Station, TX: Stata Press.
- Cox, D. R., and D. Oakes. 1984. *Analysis of Survival Data*. London: Chapman & Hall/CRC.
- Dupont, W. D. 2009. *Statistical Modeling for Biomedical Researchers: A Simple Introduction to the Analysis of Complex Data*. 2nd ed. Cambridge: Cambridge University Press.
- Greenwood, M. 1926. The natural duration of cancer. *Reports on Public Health and Medical Subjects* 33: 1–26.
- Hogben, L. T. 1950. Major Greenwood, 1880–1949. *Obituary Notices of Fellows of the Royal Society* 7: 139–154.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.
- Kaplan, E. L., and P. Meier. 1958. Nonparametric estimation from incomplete observations. *Journal of the American Statistical Association* 53: 457–481.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.
- Linhardt, J. M., J. S. Pitblado, and J. F. Hassell. 2004. From the help desk: Kaplan–Meier plots with `stsatriisk`. *Stata Journal* 4: 56–65.
- Lo, S.-H., and D. Madigan. 2012. Obituary: Paul Meier 1924–2011. *IMS Bulletin* 41(1): 6.
- Marks, H. M. 2004. A conversation with Paul Meier. *Clinical Trials* 1: 131–138.
- Nelson, W. 1972. Theory and applications of hazard plotting for censored failure data. *Technometrics* 14: 945–966.

- Newman, S. C. 2001. *Biostatistical Methods in Epidemiology*. New York: Wiley.
- Oliveira, A. G. 2013. *Biostatistics Decoded*. Chichester, UK: Wiley.
- Pagano, M., and K. Gauvreau. 2000. *Principles of Biostatistics*. 2nd ed. Belmont, CA: Duxbury.
- Smythe, B. 2006. Obituary: Edward Kaplan 1920–2006. *IMS Bulletin* 35(10): 7.
- Wilkinson, L. 1998. Greenwood, Major. In Vol. 2 of *Encyclopedia of Biostatistics*, ed. P. Armitage and T. Colton, 1778–1780. Chichester, UK: Wiley.

Major Greenwood (1880–1949) was born in London to a medical family. His given name, “Major”, was also that of his father and grandfather. Greenwood trained as a doctor but followed a career in medical research, learning statistics from Karl Pearson. He worked as a medical statistician and epidemiologist at the Lister Institute, the Ministry of Health, and the London School of Hygiene and Tropical Medicine. With interests ranging from clinical trials to historical subjects, Greenwood played a major role in developing biostatistics in the first half of the twentieth century.

Edward Lynn Kaplan (1920–2006) was working at Bell Telephone Laboratories on the lifetimes of vacuum tubes when, through John W. Tukey, he became aware of the work of Paul Meier on essentially the same statistical problem. They had both previously been graduate students at Princeton. Their two separate papers were merged and the result was published after some years. Kaplan became a professor of mathematics at Oregon State University, where he wrote a book on mathematical programming and games.

Paul Meier (1924–2011) was born in Newark, New Jersey; took degrees at Oberlin and Princeton; and then served on the faculty at Lehigh, Johns Hopkins, Chicago, and Columbia. In addition to his key contribution with Kaplan, the most cited paper in statistical science, he worked as a biostatistician, making many theoretical and applied contributions in the area of clinical trials, especially through his early and sustained advocacy of randomization.

Wayne B. Nelson (1936–) was born in Chicago and received degrees in physics and statistics from Caltech and the University of Illinois. A longtime employee of General Electric, he now works as a consultant, specializing in reliability analysis and accelerated testing.

Odd Olai Aalen (1947–) was born in Oslo, Norway, and studied there and at Berkeley, where he was awarded a PhD in 1975 for a thesis on counting processes. He is a professor of statistics at the University of Oslo and works on survival and event history analysis. Aalen was one of the prime movers in introducing martingale ideas to this branch of statistics.

Nelson and Aalen met for the first time at a conference at the University of South Carolina in 2003.

Also see

- [ST] **stci** — Confidence intervals for means and percentiles of survival time
- [ST] **stcox** — Cox proportional hazards model
- [ST] **sts generate** — Create variables containing survivor and related functions
- [ST] **sts graph** — Graph the survivor, hazard, or cumulative hazard function
- [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
- [ST] **survival analysis** — Introduction to survival analysis

Title

sts generate — Create variables containing survivor and related functions

[Description](#)
[Functions](#)
[References](#)

[Quick start](#)
[Options](#)
[Also see](#)

[Menu](#)
[Remarks and examples](#)

[Syntax](#)
[Methods and formulas](#)

Description

`sts generate` creates new variables containing the estimated survivor (failure) function, the Nelson–Aalen cumulative hazard (integrated hazard) function, and related functions. See [\[ST\] sts](#) for an introduction to this command.

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

Quick start

Create new variable `surv` containing the Kaplan–Meier survivor function using `stset` data

```
sts generate surv = s
```

Create `sesurv` containing the pointwise standard error for the survivor function

```
sts generate sesurv = se(s)
```

Create `surv2` with separate survivor functions for each level of `v1`

```
sts generate surv2 = s, by(v1)
```

Create `surv3` with survivor function adjusted for `v2 = 0`

```
sts generate surv3 = s, adjustfor(v2)
```

As above, but create `surv4` with stratification by levels of `svar`

```
sts generate surv3 = s, adjustfor(v2) strata(svar)
```

Create `cumhaz` containing the Nelson–Aalen estimate of the cumulative hazard function

```
sts generate cumhaz = na
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Create survivor, hazard, and other variables

Syntax

```
sts generate newvar =
```

$$\{ s \mid se(s) \mid h \mid se(11s) \mid lb(s) \mid ub(s) \mid na \mid se(na) \mid lb(na) \mid ub(na) \mid n \mid d \}$$

$$[\textit{newvar} = \{ \dots \} \dots] [\textit{if}] [\textit{in}] [, \textit{options}]$$

options

Description

Options

| | |
|--|--|
| <code>by(<i>varlist</i>)</code> | calculate separately for each group formed by <i>varlist</i> |
| <code>adjustfor(<i>varlist</i>)</code> | adjust the estimates to zero values of <i>varlist</i> |
| <code>strata(<i>varlist</i>)</code> | stratify on different groups of <i>varlist</i> |
| <code>level(#)</code> | set confidence level; default is level(95) |

You must `stset` your data before using `sts generate`; see [\[ST\] stset](#).

Functions

Main

`s` produces the Kaplan–Meier product-limit estimate of the survivor function, $\widehat{S}(t)$, or, if `adjustfor()` is specified, the baseline survivor function from a Cox regression model on the `adjustfor()` variables.

`se(s)` produces the Greenwood, pointwise standard error, $\widehat{se}\{\widehat{S}(t)\}$. This option may not be used with `adjustfor()`.

`h` produces the estimated hazard component, $\Delta H_j = H(t_j) - H(t_{j-1})$, where t_j is the current failure time and t_{j-1} is the previous one. This is mainly a utility function used to calculate the estimated cumulative hazard, $H(t_j)$, yet you can estimate the hazard via a kernel smooth of the ΔH_j ; see [\[ST\] sts graph](#). It is recorded at all the points at which a failure occurs and is computed as d_j/n_j , where d_j is the number of failures occurring at time t_j and n_j is the number at risk at t_j before the occurrence of the failures.

`se(11s)` produces $\widehat{\sigma}(t)$, the standard error of $\ln\{-\ln\widehat{S}(t)\}$. This option may not be used with `adjustfor()`.

`lb(s)` produces the lower bound of the confidence interval for $\widehat{S}(t)$ based on $\ln\{-\ln\widehat{S}(t)\}$: $\widehat{S}(t) \exp(-z_{\alpha/2} \widehat{\sigma}(t))$, where $z_{\alpha/2}$ is the $(1 - \alpha/2)$ quantile of the standard normal distribution. This option may not be used with `adjustfor()`.

`ub(s)` produces the upper bound of the confidence interval for $\widehat{S}(t)$ based on $\ln\{-\ln\widehat{S}(t)\}$: $\widehat{S}(t) \exp(z_{\alpha/2} \widehat{\sigma}(t))$, where $z_{\alpha/2}$ is the $(1 - \alpha/2)$ quantile of the standard normal distribution. This option may not be used with `adjustfor()`.

`na` produces the Nelson–Aalen estimate of the cumulative hazard function. This option may not be used with `adjustfor()`.

`se(na)` produces pointwise standard error for the Nelson–Aalen estimate of the cumulative hazard function, $\widehat{H}(t)$. This option may not be used with `adjustfor()`.

`lb(na)` produces the lower bound of the confidence interval for $\widehat{H}(t)$ based on the log-transformed cumulative hazard function. This option may not be used with `adjustfor()`.

`ub(na)` produces the corresponding upper bound. This option may not be used with `adjustfor()`.
`n` produces n_j , the number at risk just before time t_j . This option may not be used with `adjustfor()`.
`d` produces d_j , the number failing at time t_j . This option may not be used with `adjustfor()`.

Options

Options

`by(varlist)` performs a separate calculation for each by-group. 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 (failure) or hazard function to that for 0 values of *varlist*. This option is available only with functions `s` or `h`. See [ST] **sts graph** for an example of how to adjust for values different from 0.

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)` requests estimates of the survivor (failure) or hazard functions stratified on variables in *varlist*. It requires specifying `adjustfor()` and may not be combined with `by()`.

`level(#)` specifies the confidence level, as a percentage, for the `lb(s)`, `ub(s)`, `lb(na)`, and `ub(na)` functions. The default is `level(95)` or as set by `set level`; see [U] **20.7 Specifying the width of confidence intervals**.

Remarks and examples

`sts generate` is a seldom-used command that gives you access to the calculations listed by `sts list` and graphed by `sts graph`.

Use of this command is demonstrated in [ST] **sts**.

Methods and formulas

See [ST] **sts**.

References

See [ST] **sts** for references.

Also see

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

[ST] **sts graph** — Graph the survivor, hazard, or cumulative hazard function

[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

Title

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

[Description](#)
[Options](#)
[Also see](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Methods and formulas](#)

[Syntax](#)
[References](#)

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.

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)
```

As above, and show number lost due to censoring at each time point on the plot

```
sts graph, by(v1) lost
```

Add a table below the graph with 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
```

As above, and save the graph as `mygraph.gph`

```
sts graph, by(v1) cumhaz saving(mygraph)
```

Graph the estimated hazard function

```
sts graph, hazard
```

As above, but use the Gaussian kernel function for the kernel density estimate

```
sts graph, hazard kernel(gaussian)
```

Menu

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

Syntax

```
sts graph [if] [in] [, options]
```

| <i>options</i> | Description |
|---|---|
| Main | |
| <u>survival</u> | graph Kaplan–Meier survivor function; the default |
| <u>failure</u> | graph Kaplan–Meier failure function |
| <u>cumhaz</u> | graph Nelson–Aalen cumulative hazard function |
| <u>hazard</u> | graph smoothed hazard estimate |
| by(<i>varlist</i>) | estimate and graph separate functions for each group formed by <i>varlist</i> |
| <u>adjustfor</u> (<i>varlist</i>) | adjust the estimates to zero values of <i>varlist</i> |
| <u>strata</u> (<i>varlist</i>) | stratify on different groups of <i>varlist</i> |
| <u>separate</u> | show curves on separate graphs; default is to show curves one on top of another |
| <u>ci</u> | show pointwise confidence bands |
| At-risk table | |
| <u>risktable</u> | show table of number at risk beneath graph |
| <u>risktable</u> (<i>risk_spec</i>) | show customized table of number at risk beneath graph |
| Options | |
| <u>level</u> (#) | set confidence level; default is level(95) |
| <u>per</u> (#) | units to be used in reported rates |
| <u>noshow</u> | do not show st setting information |
| <u>tmax</u> (#) | show graph for $t \leq \#$ |
| <u>tmin</u> (#) | show graph for $t \geq \#$ |
| <u>noorigin</u> | begin survival (failure) curve at first exit time; default is to begin at $t = 0$ |
| <u>width</u> (# [<i>#...</i>]) | override default bandwidth(s) |
| <u>kernel</u> (<i>kernel</i>) | kernel function; use with hazard |
| <u>noboundary</u> | no boundary correction; use with hazard |
| <u>lost</u> | show number lost |
| <u>enter</u> | show number entered and number lost |
| <u>atrisk</u> | show numbers at risk at beginning of each interval |
| <u>censored</u> (<u>single</u>) | show one hash mark at each censoring time, no matter what number is censored |
| <u>censored</u> (<u>number</u>) | show one hash mark at each censoring time and number censored above hash mark |
| <u>censored</u> (<u>multiple</u>) | show multiple hash marks for multiple censoring at the same time |
| <u>censopts</u> (<i>hash_options</i>) | affect rendition of hash marks |
| <u>lostopts</u> (<i>marker_label_options</i>) | affect rendition of numbers lost |
| <u>atriskopts</u> (<i>marker_label_options</i>) | affect rendition of numbers at risk |

| | |
|---|---|
| Plot | |
| <u>plot</u> opts(<i>cline_options</i>) | affect rendition of the plotted lines |
| <u>plot</u> #opts(<i>cline_options</i>) | affect rendition of the #th plotted line; may not be combined with <code>separate</code> |
| CI plot | |
| <u>ci</u> opts(<i>area_options</i>) | affect rendition of the confidence bands |
| <u>ci</u> #opts(<i>area_options</i>) | affect rendition of the #th confidence band; may not be combined with <code>separate</code> |
| Add plots | |
| <code>addplot</code> (<i>plot</i>) | add other plots to the generated graph |
| Y axis, X axis, Titles, Legend, Overall | |
| <i>twoway_options</i> | any options documented in [G-3] <i>twoway_options</i> |
| <u>by</u> opts(<i>byopts</i>) | how subgraphs are combined, labeled, etc. |

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.

| <i>table_options</i> | Description |
|--|---|
| Main | |
| <i>axis_label_options</i> | control table by using axis labeling options; seldom used |
| <code>order</code> (<i>order_spec</i>) | 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 |
| <i>text_options</i> | affect rendition of table elements and titles |
| Row titles | |
| <u>row</u> title(<code>[text] [, rtext_options]</code>) | change title for a row |
| Title | |
| <code>title</code> (<code>[text] [, ttext_options]</code>) | change overall table title |

where *order_spec* is

`# ["text" ["text" ...]] [...]`

| <i>text_options</i> | Description |
|---|---|
| <code>size(<i>textsizestyle</i>)</code> | size of text |
| <code>color(<i>colorstyle</i>)</code> | color of text |
| <code>justification(<i>justificationstyle</i>)</code> | text left-justified, centered, or right-justified |
| <code>format(<i>%fmt</i>)</code> | format values per <i>%fmt</i> |
| <code>topgap(<i>relativesize</i>)</code> | margin above rows |
| <code>bottomgap(<i>relativesize</i>)</code> | margin beneath rows |
| <code>style(<i>textstyle</i>)</code> | overall style of text |
| <code>style()</code> does not appear in the dialog box. | |
| <i>rtext_options</i> | Description |
| <code>size(<i>textsizestyle</i>)</code> | size of text |
| <code>color(<i>colorstyle</i>)</code> | color of text |
| <code>justification(<i>justificationstyle</i>)</code> | text left-justified, centered, or right-justified |
| <code>at(#)</code> | override <i>x</i> position of titles |
| <code>topgap(<i>relativesize</i>)</code> | margin above rows |
| <code>style(<i>textstyle</i>)</code> | overall style of text |
| <code>style()</code> does not appear in the dialog box. | |
| <i>ttext_options</i> | Description |
| <code>size(<i>textsizestyle</i>)</code> | size of text |
| <code>color(<i>colorstyle</i>)</code> | color of text |
| <code>justification(<i>justificationstyle</i>)</code> | text left-justified, centered, or right-justified |
| <code>at(#)</code> | override <i>x</i> position of titles |
| <code>topgap(<i>relativesize</i>)</code> | margin above rows |
| <code>bottomgap(<i>relativesize</i>)</code> | margin beneath rows |
| <code>style(<i>textstyle</i>)</code> | overall style of text |
| <code>style()</code> does not appear in the dialog box. | |
| <i>group</i> | Description |
| <code>#rownum</code> | specify group by row number in table |
| <code>value</code> | specify group by value of group |
| <code>label</code> | specify group by text of value label associated with group |
| <i>hash_options</i> | Description |
| <i>line_options</i> | change look of dropped lines |
| <i>marker_label_options</i> | add marker labels; any options documented in [G-3] <i>marker_label_options</i> , except <code>mlabel()</code> |

`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`, `iwweights`, 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, $\Delta \hat{H}(t_j) = \hat{H}(t_j) - \hat{H}(t_{j-1})$. 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

```
. generate 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.

rtxt_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][, ttxt_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.

ttxt_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 $t \leq \#$. 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 $t \geq \#$. 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 $k + 1, \dots$ 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

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 (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.

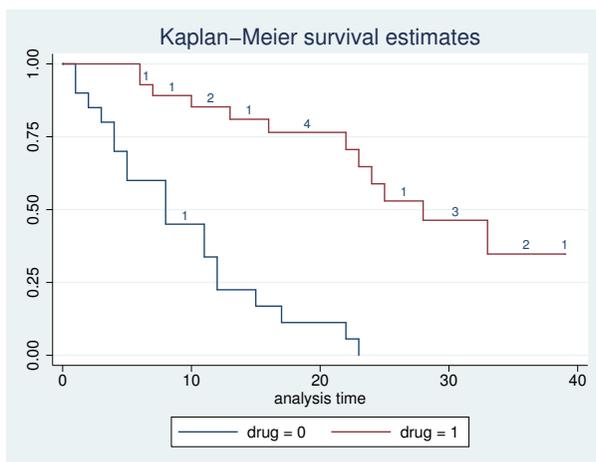
We demonstrate many of sts graph’s features in [ST] sts. This discussion picks up where that entry leaves off.

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/r14/drug2
(Patient Survival in Drug Trial)
. sts graph, by(drug) lost
      failure _d: died
      analysis time _t: studytime
```



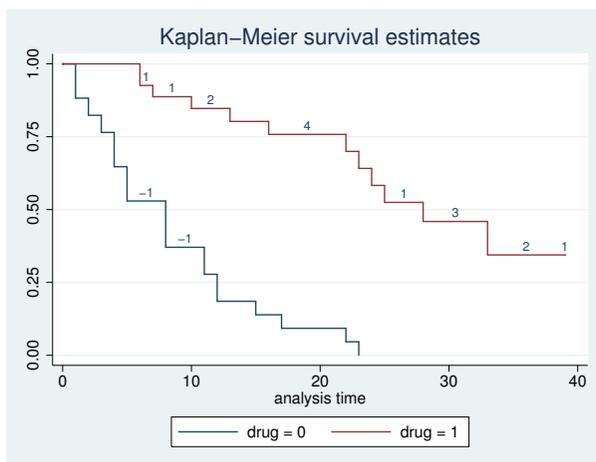
There is no late entry in these data, so we modify the data so that a few subjects entered late. Here is the same graph on the modified data:

```

. use http://www.stata-press.com/data/r14/drug2b
(Patient Survival in Drug Trial)

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

```

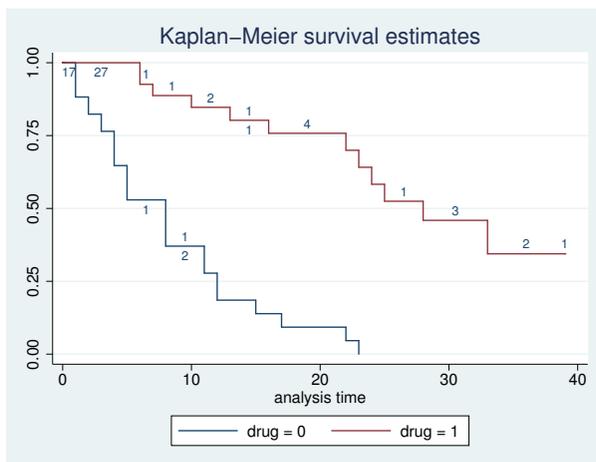


Note the negative numbers. These occur because, by default, `lost` means censored minus entered. Here `-1` means that 1 entered, or 2 entered and 1 was lost, etc. If we specify the `enter` option, we will see the censored and entered separately:

```

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

```



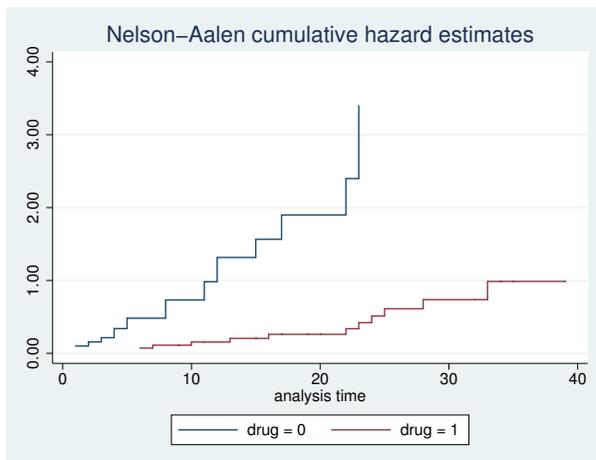
Although it might appear that specifying `enter` with `lost` is a good idea, that is not always true.

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:

Graphing the Nelson–Aalen cumulative hazard function

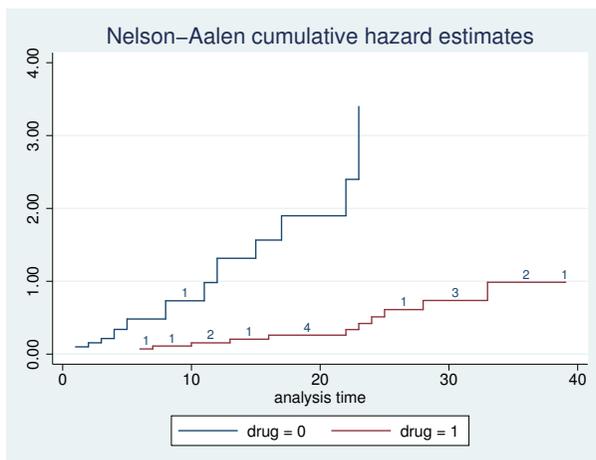
We can plot the Nelson–Aalen estimate of the cumulative (integrated) hazard function by specifying the `cumhaz` option. For example, from the 1-observation-per-subject drug-trial dataset, here is a graph of the cumulative hazard functions by drug:

```
. use http://www.stata-press.com/data/r14/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:

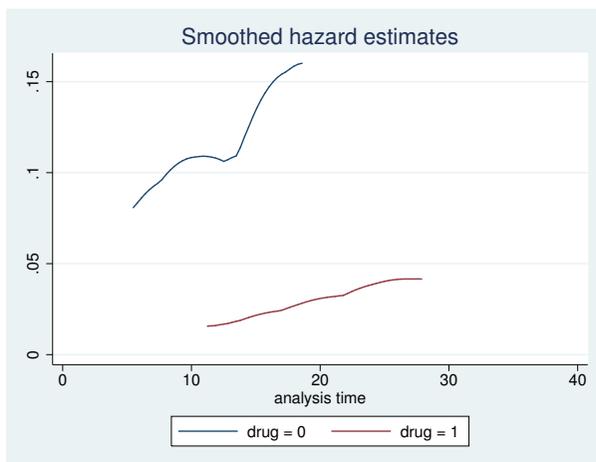
```
. sts graph, cumhaz by(drug) lost
```



Graphing the hazard function

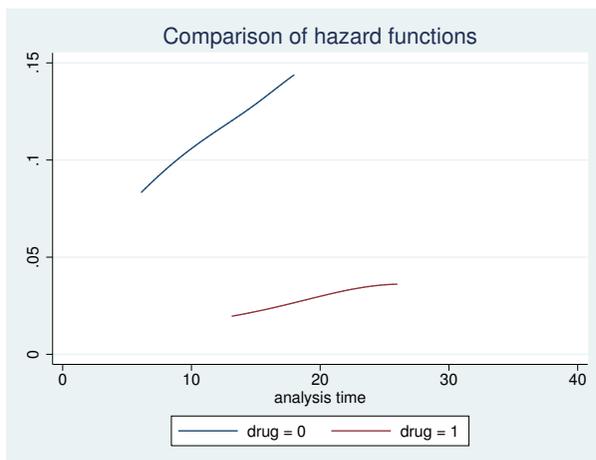
`sts graph` may also be used to plot an estimate of the hazard function. This graph is based on a weighted kernel smooth of the estimated hazard contributions, $\Delta \hat{H}(t_j) = \hat{H}(t_j) - \hat{H}(t_{j-1})$, obtained by `sts generate newvar = h`. There are thus issues associated with selecting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

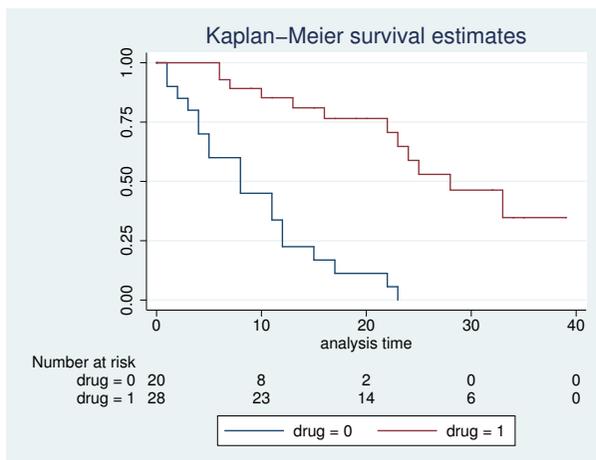
```
. sts graph, hazard by(drug) kernel(gauss) width(5 7)
> title(Comparison of hazard functions)
```



Adding an at-risk table

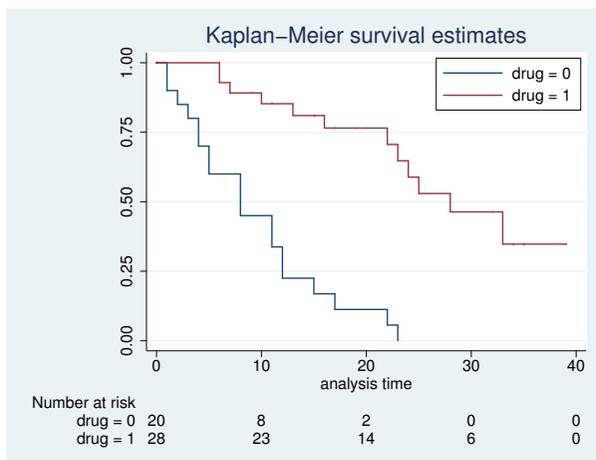
A table showing the number at risk may be added beneath a survivor, failure, or Nelson–Aalen cumulative hazard plot.

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



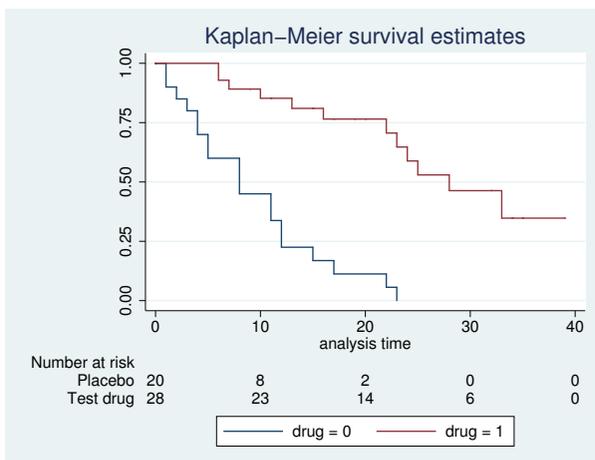
By default, both the legend and the at-risk table share space at the bottom of the graph. Placing the legend in an empty area inside the plot may often be desirable.

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



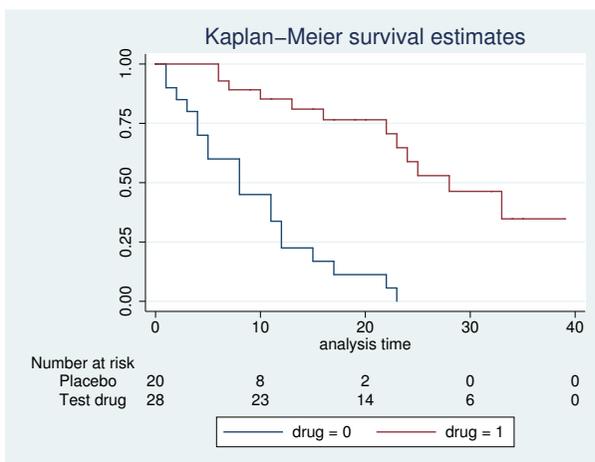
By default, row titles are placed on the left of the at-risk table and are right-justified. We can illustrate this by changing the text of the row titles to have an unequal length.

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



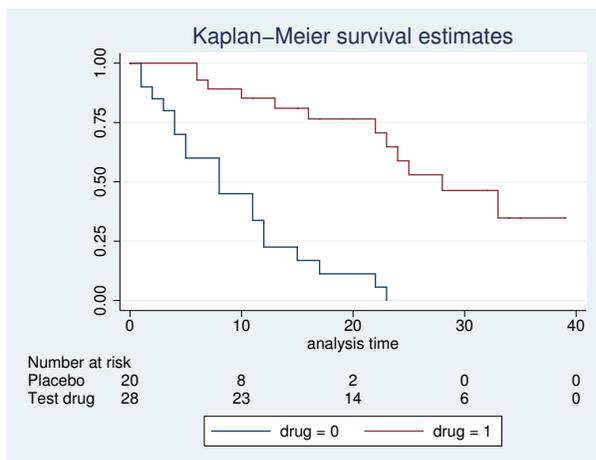
If desired, the text of row titles can be left-justified.

```
. 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.

Video example

[How to graph survival curves](#)

Methods and formulas

See [ST] `sts`.

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

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

where $K_t(\cdot)$ 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 $\Delta\hat{H}(t_j)$ are instead obtained from `stcox` as the estimated baseline contributions from a Cox model; see [ST] `stcox` for details on how the $\Delta\hat{H}(t_j)$ 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

Title

sts list — List the survivor or cumulative hazard function

[Description](#)
[Options](#)
[Also see](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Methods and formulas](#)

[Syntax](#)
[References](#)

Description

`sts list` lists the estimated survivor (failure) or the Nelson–Aalen estimated cumulative (integrated) hazard function. See [\[ST\] sts](#) for an introduction to this command.

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

Quick start

Kaplan–Meier survivor function using `stset` data

```
sts list
```

Survivor function for each level of `v1`

```
sts list, by(v1)
```

Results of above saved in `mydata.dta`

```
sts list, by(v1) saving(mydata)
```

Show only survivor functions for groups of `v1` at specified times

```
sts list, by(v1) at(10 20 30 40 50)
```

As above, but report groups side-by-side

```
sts list, by(v1) at(10 20 30 40 50) compare
```

Failure function

```
sts list, failure
```

Failure function adjusted for `v2 = 0`

```
sts list, failure adjustfor(v2)
```

As above, but with stratification on levels of `svar`

```
sts list, failure adjustfor(v2) strata(svar)
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > List survivor and cumulative hazard functions

Syntax

```
sts list [if] [in] [, options]
```

| <i>options</i> | Description |
|--|---|
| Main | |
| <u>survival</u> | report Kaplan–Meier survivor function; the default |
| <u>failure</u> | report Kaplan–Meier failure function |
| <u>cumhaz</u> | report Nelson–Aalen cumulative hazard function |
| by(<i>varlist</i>) | estimate separate functions for each group formed by <i>varlist</i> |
| adjustfor(<i>varlist</i>) | adjust the estimates to zero values of <i>varlist</i> |
| strata(<i>varlist</i>) | stratify on different groups of <i>varlist</i> |
| Options | |
| <u>level</u> (#) | set confidence level; default is level(95) |
| at(# <i>numlist</i>) | report estimated survivor/cumulative hazard function at specified times; default is to report at all unique time values |
| <u>enter</u> | report number lost as pure censored instead of censored minus lost |
| <u>noshow</u> | do not show st setting information |
| <u>compare</u> | report groups of survivor/cumulative hazard functions side by side |
| <u>saving</u> (<i>filename</i> [, <i>replace</i>]) | save results to <i>filename</i> ; use <i>replace</i> to overwrite existing <i>filename</i> |

You must `stset` your data before using `sts list`; see [ST] `stset`.

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] `stset`.

Options

Main

`survival`, `failure`, and `cumhaz` specify the function to report.

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

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

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

by(*varlist*) estimates a separate function for each by-group. 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 (failure) function to that for 0 values of *varlist*. This option is not available with the Nelson–Aalen function. See [ST] `sts graph` for an example of how to adjust for values different from 0.

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)` requests estimates of the survivor (failure) function stratified on variables in *varlist*. It requires specifying `adjustfor()` and may not be combined with `by()`.

Options

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

`at(# | numlist)` specifies the time values at which the estimated survivor (failure) or cumulative hazard function is to be listed.

The default is to list the function at all the unique time values in the data, or if functions are being compared, at about 10 times chosen over the observed interval. In any case, you can control the points chosen.

`at(5 10 20 30 50 90)` would display the function at the designated times.

`at(10 20 to 100)` would display the function at times 10, 20, 30, 40, . . . , 100.

`at(0 5 10 to 100 200)` would display the function at times 0, 5, 10, 15, . . . , 100, and 200.

`at(20)` would display the curve at (roughly) 20 equally spaced times over the interval observed in the data. We say roughly because Stata may choose to increase or decrease your number slightly if that would result in rounder values of the chosen times.

`enter` specifies that the table contain the number who enter and, correspondingly, that the number lost be displayed as the pure number censored rather than censored minus entered. The logic underlying this is explained in [ST] [sts](#).

`noshow` prevents `sts list` 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](#).

`compare` is specified only with `by()` or `strata()`. It compares the survivor (failure) or cumulative hazard functions and lists them side by side rather than first one and then the next.

`saving(filename [, replace])` saves the results in a Stata data file (`.dta` file).

`replace` specifies that *filename* be overwritten if it exists.

Remarks and examples

Only one of `sts list`'s options—`adjustfor()`—modifies the calculation. All the other options merely determine how the results of the calculation are displayed.

If you do not specify `adjustfor()` or `cumhaz`, `sts list` displays the Kaplan–Meier product-limit estimate of the survivor (failure) function. Specify `by()` to perform the calculation separately on the different groups.

Specify `adjustfor()` to calculate an adjusted survival curve. Now if you specify `by()` or `strata()`, this further modifies how the adjustment is made.

`sts list`, `cumhaz` displays the Nelson–Aalen estimate of the cumulative hazard function.

We demonstrate many of `sts list`'s features in [ST] [sts](#). This discussion picks up where that entry leaves off.

By default, `sts list` will bury you in output. With the Stanford heart transplant data introduced in [ST] [stset](#), the following commands produce 154 lines of output.

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. stset, noshow
. sts list, by(posttran)
```

| Time | Beg. Total | Fail | Net Lost | Survivor Function | Std. Error | [95% Conf. Int.] | |
|-------------------------|---------------|------|-------------|----------------------|---------------|------------------|--------|
| posttran=0 | | | | | | | |
| 1 | 103 | 1 | 3 | 0.9903 | 0.0097 | 0.9331 | 0.9986 |
| 2 | 99 | 3 | 3 | 0.9603 | 0.0195 | 0.8976 | 0.9849 |
| 3 | 93 | 3 | 3 | 0.9293 | 0.0258 | 0.8574 | 0.9657 |
| <i>(output omitted)</i> | | | | | | | |
| 1400 | 1 | 0 | 1 | 0.2359 | 0.1217 | 0.0545 | 0.4882 |
| posttran=1 | | | | | | | |
| 1 | 0 | 0 | -3 | 1.0000 | . | . | . |
| 2 | 3 | 0 | -3 | 1.0000 | . | . | . |
| <i>(output omitted)</i> | | | | | | | |
| 5.1 | 14 | 1 | 0 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 6 | 13 | 0 | -1 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| <i>(output omitted)</i> | | | | | | | |
| 1799 | 1 | 0 | 1 | 0.1420 | 0.0546 | 0.0566 | 0.2653 |

at() and compare are the solutions. Here is another detailed, but more useful, view of the heart transplant data:

```
. sts list, at(10 40 to 170) by(posttran)
```

| Time | Beg. Total | Fail | Survivor Function | Std. Error | [95% Conf. Int.] | |
|------------|---------------|------|----------------------|---------------|------------------|--------|
| posttran=0 | | | | | | |
| 10 | 74 | 12 | 0.8724 | 0.0346 | 0.7858 | 0.9256 |
| 40 | 31 | 11 | 0.6781 | 0.0601 | 0.5446 | 0.7801 |
| 70 | 17 | 2 | 0.6126 | 0.0704 | 0.4603 | 0.7339 |
| 100 | 11 | 1 | 0.5616 | 0.0810 | 0.3900 | 0.7022 |
| 130 | 10 | 1 | 0.5054 | 0.0903 | 0.3199 | 0.6646 |
| 160 | 7 | 1 | 0.4422 | 0.0986 | 0.2480 | 0.6204 |
| posttran=1 | | | | | | |
| 10 | 16 | 1 | 0.9286 | 0.0688 | 0.5908 | 0.9896 |
| 40 | 43 | 6 | 0.7391 | 0.0900 | 0.5140 | 0.8716 |
| 70 | 45 | 9 | 0.6002 | 0.0841 | 0.4172 | 0.7423 |
| 100 | 40 | 9 | 0.4814 | 0.0762 | 0.3271 | 0.6198 |
| 130 | 38 | 1 | 0.4687 | 0.0752 | 0.3174 | 0.6063 |
| 160 | 36 | 1 | 0.4561 | 0.0742 | 0.3076 | 0.5928 |

Note: Survivor function is calculated over full data and evaluated at indicated times; it is not calculated from aggregates shown at left.

We specified at(10 40 to 170) when that is not strictly correct; at(10 40 to 160) would make sense and so would at(10 40 to 180), but sts list is not picky.

□ Technical note

When used with at(), sts list is designed to give you only a snapshot of the full Kaplan–Meier curve. That is, the Beg. Total information is that for the last observed failure time (before the failures occur).

When the at() option is used, the Beg. Total column in the output does not contain the number at risk at the time indicated in the Time column. It shows the number at risk at the time just before the previous failure.



Similar output for the Nelson–Aalen estimated cumulative hazard can be produced by specifying the cumhaz option:

```
. sts list, cumhaz at(10 40 to 170) by(posttran)
```

| Time | Beg. Total | Fail | Nelson-Aalen Cum. Haz. | Std. Error | [95% Conf. Int.] | |
|------------|------------|------|------------------------|------------|------------------|--------|
| posttran=0 | | | | | | |
| 10 | 74 | 12 | 0.1349 | 0.0391 | 0.0764 | 0.2382 |
| 40 | 31 | 11 | 0.3824 | 0.0871 | 0.2448 | 0.5976 |
| 70 | 17 | 2 | 0.4813 | 0.1124 | 0.3044 | 0.7608 |
| 100 | 11 | 1 | 0.5646 | 0.1400 | 0.3473 | 0.9178 |
| 130 | 10 | 1 | 0.6646 | 0.1720 | 0.4002 | 1.1037 |
| 160 | 7 | 1 | 0.7896 | 0.2126 | 0.4658 | 1.3385 |
| posttran=1 | | | | | | |
| 10 | 16 | 1 | 0.0714 | 0.0714 | 0.0101 | 0.5071 |
| 40 | 43 | 6 | 0.2929 | 0.1176 | 0.1334 | 0.6433 |
| 70 | 45 | 9 | 0.4981 | 0.1360 | 0.2916 | 0.8507 |
| 100 | 40 | 9 | 0.7155 | 0.1542 | 0.4691 | 1.0915 |
| 130 | 38 | 1 | 0.7418 | 0.1564 | 0.4908 | 1.1214 |
| 160 | 36 | 1 | 0.7689 | 0.1587 | 0.5130 | 1.1523 |

Note: Nelson-Aalen function is calculated over full data and evaluated at indicated times; it is not calculated from aggregates shown at left.

Here is the result of the survivor functions with the compare option:

```
. sts list, at(10 40 to 170) by(posttran) compare
```

| posttran | time | Survivor Function | |
|----------|------|-------------------|--------|
| | | 0 | 1 |
| | 10 | 0.8724 | 0.9286 |
| | 40 | 0.6781 | 0.7391 |
| | 70 | 0.6126 | 0.6002 |
| | 100 | 0.5616 | 0.4814 |
| | 130 | 0.5054 | 0.4687 |
| | 160 | 0.4422 | 0.4561 |

And here is the result of the cumulative hazard functions with the compare option:

```
. sts list, cumhaz at(10 40 to 170) by(posttran) compare
```

| posttran | time | Nelson-Aalen Cum. Haz. | |
|----------|------|------------------------|--------|
| | | 0 | 1 |
| | 10 | 0.1349 | 0.0714 |
| | 40 | 0.3824 | 0.2929 |
| | 70 | 0.4813 | 0.4981 |
| | 100 | 0.5646 | 0.7155 |
| | 130 | 0.6646 | 0.7418 |
| | 160 | 0.7896 | 0.7689 |

Video example

How to calculate the Kaplan-Meier survivor and Nelson-Aalen cumulative hazard functions

Methods and formulas

See [ST] **sts**.

References

See [ST] **sts** for 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 graph** — Graph the survivor, hazard, or cumulative hazard function

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

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

Title

sts test — Test equality of survivor functions

| | | | |
|-----------------------------|--------------------------------------|--------------------------------|--------------------------------------|
| Description | Quick start | Menu | Syntax |
| Options | Remarks and examples | Stored results | Methods and formulas |
| References | Also see | | |

Description

`sts test` tests the equality of survivor functions across two or more groups. The log-rank, Cox, Wilcoxon–Breslow–Gehan, Tarone–Ware, Peto–Peto–Prentice, and Fleming–Harrington tests are provided, in both unstratified and stratified forms.

`sts test` also provides a test for trend.

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

Quick start

Log-rank test for the equality of survivor functions across levels of `v1` using `stset` data

```
sts test v1
```

Stratified log-rank test for equality of survivor functions across `v1` with strata `svar`

```
sts test v1, strata(svar)
```

As above, and show tests for each stratum

```
sts test v1, strata(svar) detail
```

Log-rank test for equality and test for a trend in survivor functions for `v1`

```
sts test v1, trend
```

Test equality of survivor functions using the Wilcoxon–Breslow–Gehan test

```
sts test v1, wilcoxon
```

Likelihood-ratio test for the equality of survivor functions based on the Cox model

```
sts test v1, cox
```

Stratified Cox test of equality of survivor functions with strata `svar`

```
sts test v1, cox strata(svar)
```

Test equality of survivor functions using the Tarone–Ware test

```
sts test v1, tware
```

As above, and test for a trend using the same weights as used in the Tarone–Ware test

```
sts test v1, tware trend
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Test equality of survivor functions

Syntax

```
sts test varlist [if] [in] [, options]
```

| <i>options</i> | Description |
|---|---|
| Main | |
| <code>logrank</code> | perform log-rank test of equality; the default |
| <code>cox</code> | perform Cox test of equality |
| <code>wilcoxon</code> | perform Wilcoxon–Breslow–Gehan test of equality |
| <code>tware</code> | perform Tarone–Ware test of equality |
| <code>peto</code> | perform Peto–Peto–Prentice test of equality |
| <code>fh(<i>p q</i>)</code> | perform generalized Fleming–Harrington test of equality |
| <code>trend</code> | test trend of the survivor function across three or more ordered groups |
| <code>strata(<i>varlist</i>)</code> | perform stratified test on <i>varlist</i> , displaying overall test results |
| <code>detail</code> | display individual test results; modifies <code>strata()</code> |
| Options | |
| <code>mat(<i>mname</i>₁ <i>mname</i>₂)</code> | store vector u in <i>mname</i> ₁ and matrix V in <i>mname</i> ₂ |
| <code>noshow</code> | do not show st setting information |
| <code>notitle</code> | suppress title |

You must `stset` your data before using `sts test`; see [ST] [stset](#).

Note that `fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] [stset](#).

Options

Main

`logrank`, `cox`, `wilcoxon`, `tware`, `peto`, and `fh(p q)` specify the test of equality desired. `logrank` is the default, unless the data are `pweighted`, in which case `cox` is the default and is the only possibility.

`wilcoxon` specifies the Wilcoxon–Breslow–Gehan test; `tware`, the Tarone–Ware test; `peto`, the Peto–Peto–Prentice test; and `fh()`, the generalized Fleming–Harrington test. The Fleming–Harrington test requires two arguments, *p* and *q*. When *p* = 0 and *q* = 0, the Fleming–Harrington test reduces to the log-rank test; when *p* = 1 and *q* = 0, the test reduces to the Mann–Whitney–Wilcoxon test.

`trend` specifies that a test for trend of the survivor function across three or more ordered groups be performed.

`strata(varlist)` requests that a stratified test be performed.

`detail` modifies `strata()`; it requests that, in addition to the overall stratified test, the tests for the individual strata be reported. `detail` is not allowed with `cox`.

Options

`mat(mname1 mname2)` requests that the vector **u** be stored in *mname*₁ and that matrix **V** be stored in *mname*₂. The other tests are rank tests of the form $\mathbf{u}'\mathbf{V}^{-1}\mathbf{u}$. This option may not be used with `cox`.

`noshow` prevents `sts test` 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`.

`notitle` requests that the title printed above the test be suppressed.

Remarks and examples

Remarks are presented under the following headings:

The log-rank test
The Wilcoxon (Breslow–Gehan) test
The Tarone–Ware test
The Peto–Peto–Prentice test
The generalized Fleming–Harrington tests
The “Cox” test
The trend test
Video example

`sts test` tests the equality of the survivor function across groups. With the exception of the Cox test, these tests are members of a family of statistical tests that are extensions to censored data of traditional nonparametric rank tests for comparing two or more distributions. A technical description of these tests can be found in the *Methods and formulas* section of this entry. Simply, at each distinct failure time in the data, the contribution to the test statistic is obtained as a weighted standardized sum of the difference between the observed and expected number of deaths in each of the k groups. The expected number of deaths is obtained under the null hypothesis of no differences between the survival experience of the k groups.

The weights or weight function used determines the test statistic. For example, when the weight is 1 at all failure times, the log-rank test is computed, and when the weight is the number of subjects at risk of failure at each distinct failure time, the Wilcoxon–Breslow–Gehan test is computed.

The following table summarizes the weights used for each statistical test.

| Test | Weight at each distinct failure time (t_i) |
|------------------------|---|
| Log-rank | 1 |
| Wilcoxon–Breslow–Gehan | n_i |
| Tarone–Ware | $\sqrt{n_i}$ |
| Peto–Peto–Prentice | $\tilde{S}(t_i)$ |
| Fleming–Harrington | $\hat{S}(t_{i-1})^p \{1 - \hat{S}(t_{i-1})\}^q$ |

where $\hat{S}(t_i)$ is the estimated Kaplan–Meier survivor-function value for the combined sample at failure time t_i , $\tilde{S}(t_i)$ is a modified estimate of the overall survivor function described in *Methods and formulas*, and n_i is the number of subjects in the risk pool at failure time t_i .

These tests are appropriate for testing the equality of survivor functions across two or more groups. Up to 800 groups are allowed.

The “Cox” test is related to the log-rank test but is performed as a likelihood-ratio test (or, alternatively, as a Wald test) on the results from a Cox proportional hazards regression. The log-rank test should be preferable to what we have labeled the Cox test, but with `pweighted` data the log-rank test is not appropriate. Whether you perform the log-rank or Cox test makes little substantive difference with most datasets.

`sts test`, `trend` can be used to test against the alternative hypothesis that the failure rate increases or decreases as the level of the k groups increases or decreases. This test is appropriate only when there is a natural ordering of the comparison groups, for example, when each group represents an increasing or decreasing level of a therapeutic agent.

`trend` is not valid when `cox` is specified.

The log-rank test

`sts test`, by default, performs the log-rank test, which is, to be clear, the exponential scores test (Savage 1956; Mantel and Haenszel 1959; Mantel 1963, 1966). This test is most appropriate when the hazard functions are thought to be proportional across the groups if they are not equal.

This test statistic is constructed by giving equal weights to the contribution of each failure time to the overall test statistic.

In *Testing equality of survivor functions* in [ST] `sts`, we demonstrated the use of this command with the heart transplant data, a multiple-record, single-failure st dataset.

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. sts test posttran
      failure _d: died
      analysis time _t: t1
                   id: id
```

Log-rank test for equality of survivor functions

| posttran | Events observed | Events expected |
|----------|--------------------|--------------------|
| 0 | 30 | 31.20 |
| 1 | 45 | 43.80 |
| Total | 75 | 75.00 |
| | chi2(1) = | 0.13 |
| | Pr>chi2 = | 0.7225 |

We cannot reject the hypothesis that the survivor functions are the same.

`sts test`, `logrank` can also perform the stratified log-rank test. Say that it is suggested that calendar year of acceptance also affects survival and that there are three important periods: 1967–1969, 1970–1972, and 1973–1974. Therefore, a stratified test should be performed:

```
. stset, noshow
. generate group = 1 if year <= 69
(117 missing values generated)
. replace group=2 if year>=70 & year<=72
(78 real changes made)
. replace group=3 if year>=73
(39 real changes made)
```

```
. sts test posttran, strata(group)
```

Stratified log-rank test for equality of survivor functions

| posttran | Events observed | Events expected(*) |
|----------|--------------------|-----------------------|
| 0 | 30 | 31.51 |
| 1 | 45 | 43.49 |
| Total | 75 | 75.00 |

(*) sum over calculations within group

```
chi2(1) = 0.20
Pr>chi2 = 0.6547
```

Still finding nothing, we ask Stata to show the within-stratum tests:

```
. sts test posttran, strata(group) detail
```

Stratified log-rank test for equality of survivor functions

```
-> group = 1
```

| posttran | Events observed | Events expected |
|----------|--------------------|--------------------|
| 0 | 14 | 13.59 |
| 1 | 17 | 17.41 |
| Total | 31 | 31.00 |

```
chi2(1) = 0.03
Pr>chi2 = 0.8558
```

```
-> group = 2
```

| posttran | Events observed | Events expected |
|----------|--------------------|--------------------|
| 0 | 13 | 13.63 |
| 1 | 20 | 19.37 |
| Total | 33 | 33.00 |

```
chi2(1) = 0.09
Pr>chi2 = 0.7663
```

```
-> group = 3
```

| posttran | Events observed | Events expected |
|----------|--------------------|--------------------|
| 0 | 3 | 4.29 |
| 1 | 8 | 6.71 |
| Total | 11 | 11.00 |

```
chi2(1) = 0.91
Pr>chi2 = 0.3410
```

```
-> Total
```

| posttran | Events observed | Events expected(*) |
|----------|--------------------|-----------------------|
| 0 | 30 | 31.51 |
| 1 | 45 | 43.49 |
| Total | 75 | 75.00 |

(*) sum over calculations within group

```
chi2(1) = 0.20
Pr>chi2 = 0.6547
```

The Wilcoxon (Breslow–Gehan) test

`sts test`, `wilcoxon` performs the generalized Wilcoxon test of [Breslow \(1970\)](#) and [Gehan \(1965\)](#). This test is appropriate when hazard functions are thought to vary in ways other than proportionally and when censoring patterns are similar across groups.

The Wilcoxon test statistic is constructed by weighting the contribution of each failure time to the overall test statistic by the number of subjects at risk. Thus it gives heavier weights to earlier failure times when the number at risk is higher. As a result, this test is susceptible to differences in the censoring pattern of the groups.

`sts test`, `wilcoxon` works the same way as `sts test`, `logrank`:

```
. sts test posttran, wilcoxon
```

Wilcoxon (Breslow) test for equality of survivor functions

| posttran | Events observed | Events expected | Sum of ranks |
|----------|--------------------|--------------------|-----------------|
| 0 | 30 | 31.20 | -85 |
| 1 | 45 | 43.80 | 85 |
| Total | 75 | 75.00 | 0 |
| | chi2(1) = | 0.14 | |
| | Pr>chi2 = | 0.7083 | |

With the `strata()` option, `sts test`, `wilcoxon` performs the stratified test:

```
. sts test posttran, wilcoxon strata(group)
```

Stratified Wilcoxon (Breslow) test for equality of survivor functions

| posttran | Events observed | Events expected(*) | Sum of ranks(*) |
|----------|--|-----------------------|--------------------|
| 0 | 30 | 31.51 | -40 |
| 1 | 45 | 43.49 | 40 |
| Total | 75 | 75.00 | 0 |
| | (*) sum over calculations within group | | |
| | chi2(1) = | 0.22 | |
| | Pr>chi2 = | 0.6385 | |

As with `sts test`, `logrank`, you can also specify the `detail` option to see the within-stratum tests.

The Tarone–Ware test

`sts test`, `tware` performs a test suggested by [Tarone and Ware \(1977\)](#), with weights equal to the square root of the number of subjects in the risk pool at time t_i .

Like Wilcoxon's test, this test is appropriate when hazard functions are thought to vary in ways other than proportionally and when censoring patterns are similar across groups. The test statistic is constructed by weighting the contribution of each failure time to the overall test statistic by the square root of the number of subjects at risk. Thus, like the Wilcoxon test, it gives heavier weights, although not as large, to earlier failure times. Although less susceptible to the failure and censoring pattern in the data than Wilcoxon's test, this could remain a problem if large differences in these patterns exist between groups.

sts test, tware works the same way as sts test, logrank:

```
. sts test posttran, tware
```

Tarone-Ware test for equality of survivor functions

| posttran | Events observed | Events expected | Sum of ranks |
|----------|--------------------|--------------------|-----------------|
| 0 | 30 | 31.20 | -9.3375685 |
| 1 | 45 | 43.80 | 9.3375685 |
| Total | 75 | 75.00 | 0 |
| | chi2(1) = | 0.12 | |
| | Pr>chi2 = | 0.7293 | |

With the strata() option, sts test, tware performs the stratified test:

```
. sts test posttran, tware strata(group)
```

Stratified Tarone-Ware test for equality of survivor functions

| posttran | Events observed | Events expected(*) | Sum of ranks(*) |
|----------|--|-----------------------|--------------------|
| 0 | 30 | 31.51 | -7.4679345 |
| 1 | 45 | 43.49 | 7.4679345 |
| Total | 75 | 75.00 | 0 |
| | (*) sum over calculations within group | | |
| | chi2(1) = | 0.21 | |
| | Pr>chi2 = | 0.6464 | |

As with sts test, logrank, you can also specify the detail option to see the within-stratum tests.

The Peto–Peto–Prentice test

sts test, peto performs an alternative to the Wilcoxon test proposed by [Peto and Peto \(1972\)](#) and [Prentice \(1978\)](#). The test uses as the weight function an estimate of the overall survivor function, which is similar to that obtained using the Kaplan–Meier estimator. See [Methods and formulas](#) for details.

This test is appropriate when hazard functions are thought to vary in ways other than proportionally, but unlike the Wilcoxon–Breslow–Gehan test, it is not affected by differences in censoring patterns across groups.

sts test, peto works the same way as sts test, logrank:

```
. sts test posttran, peto
```

Peto-Peto test for equality of survivor functions

| posttran | Events observed | Events expected | Sum of ranks |
|----------|--------------------|--------------------|-----------------|
| 0 | 30 | 31.20 | -.86708453 |
| 1 | 45 | 43.80 | .86708453 |
| Total | 75 | 75.00 | 0 |
| | chi2(1) = | 0.15 | |
| | Pr>chi2 = | 0.6979 | |

With the `strata()` option, `sts test`, `peto` performs the stratified test:

```
. sts test posttran, peto strata(group)
```

Stratified Peto-Peto test for equality of survivor functions

| posttran | Events observed | Events expected(*) | Sum of ranks(*) |
|----------|--------------------|-----------------------|--------------------|
| 0 | 30 | 31.51 | -1.4212233 |
| 1 | 45 | 43.49 | 1.4212233 |
| Total | 75 | 75.00 | 0 |

(*) sum over calculations within group

```
chi2(1) = 0.43
Pr>chi2 = 0.5129
```

As with the previous tests, you can also specify the `detail` option to see the within-stratum tests.

The generalized Fleming–Harrington tests

`sts test`, `fh(p q)` performs the [Harrington and Fleming \(1982\)](#) class of test statistics. The weight function at each distinct failure time, t , is the product of the Kaplan–Meier survivor estimate at time $t - 1$ raised to the p power and $1 -$ the Kaplan–Meier survivor estimate at time $t - 1$ raised to the q power. Thus, when specifying the Fleming and Harrington option, you must specify two nonnegative arguments, p and q .

When $p > q$, the test gives more weights to earlier failures than to later ones. When $p < q$, the opposite is true, and more weight is given to later failures than to earlier ones. When p and q are both zero, the weight is 1 at all failure times and the test reduces to the log-rank test.

`sts test`, `fh(p q)` works the same way as `sts test`, `logrank`. If we specify $p = 0$ and $q = 0$ we will get the same results as the log-rank test:

```
. sts test posttran, fh(0 0)
```

Fleming-Harrington test for equality of survivor functions

| posttran | Events observed | Events expected | Sum of ranks |
|----------|--------------------|--------------------|-----------------|
| 0 | 30 | 31.20 | -1.1995511 |
| 1 | 45 | 43.80 | 1.1995511 |
| Total | 75 | 75.00 | 0 |

```
chi2(1) = 0.13
Pr>chi2 = 0.7225
```

We could, for example, give more weight to later failures than to earlier ones.

```
. sts test posttran, fh(0 3)
```

Fleming-Harrington test for equality of survivor functions

| posttran | Events observed | Events expected | Sum of ranks |
|----------|--------------------|--------------------|-----------------|
| 0 | 30 | 31.20 | -.10288411 |
| 1 | 45 | 43.80 | .10288411 |
| Total | 75 | 75.00 | 0 |

```
chi2(1) = 0.01
Pr>chi2 = 0.9065
```

Similarly to the previous tests, with the `strata()` option, `sts test`, `fh()` performs the stratified test:

```
. sts test posttran, fh(0 3) strata(group)
```

Stratified Fleming-Harrington test for equality of survivor functions

| posttran | Events observed | Events expected(*) | Sum of ranks(*) |
|----------|--------------------|-----------------------|--------------------|
| 0 | 30 | 31.51 | -.05315105 |
| 1 | 45 | 43.49 | .05315105 |
| Total | 75 | 75.00 | 0 |

(*) sum over calculations within group

```
chi2(1) = 0.00
Pr>chi2 = 0.9494
```

As with the other tests, you can also specify the `detail` option to see the within-stratum tests.

The “Cox” test

The term *Cox test* is our own, and this test is a variation on the log-rank test using Cox regression.

One way of thinking about the log-rank test is as a Cox proportional hazards model on indicator variables for each of the groups. The log-rank test is a test that the coefficients are zero or, if you prefer, that the hazard ratios are one. The log-rank test is, in fact, a score test of that hypothesis performed on a slightly different (partial) likelihood function that handles ties more accurately.

Many researchers think that a (less precise) score test on the precise likelihood function is preferable to a (more precise) likelihood-ratio test on the approximate likelihood function used in Cox regression estimation. In our experience, it makes little difference:

```
. sts test posttran, cox
```

Cox regression-based test for equality of survival curves

| posttran | Events observed | Events expected | Relative hazard |
|----------|--------------------|--------------------|--------------------|
| 0 | 30 | 31.20 | 0.9401 |
| 1 | 45 | 43.80 | 1.0450 |
| Total | 75 | 75.00 | 1.0000 |

```
LR chi2(1) = 0.13
Pr>chi2 = 0.7222
```

By comparison, `sts test`, `logrank` also reported $\chi^2 = 0.13$, although the significance level was 0.7225, meaning that the χ^2 values differed in the fourth digit. As mentioned by [Kalbfleisch and Prentice \(2002, 20\)](#), a primary advantage of the log-rank test is the ease with which it can be explained to nonstatisticians, because the test statistic is the difference between the observed and expected number of failures within groups.

Our purpose in offering `sts test`, `cox` is not to promote its use instead of the log-rank test but to provide a test for researchers with sample-weighted data.

If you have sample weights (if you specified `pweights` when you `stset` the data), you cannot run the log-rank or Wilcoxon tests. The Cox regression model, however, has been generalized to sample-weighted data, and Stata’s `stcox` can fit models with such data. In sample-weighted data, the likelihood-ratio statistic is no longer appropriate, but the Wald test based on the robust estimator of variance is.

Thus if we treated these data as sample-weighted data, we would obtain

```
. generate one = 1
. stset t1 [pw=one], id(id) time0(_t0) failure(died) noshow
      id: id
      failure event: died != 0 & died < .
obs. time interval: (_t0, t1]
exit on or before: failure
      weight: [pweight=one]
```

```
172 total observations
  0 exclusions
```

```
172 observations remaining, representing
103 subjects
 75 failures in single-failure-per-subject data
31938.1 total analysis time at risk and under observation
                                     at risk from t =          0
                                     earliest observed entry t =      0
                                     last observed exit t =      1799
```

```
. sts test posttran, cox
```

Cox regression-based test for equality of survival curves

| posttran | Events observed | Events expected | Relative hazard |
|----------|--------------------|--------------------|--------------------|
| 0 | 30.00 | 31.20 | 0.9401 |
| 1 | 45.00 | 43.80 | 1.0450 |
| Total | 75.00 | 75.00 | 1.0000 |
| | Wald chi2(1) = | 0.13 | |
| | Pr>chi2 = | 0.7181 | |

sts test, cox now reports the Wald statistic, which is, to two digits, 0.13, just like all the others.

The trend test

When the groups to be compared have a natural order, such as increasing or decreasing age groups or drug dosage, you may want to test the null hypothesis that there is no difference in failure rate among the groups versus the alternative hypothesis that the failure rate increases or decreases as you move from one group to the next.

We illustrate this test with a dataset from a carcinogenesis experiment reprinted in [Marubini and Valsecchi \(1995, 126\)](#). Twenty-nine experimental animals were exposed to three levels (0, 1.5, 2.0) of a carcinogenic agent. The time in days to tumor formation was recorded. Here are a few of the observations:

```
. use http://www.stata-press.com/data/r14/marubini, clear
. list time event group dose in 1/9
```

| | time | event | group | dose |
|----|------|-------|-------|------|
| 1. | 67 | 1 | 2 | 1.5 |
| 2. | 150 | 1 | 2 | 1.5 |
| 3. | 47 | 1 | 3 | 2 |
| 4. | 75 | 0 | 1 | 0 |
| 5. | 58 | 1 | 3 | 2 |
| 6. | 136 | 1 | 2 | 1.5 |
| 7. | 58 | 1 | 3 | 2 |
| 8. | 150 | 1 | 2 | 1.5 |
| 9. | 43 | 0 | 2 | 1.5 |

In these data, there are two variables that indicate exposure level. The group variable is coded 1, 2, and 3, indicating a one-unit separation between exposures. The dose variable records the actual exposure dosage. To test the null hypothesis of no difference among the survival experience of the three groups versus the alternative hypothesis that the survival experience of at least one of the groups is different, it does not matter if we use group or dose.

```
. stset time, fail(event) noshow
      failure event:  event != 0 & event < .
obs. time interval:  (0, time]
exit on or before:  failure
```

```
29 total observations
 0 exclusions
```

```
29 observations remaining, representing
15 failures in single-record/single-failure data
2564 total analysis time at risk and under observation
                                at risk from t =      0
earliest observed entry t =      0
last observed exit t =      246
```

```
. sts test group
```

Log-rank test for equality of survivor functions

| group | Events observed | Events expected |
|-------|--------------------|--------------------|
| 1 | 4 | 6.41 |
| 2 | 6 | 6.80 |
| 3 | 5 | 1.79 |
| Total | 15 | 15.00 |
| | chi2(2) = | 8.05 |
| | Pr>chi2 = | 0.0179 |

```
. sts test dose
```

Log-rank test for equality of survivor functions

| dose | Events observed | Events expected |
|-------|--------------------|--------------------|
| 0 | 4 | 6.41 |
| 1.5 | 6 | 6.80 |
| 2 | 5 | 1.79 |
| Total | 15 | 15.00 |
| | chi2(2) = | 8.05 |
| | Pr>chi2 = | 0.0179 |

For the trend test, however, the distance between the values is important, so using group or dose will produce different results.

```
. sts test group, trend
```

Log-rank test for equality of survivor functions

| group | Events observed | Events expected |
|-------|--------------------|--------------------|
| 1 | 4 | 6.41 |
| 2 | 6 | 6.80 |
| 3 | 5 | 1.79 |
| Total | 15 | 15.00 |
| | chi2(2) = | 8.05 |
| | Pr>chi2 = | 0.0179 |

Test for trend of survivor functions

```
chi2(1) = 5.87
Pr>chi2 = 0.0154
```

```
. sts test dose, trend
```

Log-rank test for equality of survivor functions

| dose | Events observed | Events expected |
|-------|--------------------|--------------------|
| 0 | 4 | 6.41 |
| 1.5 | 6 | 6.80 |
| 2 | 5 | 1.79 |
| Total | 15 | 15.00 |
| | chi2(2) = | 8.05 |
| | Pr>chi2 = | 0.0179 |

Test for trend of survivor functions

```
chi2(1) = 3.66
Pr>chi2 = 0.0557
```

Although the above trend test was constructed using the log-rank test, any of the previously mentioned weight functions can be used. For example, a trend test on the data can be performed using the same weights as the Peto–Peto–Prentice test by specifying the peto option.

```
. sts test dose, trend peto
```

Peto-Peto test for equality of survivor functions

| dose | Events observed | Events expected | Sum of ranks |
|-------|--------------------|--------------------|-----------------|
| 0 | 4 | 6.41 | -1.2792221 |
| 1.5 | 6 | 6.80 | -1.3150418 |
| 2 | 5 | 1.79 | 2.5942639 |
| Total | 15 | 15.00 | 0 |

```
chi2(2) = 8.39
Pr>chi2 = 0.0150
```

Test for trend of survivor functions

```
chi2(1) = 2.85
Pr>chi2 = 0.0914
```

Video example

How to test the equality of survivor functions using nonparametric tests

Stored results

sts test stores the following in `r()`:

Scalars

| | | | |
|-----------------------|--------------------------------|-------------------------|-----------------------|
| <code>r(df)</code> | degrees of freedom | <code>r(chi2)</code> | χ^2 |
| <code>r(df_tr)</code> | degrees of freedom, trend test | <code>r(chi2_tr)</code> | χ^2 , trend test |

Methods and formulas

Let $t_1 < t_2 < \dots < t_k$ denote the ordered failure times; let d_j be the number of failures at t_j and n_j be the population at risk just before t_j ; and let d_{ij} and n_{ij} denote the same things for group i , $i = 1, \dots, r$.

We are interested in testing the null hypothesis

$$H_0: \lambda_1(t) = \lambda_2(t) = \dots = \lambda_r(t)$$

where $\lambda(t)$ is the hazard function at time t , against the alternative hypothesis that at least one of the $\lambda_i(t)$ is different for some t_j .

As described in [Klein and Moeschberger \(2003, 205–216\)](#), [Kalbfleisch and Prentice \(2002, 20–22\)](#), and [Collett \(2003, 48–49\)](#), if the null hypothesis is true, the expected number of failures in group i at time t_j is $e_{ij} = n_{ij}d_j/n_j$, and the test statistic

$$\mathbf{u}' = \sum_{j=1}^k W(t_j)(d_{1j} - e_{1j}, \dots, d_{rj} - e_{rj})$$

is formed. $W(t_j)$ is a positive weight function defined as zero when n_{ij} is zero. The various test statistics are obtained by selecting different weight functions, $W(t_j)$. See the [table](#) in the *Remarks and examples* section of this entry for a list of these weight functions. For the Peto–Peto–Prentice test,

$$W(t_j) = \tilde{S}(t_j) = \prod_{\ell: t_\ell \leq t_j} \left(1 - \frac{d_\ell}{n_\ell + 1} \right)$$

The variance matrix \mathbf{V} for \mathbf{u} has elements

$$V_{il} = \sum_{j=1}^k \frac{W(t_j)^2 n_{ij} d_j (n_j - d_j)}{n_j (n_j - 1)} \left(\delta_{il} - \frac{n_{ij}}{n_j} \right)$$

where $\delta_{il} = 1$ if $i = l$ and $\delta_{il} = 0$, otherwise.

For the unstratified test, statistic $\mathbf{u}'\mathbf{V}^{-1}\mathbf{u}$ is distributed as χ^2 with $r - 1$ degrees of freedom.

For the stratified test, let \mathbf{u}_s and \mathbf{V}_s be the results of performing the above calculation separately within stratum, and define $\mathbf{u} = \sum_s \mathbf{u}_s$ and $\mathbf{V} = \sum_s \mathbf{V}_s$. The χ^2 test is given by $\mathbf{u}'\mathbf{V}^{-1}\mathbf{u}$ redefined in this way.

The ‘‘Cox’’ test is performed by fitting a (possibly stratified) Cox regression using `stcox` on $r - 1$ indicator variables, one for each group with one of the indicators omitted. The χ^2 test reported is then the likelihood-ratio test (no `pweights`) or the Wald test (based on the robust estimate of variance); see [\[ST\] stcox](#).

The reported relative hazards are the exponentiated coefficients from the Cox regression renormalized, and the renormalization plays no role in calculating the test statistic. The renormalization is chosen so that the expected-number-of-failures-within-group weighted average of the regression coefficients is 0 (meaning that the hazard is 1). Let b_i , $i = 1, \dots, r - 1$, be the estimated coefficients, and define $b_r = 0$. The constant K is then calculated with

$$K = \sum_{i=1}^r e_i b_i / d$$

where $e_i = \sum_j e_{ij}$ is the expected number of failures for group i , d is the total number of failures across all groups, and r is the number of groups. The reported relative hazards are $\exp(b_i - K)$.

The trend test assumes that there is natural ordering of the r groups, $r > 2$. Here we are interested in testing the null hypothesis

$$H_0: \lambda_1(t) = \lambda_2(t) = \dots = \lambda_r(t)$$

against the alternative hypothesis

$$H_a: \lambda_1(t) \leq \lambda_2(t) \leq \dots \leq \lambda_r(t)$$

The test uses \mathbf{u} as previously defined with any of the available weight functions. The test statistic is given by

$$\frac{\left(\sum_{i=1}^r a_i u_i \right)^2}{\mathbf{a}'\mathbf{V}\mathbf{a}}$$

where $a_1 \leq a_2 \leq \dots \leq a_r$ are scores defining the relationship of interest. A score is assigned to each comparison group, equal to the value of the grouping variable for that group. **a** is the vector of these scores.

References

- Breslow, N. E. 1970. A generalized Kruskal–Wallis test for comparing K samples subject to unequal patterns of censorship. *Biometrika* 57: 579–594.
- Collett, D. 2003. *Modelling Survival Data in Medical Research*. 2nd ed. London: Chapman & Hall/CRC.
- Gehan, E. A. 1965. A generalized Wilcoxon test for comparing arbitrarily singly-censored samples. *Biometrika* 52: 203–223.
- Harrington, D. P., and T. R. Fleming. 1982. A class of rank test procedures for censored survival data. *Biometrika* 69: 553–566.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.
- Klein, J. P., and M. L. Moeschberger. 2003. *Survival Analysis: Techniques for Censored and Truncated Data*. 2nd ed. New York: Springer.
- Mantel, N. 1963. Chi-square tests with one degree of freedom; extensions of the Mantel–Haenszel procedure. *Journal of the American Statistical Association* 58: 690–700.
- . 1966. Evaluation of survival data and two new rank-order statistics arising in its consideration. *Cancer Chemotherapy Reports* 50: 163–170.
- Mantel, N., and W. Haenszel. 1959. Statistical aspects of the analysis of data from retrospective studies of disease. *Journal of the National Cancer Institute* 22: 719–748. Reprinted in *Evolution of Epidemiologic Ideas: Annotated Readings on Concepts and Methods*, ed. S. Greenland, pp. 112–141. Newton Lower Falls, MA: Epidemiology Resources.
- Marubini, E., and M. G. Valsecchi. 1995. *Analysing Survival Data from Clinical Trials and Observational Studies*. New York: Wiley.
- Peto, R., and J. Peto. 1972. Asymptotically efficient rank invariant test procedures. *Journal of the Royal Statistical Society, Series A* 135: 185–207.
- Prentice, R. L. 1978. Linear rank tests with right censored data. *Biometrika* 65: 167–179.
- Savage, I. R. 1956. Contributions to the theory of rank-order statistics—the two-sample case. *Annals of Mathematical Statistics* 27: 590–615.
- Tarone, R. E., and J. H. Ware. 1977. On distribution-free tests for equality of survival distributions. *Biometrika* 64: 156–160.
- White, I. R., S. Walker, and A. G. Babiker. 2002. [strbee: Randomization-based efficacy estimator](#). *Stata Journal* 2: 140–150.
- Wilcoxon, F. 1945. Individual comparisons by ranking methods. *Biometrics* 1: 80–83.

Also see

- [ST] [stcox](#) — Cox proportional hazards model
- [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 graph](#) — Graph the survivor, hazard, or cumulative hazard function
- [ST] [sts list](#) — List the survivor or cumulative hazard function
- [ST] [stset](#) — Declare data to be survival-time data
- [PSS] [power exponential](#) — Power analysis for the exponential test
- [PSS] [power logrank](#) — Power analysis for the log-rank test

Title

stset — Declare data to be survival-time data

[Description](#)
[Options](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[References](#)

[Syntax](#)
[Also see](#)

Description

`st` refers to survival-time data, which are fully described below.

`stset` declares the data in memory to be `st` data, informing Stata of key variables and their roles in a survival-time analysis. When you `stset` your data, `stset` runs various data consistency checks to ensure that what you have declared makes sense. If the data are weighted, you specify the weights when you `stset` the data, not when you issue the individual `st` commands.

`streset` changes how the `st` dataset is declared. In multiple-record data, `streset` can also temporarily set the sample to include records from before the time at risk (called the past) and records after failure (called the future). Then typing `streset` without arguments resets the sample back to the analysis sample.

`st` displays how the dataset is currently declared.

Whenever you type `stset` or `streset`, Stata runs or reruns data consistency checks to ensure that what you are now declaring (or declared in the past) makes sense. Thus if you have made any changes to your data or simply wish to verify how things are, you can type `streset` with no options.

`stset`, `clear` is for use by programmers. It causes Stata to forget the `st` markers, making the data no longer `st` data to Stata. The data remain unchanged. It is not necessary to `stset`, `clear` before doing another `stset`.

Quick start

Single-record-per-subject survival data

Specify time of failure, recorded in `tvar`, for data without censoring

```
stset tvar
```

Specify time of censoring or failure, `tvar`, and specify that `event = 2` represents a failure

```
stset tvar, failure(event==2)
```

Specify that `event = 2` and `event = 3` represent failures

```
stset tvar, failure(event==2 3)
```

Specify failure using indicator variable `fail`

```
stset tvar, failure(fail)
```

As above, and specify that subjects become at risk at time `torig`

```
stset tvar, failure(fail) origin(time torig)
```

Specify that subjects become at risk at time 0 but enter the study at time `tenter`

```
stset tvar, fail(failure) enter(time tenter)
```

Specify subjects become at risk at time `torig` and enter the study at time `tenter`

```
stset tvar, fail(failure) origin(time torig) enter(time tenter)
```

As above, but specify analysis time in years when time variables are measured in days

```
stset tvar, fail(failure) origin(time torig) enter(time tenter) ///  
scale(365.25)
```

Convert analysis time units back to days

```
streset, scale(1)
```

Display previous `st` settings and verify that any changes to data correspond to settings

```
stset
```

Multiple-record-per-subject survival data

Specify analysis-time variable `tvar` with failure indicator `fail` and subject identifier `idvar`

```
stset tvar, failure(fail) id(idvar)
```

As above, and specify that subjects become at risk at time `torig`

```
stset tvar, failure(fail) id(idvar) origin(time torig)
```

As above, and specify that subjects enter the study at time `tenter`

```
stset tvar, failure(fail) id(idvar) origin(time torig) ///  
enter(time tenter)
```

As above, and specify that subjects exit the study at time `textit`

```
stset tvar, failure(fail) id(idvar) origin(time torig) ///  
enter(time tenter) exit(time textit)
```

Menu

Statistics > Survival analysis > Setup and utilities > Declare data to be survival-time data

Syntax

Single-record-per-subject survival data

```
stset timevar [if] [weight] [, single_options]
```

```
streset [if] [weight] [, single_options]
```

```
st [, nocmd notable]
```

```
stset, clear
```

Multiple-record-per-subject survival data

```
stset timevar [if] [weight], id(idvar) failure(failvar[==numlist])
[multiple_options]
```

```
streset [if] [weight] [, multiple_options]
```

```
streset, {past|future|past future}
```

```
st [, nocmd notable]
```

```
stset, clear
```

single_options

Description

Main

```
failure(failvar[==numlist])
```

failure event

```
noshow
```

prevent other st commands from showing st setting information

Options

```
origin(time exp)
```

define when a subject becomes at risk

```
scale(#)
```

rescale time value

```
enter(time exp)
```

specify when subject first enters study

```
exit(time exp)
```

specify when subject exits study

Advanced

```
if(exp)
```

select records for which *exp* is true; recommended rather than *if exp*

```
time0(varname)
```

mechanical aspect of interpretation about records in dataset; seldom used

| <i>multiple_options</i> | Description |
|--|---|
| Main | |
| * id (<i>idvar</i>) | multiple-record ID variable |
| * failure (<i>failvar</i> [== <i>numlist</i>]) | failure event |
| noshow | prevent other st commands from showing st setting information |
| Options | |
| origin ([<i>varname</i> == <i>numlist</i>] time <i>exp</i> min) | define when a subject becomes at risk |
| scale (#) | rescale time value |
| enter ([<i>varname</i> == <i>numlist</i>] time <i>exp</i>) | specify when subject first enters study |
| exit (failure [<i>varname</i> == <i>numlist</i>] time <i>exp</i>) | specify when subject exits study |
| Advanced | |
| if (<i>exp</i>) | select records for which <i>exp</i> is true; recommended rather than if <i>exp</i> |
| ever (<i>exp</i>) | select subjects for which <i>exp</i> is ever true |
| never (<i>exp</i>) | select subjects for which <i>exp</i> is never true |
| after (<i>exp</i>) | select records within subject on or after the first time <i>exp</i> is true |
| before (<i>exp</i>) | select records within subject before the first time <i>exp</i> is true |
| time0 (<i>varname</i>) | mechanical aspect of interpretation about records in dataset; seldom used |

* **id**() and **failure**() are required with **stset** multiple-record-per-subject survival data.

fweights, **iwweights**, and **pweights** are allowed; see [U] 11.1.6 **weight**.

Examples

```
. stset ftime                                (time measured from 0, all failed)
. stset ftime, failure(died)                 (time measured from 0, censoring)
. stset ftime, failure(died) id(id)          (time measured from 0, censoring & ID)
. stset ftime, failure(died==2,3)           (time measured from 0, failure codes)
. stset ftime, failure(died) origin(time dob) (time measured from dob, censoring)
```

You cannot harm your data by using **stset**, so feel free to experiment.

Options

Options are presented under the following headings:

Options for use with stset and streset
Options unique to streset
Options for st

Options for use with stset and streset

Main

`id(idvar)` specifies the subject-ID variable; observations with equal, nonmissing values of *idvar* are assumed to be the same subject. *idvar* may be string or numeric. Observations for which *idvar* is missing (. or "") are ignored.

When `id()` is not specified, each observation is assumed to represent a different subject and thus constitutes a one-record-per-subject survival dataset.

When you specify `id()`, the data are said to be multiple-record data, even if it turns out that there is only one record per subject. Perhaps they would better be called potentially multiple-record data.

If you specify `id()`, `stset` requires that you specify `failure()`.

Specifying `id()` never hurts; we recommend it because a few `st` commands, such as `stsplit`, require an ID variable to have been specified when the dataset was `stset`.

`failure(failvar[==numlist])` specifies the failure event.

If `failure()` is not specified, all records are assumed to end in failure. This is allowed with single-record data only.

If `failure(failvar)` is specified, *failvar* is interpreted as an indicator variable; 0 and missing mean censored, and all other values are interpreted as representing failure.

If `failure(failvar==numlist)` is specified, records with *failvar* taking on any of the values in *numlist* are assumed to end in failure, and all other records are assumed to be censored.

`noshow` prevents other `st` commands from showing the key `st` variables at the top of their output.

Options

`origin([varname==numlist] time exp | min)` and `scale(#)` define analysis time; that is, `origin()` defines when a subject becomes at risk. Subjects become at risk when `time = origin()`. All analyses are performed in terms of time since becoming at risk, called analysis time.

Let us use the terms *time* for how time is recorded in the data and *t* for analysis time. Analysis time *t* is defined

$$t = \frac{\text{time} - \text{origin}()}{\text{scale}()}$$

t is time from origin in units of scale.

By default, `origin(time 0)` and `scale(1)` are assumed, meaning that $t = \text{time}$. Then you must ensure that *time* in your data is measured as time since becoming at risk. Subjects are exposed at $t = \text{time} = 0$ and later fail. Observations with $t = \text{time} \leq 0$ are ignored because information before becoming at risk is irrelevant.

`origin()` determines when the clock starts ticking. `scale()` plays no substantive role, but it can be handy for making *t* units more readable (such as converting days to years).

`origin(time exp)` sets the origin to *exp*. For instance, if *time* were recorded as dates, such as 05jun1998, in your data and variable `expdate` recorded the date when subjects were exposed, you could specify `origin(time expdate)`. If instead all subjects were exposed on 12nov1997, you could specify `origin(time mdy(11,12,1997))`.

`origin(time exp)` may be used with single- or multiple-record data.

`origin(varname==numlist)` is for use with multiple-record data; it specifies the origin indirectly. If *time* were recorded as dates in your data, variable `obsdate` recorded the (ending) date associated with each record, and subjects became at risk upon, say, having a certain operation—and that operation were indicated by `code==217`—then you could specify `origin(code==217)`. `origin(code==217)` would mean, for each subject, that the origin time is the earliest time at which `code==217` is observed. Records before that would be ignored (because $t < 0$). Subjects who never had `code==217` would be ignored entirely.

`origin(varname==numlist time exp)` sets the origin to the later of the two times determined by `varname==numlist` and `exp`.

`origin(min)` sets origin to the earliest time observed, minus 1. This is an odd thing to do and is described in [example 10](#).

`origin()` is an important concept; see [Key concepts](#), [Two concepts of time](#), and [The substantive meaning of analysis time](#).

`scale()` makes results more readable. If you have *time* recorded in days (such as Stata dates, which are really days since 01jan1960), specifying `scale(365.25)` will cause results to be reported in years.

`enter([varname==numlist] time exp)` specifies when a subject first comes under observation, meaning that any failures, were they to occur, would be recorded in the data.

Do not confuse `enter()` and `origin()`. `origin()` specifies when a subject first becomes at risk. In many datasets, becoming at risk and coming under observation are coincident. Then it is sufficient to specify `origin()`.

`enter(time exp)`, `enter(varname==numlist)`, and `enter(varname==numlist time exp)` follow the same syntax as `origin()`. In multiple-record data, both `varname==numlist` and `time exp` are interpreted as the earliest time implied, and if both are specified, the later of the two times is used.

`exit(failure | [varname==numlist] time exp)` specifies the latest time under which the subject is both under observation and at risk. The emphasis is on latest; obviously, subjects also exit the risk pool when their data run out.

`exit(failure)` is the default. When the first failure event occurs, the subject is removed from the analysis risk pool, even if the subject has subsequent records in the data and even if some of those subsequent records document other failure events. Specify `exit(time .)` if you wish to keep all records for a subject after failure. You want to do this if you have multiple-failure data.

`exit(varname==numlist)`, `exit(time exp)`, and `exit(varname==numlist time exp)` follow the same syntax as `origin()` and `enter()`. In multiple-record data, both `varname==numlist` and `time exp` are interpreted as the earliest time implied. `exit` differs from `origin()` and `enter()` in that if both are specified, the earlier of the two times is used.

Advanced

`if(exp)`, `ever(exp)`, `never(exp)`, `after(exp)`, and `before(exp)` select relevant records.

`if(exp)` selects records for which `exp` is true. We strongly recommend specifying this `if()` option rather than `if exp` following `stset` or `streset`. They differ in that `if exp` removes the data from consideration before calculating beginning and ending times and other quantities. The `if()` option, on the other hand, sets the restriction after all derived variables are calculated. See [if\(\) versus if exp](#).

`if()` may be specified with single- or multiple-record data. The remaining selection options are for use with multiple-record data only.

`ever(exp)` selects only subjects for which `exp` is ever true.

`never(exp)` selects only subjects for which `exp` is never true.

`after(exp)` selects records within subject on or after the first time `exp` is true.

`before(exp)` selects records within subject before the first time `exp` is true.

`time0(varname)` is seldom specified because most datasets do not contain this information. `time0()` should be used exclusively with multiple-record data, and even then you should consider whether `origin()` or `enter()` would be more appropriate.

`time0()` specifies a mechanical aspect of interpretation about the records in the dataset, namely, the beginning of the period spanned by each record. See *Intermediate exit and reentry times (gaps)*.

Options unique to stset

`past` expands the `stset` sample to include the entire recorded past of the relevant subjects, meaning that it includes observations before becoming at risk and those excluded because of `after()`, etc.

`future` expands the `stset` sample to include the records on the relevant subjects after the last record that previously was included, if any, which typically means to include all observations after failure or censoring.

`past future` expands the `stset` sample to include all records on the relevant subjects.

Typing `streset` without arguments resets the sample to the analysis sample. See *Past and future records* for more information.

Options for st

`nocmd` suppresses displaying the last `stset` command.

`notable` suppresses displaying the table summarizing what has been `stset`.

Remarks and examples

Remarks are presented under the following headings:

What are survival-time data?

Key concepts

Survival-time datasets

Using stset

Two concepts of time

The substantive meaning of analysis time

Setting the failure event

Setting multiple failures

First entry times

Final exit times

Intermediate exit and reentry times (gaps)

if() versus if exp

Past and future records

Using streset

Performance and multiple-record-per-subject datasets

Sequencing of events within t

Weights

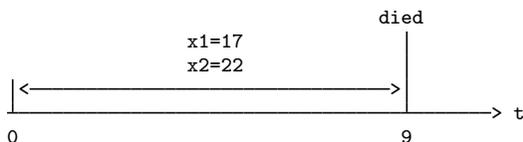
Data warnings and errors flagged by stset

Using survival-time data in Stata

Video example

What are survival-time data?

Survival-time data—what we call *st data*—document spans of time ending in an event. For instance,

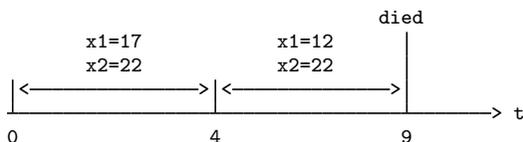


which indicates $x_1 = 17$ and $x_2 = 22$ over the time span 0 to 9, and *died* = 1. More formally, it means $x_1 = 17$ and $x_2 = 22$ for $0 < t \leq 9$, which we often write as $(0, 9]$. However you wish to say it, this information might be recorded by the observation

| id | end | x1 | x2 | died |
|-----|-----|----|----|------|
| 101 | 9 | 17 | 22 | 1 |

and we call this single-record survival data.

The data can be more complicated. For instance, we might have



meaning

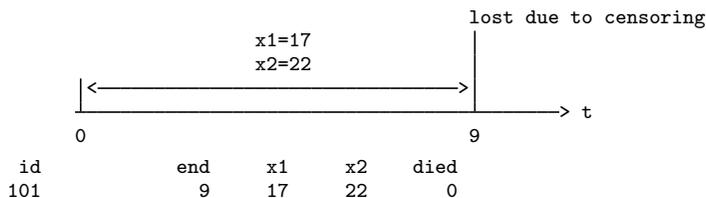
$x_1 = 17$ and $x_2 = 22$ during $(0, 4]$
 $x_1 = 12$ and $x_2 = 22$ during $(4, 9]$, and then *died* = 1.

and this would be recorded by the data

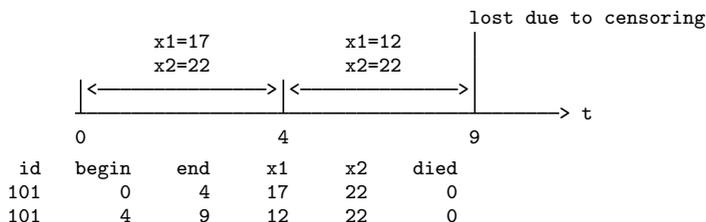
| id | begin | end | x1 | x2 | died |
|-----|-------|-----|----|----|------|
| 101 | 0 | 4 | 17 | 22 | 0 |
| 101 | 4 | 9 | 12 | 22 | 1 |

We call this multiple-record survival data.

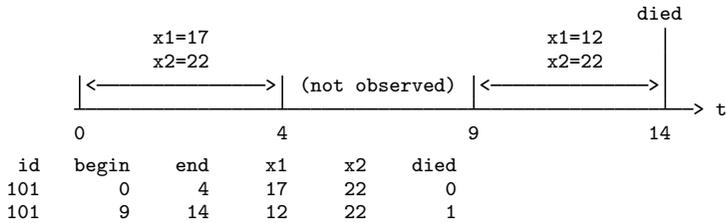
These two formats allow you to record many different possibilities. The last observation on a person need not be failure,



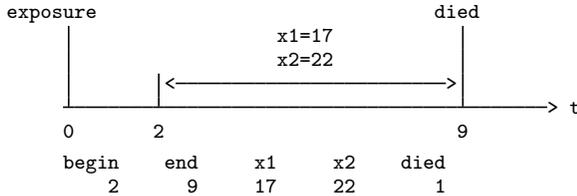
or



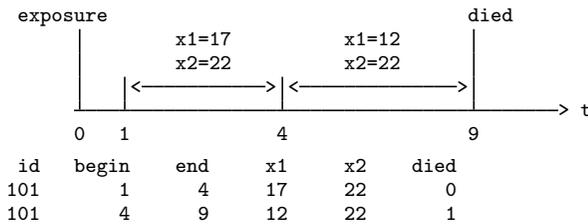
Multiple-record data might have gaps,



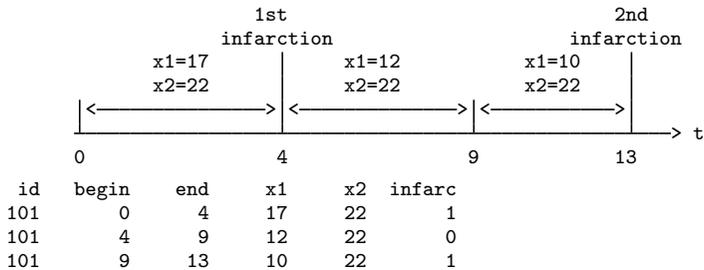
or subjects might not be observed from the onset of risk,



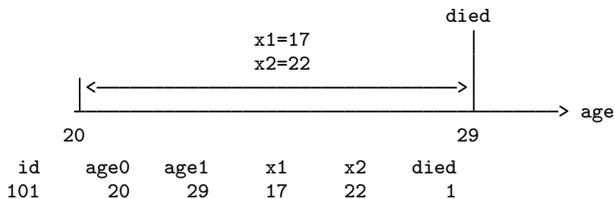
and



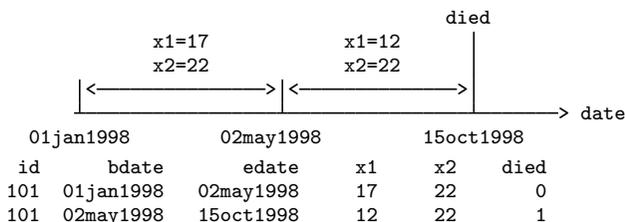
The failure event might not be death but instead something that can be repeated:



Our data may be in different time units; rather than t where $t = 0$ corresponds to the onset of risk, we might have time recorded as age,



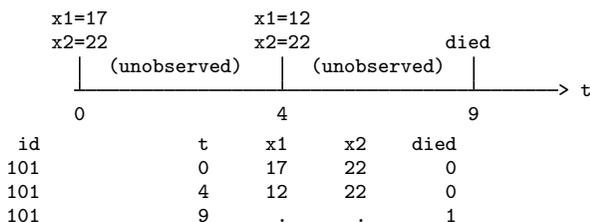
or time recorded as calendar dates:



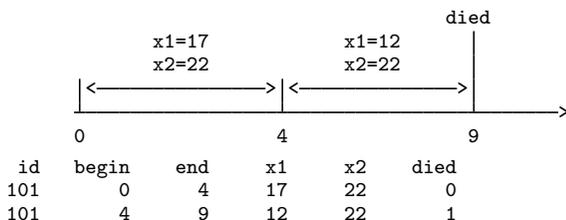
Finally, we can mix these diagrams however we wish, so we might have time recorded according to the calendar, unobserved periods after the onset of risk, subsequent gaps, and multiple failure events.

The `st` commands analyze data like these, and the first step is to tell `st` about your data by using `stset`. You do not change your data to fit some predefined mold; you describe your data with `stset`, and the rest of the `st` commands just do the right thing.

Before we discuss using `stset`, let's describe one more style of recording time-to-event data because it is common and is inappropriate for use with `st`. It is inappropriate, but it is easy to convert to the survival-time form. It is called snapshot data, which are data for which you do not know spans of time but you have information recorded at various points in time:



In this snapshot dataset, all we know are the values of `x1` and `x2` at $t = 0$ and $t = 4$, and we know that the subject died at $t = 9$. Snapshot data can be converted to survival-time data if we are willing to assume that `x1` and `x2` remained constant between times:



The `snapspan` command makes this conversion. If you have snapshot data, first see [\[ST\] snapspan](#) to convert it to survival-time data and then use `stset` to tell `st` about the converted data; see [example 10](#) first.

Key concepts

time, or, better, *time units*, is how time is recorded in your data. It might be numbers (such as 0, 1, 2, ..., with time = 0 corresponding to some exposure event), a subject's age, or calendar time.

events are things that happen at an instant in time, such as being exposed to an environmental hazard, being diagnosed as myopic, becoming employed, being promoted, becoming unemployed, having a heart attack, and dying.

failure event is the event indicating failure as it is defined for analysis. This can be a single or compound event. The failure event might be when variable `dead` is 1, or it might be when variable `diag` is any of 115, 121, or 133.

at risk means the subject is at risk of the failure event occurring. For instance, if the failure event is becoming unemployed, a person must be employed. The subject is not at risk before being employed. Once employed, the subject becomes at risk; once again, the subject is no longer at risk once the failure event occurs. If subjects become at risk upon the occurrence of some event, it is called the exposure event. Gaining employment is the exposure event in our example.

origin is the time when the subject became at risk. If time is recorded as numbers such as 0, 1, 2, . . . , with $\text{time} = 0$ corresponding to the exposure event, then $\text{origin} = 0$. Alternatively, *origin* might be the age of the subject when diagnosed or the date when the subject was exposed. Regardless, *origin* is expressed in time units.

scale is just a fixed number, typically 1, used in mapping time to analysis time t .

t , or *analysis time*, is $(\text{time} - \text{origin})/\text{scale}$, meaning the time since onset of being at risk measured in scale units.

$t = 0$ corresponds to the onset of risk, and *scale* just provides a way to make the units of t more readable. You might have time recorded in days from 01jan1960 and want t recorded in years, in which case *scale* would be 365.25.

Time is how time is recorded in your data, and t is how time is reported in the analysis.

under observation means that, should the failure event occur, it would be observed and recorded in the data. Sometimes subjects are under observation only after they are at risk. This would be the case, for instance, if subjects enrolled in a study after being diagnosed with cancer and if, to enroll in the study, subjects were required to be diagnosed with cancer.

Being under observation does not mean that the subject is necessarily at risk. A subject may come under observation before being at risk, and in fact, a subject under observation may never become at risk.

entry time and *exit time* mark when a subject is first and last under observation. The emphasis here is on the words *first* and *last*; entry time and exit time do not record observational gaps; there is only one entry time and one exit time per subject.

Entry time and exit time might be expressed as times (recorded in time units), or they might correspond to the occurrence of some event (such as enrolling in the study).

Often the entry time corresponds to $t = 0$; that is, because $t = (\text{time} - \text{origin})/\text{scale}$, $\text{time} = \text{origin}$, meaning that time equals when the subject became at risk.

Often the exit time corresponds to when the failure event occurs or, failing that, the end of data for the subject.

delayed entry means that entry time corresponds to $t > 0$; the subject became at risk before coming under observation.

ID refers to a subject identification variable; equal values of *ID* indicate that the records are on the same subject. An *ID* variable is required for multiple-record data and is optional, but recommended, with single-record data.

time0 refers to the beginning time (recorded in time units) of a record. Some datasets have this variable, but most do not. If the dataset does not contain the beginning time for each record, subsequent records are assumed to begin where previous records ended. A *time0* variable may be created for these datasets by using the `snapspan` command; see [ST] [snapspan](#). Do not confuse *time0*—a mechanical aspect of datasets—with entry time—a substantive aspect of analysis.

gaps refer to gaps in observation between entry time and exit time. During a gap, a subject is not under observation. Gaps can arise only if the data contain a `time0` variable, because otherwise subsequent records beginning when previous records end would preclude there being gaps in the data. Gaps are distinct from delayed entry.

past history is a term we use to mean information recorded in the data before the subject was both at risk and under observation. Complex datasets can contain such observations. Say that the dataset contains histories on subjects from birth to death. You might tell `st` that a subject becomes at risk once diagnosed with a particular kind of cancer. The past history on the subject would then refer to records before the subject was diagnosed.

The word *history* is often dropped, and the term simply becomes *past*. For instance, we might want to know whether the subject smoked in the past.

future history is a term meaning information recorded in the data after the subject is no longer at risk. Perhaps the failure event is not so serious as to preclude the possibility of data after failure.

The word *history* is often dropped, and the term simply becomes *future*. Perhaps the failure event is cardiac infarction, and you want to know whether the subject died soon in the future so that you can exclude the subject.

Survival-time datasets

In survival-time datasets, observations (records) document a span of time. The span might be explicitly indicated, such as

```
begin   end   x1   x2
  3     9   17   22      <- spans (3,9]
```

or it might be implied that the record begins at 0,

```
end     x1   x2
  9     17   22      <- spans (0,9]
```

or it might be implied because there are multiple records per subject:

```
id     end   x1   x2
  1     4   17   22      <- spans (0,4]
  1     9   12   22      <- spans (4,9]
```

Records may have an event indicator:

```
begin   end   x1   x2   died
  3     9   17   22     1      <- spans (3,9], died at t=9

end     x1   x2   died
  9     17   22     1      <- spans (0,9], died at t=9

id     end   x1   x2   died
  1     4   17   22     0      <- spans (0,4],
  1     9   12   22     1      <- spans (4,9], died at t=9
```

The first two examples are called single-record survival-time data because there is one record per subject.

The final example is called multiple-record survival-time data. There are two records for the subject with `id = 1`.

Either way, survival-time data document time spans. Characteristics are assumed to remain constant over the span, and the event is assumed to occur at the end of the span.

Using stset

Once you have `stset` your data, you can use the other `st` commands.

If you save your data after `stsetting`, you will not have to re-`stset` in the future; Stata will remember.

`stset` declares your data to be survival-time data. It does not change the data, although it does add a few variables to your dataset.

This means that you can re-`stset` your data as often as you wish. In fact, the `streset` command encourages this. Using complicated datasets often requires typing long `stset` commands, such as

```
. stset date, fail(event==27 28) origin(event==15) enter(event==22)
```

Later, you might want to try `fail(event==27)`. You could retype the `stset` command, making the substitution, or you could type

```
. streset, fail(event==27)
```

`streset` takes what you type, merges it with what you have previously declared with `stset`, and performs the combined `stset` command.

► Example 1: Single-record data

Generators are run until they fail. Here is some of our dataset:

```
. use http://www.stata-press.com/data/r14/kva
(Generator experiment)
. list in 1/3
```

| | failtime | load | bearings |
|----|----------|------|----------|
| 1. | 100 | 15 | 0 |
| 2. | 140 | 15 | 1 |
| 3. | 97 | 20 | 0 |

The `stset` command for this dataset is

```
. stset failtime
      failure event: (assumed to fail at time=failtime)
obs. time interval: (0, failtime]
exit on or before: failure
```

```
12 total observations
0  exclusions
```

```
12 observations remaining, representing
12 failures in single-record/single-failure data
896 total analysis time at risk and under observation
      at risk from t =          0
earliest observed entry t =      0
last observed exit t =        140
```

When you type `stset timevar`, `timevar` is assumed to be the time of failure. More generally, you will learn, `timevar` is the time of failure or censoring. Here `timevar` is `failtime`.

```
. describe
Contains data from http://www.stata-press.com/data/r14/kva.dta
  obs:          12          Generator experiment
  vars:          7
  size:         108
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|--|
| failtime | int | %9.0g | | Time until failure (hrs.) |
| load | byte | %9.0g | | Overload (kVA) |
| bearings | byte | %9.0g | | Has new bearings |
| _st | byte | %8.0g | | 1 if record is to be used; 0 otherwise |
| _d | byte | %8.0g | | 1 if failure; 0 if censored |
| _t | int | %10.0g | | analysis time when record ends |
| _t0 | byte | %10.0g | | analysis time when record begins |

Sorted by:

When you `stset` this dataset, Stata added the system variables `_st`, `_d`, `_t`, and `_t0` to your data.

◀

▶ Example 2: Single-record data with censoring

Generators are run until they fail, but during the experiment, the room flooded, so some generators were run only until the flood. Here are some of our data:

```
. use http://www.stata-press.com/data/r14/kva2
(Generator experiment)
. list in 1/4
```

| | failtime | load | bearings | failed |
|----|----------|------|----------|--------|
| 1. | 100 | 15 | 0 | 1 |
| 2. | 140 | 15 | 1 | 0 |
| 3. | 97 | 20 | 0 | 1 |
| 4. | 122 | 20 | 1 | 1 |

Here the second generator did not fail at time 140; the experiment was merely discontinued then. The `stset` command for this dataset is

```
. stset failtime, failure(failed)
      failure event:  failed != 0 & failed < .
obs. time interval:  (0, failtime]
exit on or before:  failure
```

| | | | |
|-------|---|--|-----|
| 12 | total observations | | |
| 0 | exclusions | | |
| <hr/> | | | |
| 12 | observations remaining, representing | | |
| 11 | failures in single-record/single-failure data | | |
| 896 | total analysis time at risk and under observation | | |
| | at risk from t = | | 0 |
| | earliest observed entry t = | | 0 |
| | last observed exit t = | | 140 |

When you type `stset timevar, failure(failvar)`, `timevar` is interpreted as the time of failure or censoring, which is determined by the value of `failvar`. `failvar = 0` and `failvar = .` (missing) indicate censorings, and all other values indicate failure.

◀

► Example 3: Multiple-record data

Assume that we are analyzing survival time of patients with a particular kind of cancer. In this dataset, the characteristics of patients vary over time, perhaps because new readings were taken or because the drug therapy was changed. Some of the data are

```
. list, separator(0)
```

| | patid | t | died | x1 | x2 |
|----|-------|-----|------|----|----|
| 1. | 90 | 100 | 0 | 1 | 0 |
| 2. | 90 | 150 | 1 | 0 | 0 |
| 3. | 91 | 50 | 1 | 1 | 1 |
| 4. | 92 | 100 | 0 | 0 | 0 |
| 5. | 92 | 150 | 0 | 0 | 1 |
| 6. | 92 | 190 | 0 | 0 | 0 |
| 7. | 93 | 100 | 0 | 0 | 0 |

(output omitted)

There are two records for patient 90, and `died` is 0 in the first record but 1 in the second. The interpretation of these two records is

Interval (0,100]: `x1 = 1` and `x2 = 0`
 Interval (100,150]: `x1 = 0` and `x2 = 0`
 at `t = 150`: the patient died

Similarly, here is how you interpret the other records:

Patient 91:
 Interval (0, 50]: `x1 = 1` and `x2 = 1`
 at `t = 50`: the patient died

Patient 92:
 Interval (0,100]: `x1 = 0` and `x2 = 0`
 Interval (100,150]: `x1 = 0` and `x2 = 1`
 Interval (150,190]: `x1 = 0` and `x2 = 0`
 at `t = 190`: the patient was lost because of censoring

Look again at patient 92's data:

| patid | t | died | x1 | x2 |
|-------|-----|------|----|----|
| 92 | 100 | 0 | 0 | 0 |
| 92 | 150 | 0 | 0 | 1 |
| 92 | 190 | 0 | 0 | 0 |

`died = 0` for the first event. Mechanically, this removes the subject from the data at `t = 100`—the patient is treated as censored. The next record, however, adds the patient back into the data (at `t = 100`) with new characteristics.

The `stset` command for this dataset is

```
. stset t, id(patid) failure(died)
      id: patid
      failure event: died != 0 & died < .
obs. time interval: (t[_n-1], t]
exit on or before: failure
```

```
      126 total observations
      0  exclusions
```

```
      126 observations remaining, representing
      40 subjects
      26 failures in single-failure-per-subject data
2989 total analysis time at risk and under observation
                                     at risk from t =      0
      earliest observed entry t =      0
                                     last observed exit t = 139
```

When you have multiple-record data, you specify `stset`'s `id(idvar)` option. When you type `stset timevar, id(idvar) failure(failvar)`, `timevar` denotes the end of the period (just as it does in single-record data). The first record within `idvar` is assumed to begin at time 0, and later records are assumed to begin where the previous record left off. `failvar` should contain 0 on all but, possibly, the last record within `idvar`, unless your data contain multiple failures (in which case you must specify the `exit()` option; see [Setting multiple failures](#) below).

◀

▶ Example 4: Multiple-record data with multiple events

We have the following data on hospital patients admitted to a particular ward:

| patid | day | sex | x1 | x2 | code |
|-------|-------------|-----|----|----|------|
| 101 | 5 | 1 | 10 | 10 | 177 |
| 101 | 13 | 1 | 20 | 8 | 286 |
| 101 | 21 | 1 | 16 | 11 | 208 |
| 101 | 24 | 1 | 11 | 17 | 401 |
| 102 | 8 | 0 | 20 | 19 | 204 |
| 102 | 18 | 0 | 19 | 1 | 401 |
| 103 | <i>etc.</i> | | | | |

Variable code records various actions; code 401 indicates being discharged alive, and 402 indicates death. We `stset` this dataset by typing

```
. stset day, id(patid) fail(code==402)
      id: patid
      failure event: code == 402
obs. time interval: (day[_n-1], day]
exit on or before: failure
```

```
243 total observations
  0 exclusions
```

```
243 observations remaining, representing
 40 subjects
 15 failures in single-failure-per-subject data
1486 total analysis time at risk and under observation
                                at risk from t =          0
earliest observed entry t =          0
                                last observed exit t =        62
```

When you specify `failure(eventvar==#)`, the failure event is as specified. You may include a list of numbers following the equal signs. If failure were codes 402 and 403, you could specify `failure(code==402 403)`. If failure were codes 402, 403, 404, 405, 406, 407, and 409, you could specify `failure(code==402/407 409)`.

◀

► Example 5: Multiple-record data recording time rather than t

More reasonably, the hospital data in the above example would not contain days since admission but would contain admission and current dates. In the dataset below, `adday` contains the day of admission, and `curday` contains the ending date of the record, both recorded as number of days since the ward opened:

| patid | adday | curday | sex | x1 | x2 | code |
|-------|-------|--------|-----|----|----|------|
| 101 | 287 | 292 | 1 | 10 | 10 | 177 |
| 101 | . | 300 | 1 | 20 | 8 | 286 |
| 101 | . | 308 | 1 | 16 | 11 | 208 |
| 101 | . | 311 | 1 | 11 | 17 | 401 |
| 102 | 289 | 297 | 0 | 20 | 19 | 204 |
| 102 | . | 307 | 0 | 19 | 1 | 401 |
| 103 | etc. | | | | | |

This is the same dataset as shown in [example 4](#). Previously, the first record on patient 101 was recorded 5 days after admission. In this dataset, $292 - 287 = 5$. We would `stset` this dataset by typing

```
. stset curday, id(patid) fail(code==402) origin(time adday)
      id: patid
      failure event: code == 402
obs. time interval: (curday[_n-1], curday]
exit on or before: failure
t for analysis: (time-origin)
      origin: time adday
```

```
243 total observations
  0 exclusions
```

```
243 observations remaining, representing
  40 subjects
  15 failures in single-failure-per-subject data
1486 total analysis time at risk and under observation
                                at risk from t =          0
      earliest observed entry t =          0
                                last observed exit t =       62
```

`origin()` sets when a subject becomes at risk. It does this by defining analysis time.

When you specify `stset timevar, ... origin(time originvar)`, analysis time is defined as $t = (timevar - originvar)/scale()$. In analysis-time units, subjects become at risk at $t = 0$. See [Two concepts of time](#) and [The substantive meaning of analysis time](#) below. ◀

▶ Example 6: Multiple-record data with time recorded as a date

Even more reasonably, dates would not be recorded as integers 428, 433, and 453, meaning the number of days since the ward opened. The dates would be recorded as dates:

```
patid   addate   curdate   sex   x1   x2   code
101  18aug1998  23aug1998   1    10   10   177
101     .    31aug1998   1    20    8   286
101     .    08sep1998   1    16   11   208
101     .    11sep1998   1    11   17   401
102  20aug1998  28aug1998   0    20   19   204
102     .    07sep1998   0    19    1   401
103     etc.
```

That, in fact, changes nothing. We still type what we previously typed:

```
. stset curdate, id(patid) fail(code==402) origin(time addate)
```

Stata dates are, in fact, integers—they are the number of days since 01jan1960—and it is merely Stata's `%td` display format that makes them display as dates. ◀

▶ Example 7: Multiple-record data with extraneous information

Perhaps we wish to study the outcome after a certain operation, said operation being indicated by code 286. Subjects become at risk when the operation is performed. Here we do not type

```
. stset curdate, id(patid) fail(code==402) origin(time addate)
```

We instead type

```
. stset curdate, id(patid) fail(code==402) origin(code==286)
```

The result of typing this would be to set analysis time t to

$$t = \text{curdate} - (\text{the value of curdate when code}=286)$$

Let's work through this for the first patient:

| patid | addate | curdate | sex | x1 | x2 | code |
|-------|-----------|-----------|-----|----|----|------|
| 101 | 18aug1998 | 23aug1998 | 1 | 10 | 10 | 177 |
| 101 | . | 31aug1998 | 1 | 20 | 8 | 286 |
| 101 | . | 08sep1998 | 1 | 16 | 11 | 208 |
| 101 | . | 11sep1998 | 1 | 11 | 17 | 401 |

The event 286 occurred on 31aug1998, and thus the values of t for the four records are

$$t_1 = \text{curdate}_1 - 31\text{aug}1998 = 23\text{aug}1998 - 31\text{aug}1998 = -8$$

$$t_2 = \text{curdate}_2 - 31\text{aug}1998 = 31\text{aug}1998 - 31\text{aug}1998 = 0$$

$$t_3 = \text{curdate}_3 - 31\text{aug}1998 = 08\text{sep}1998 - 31\text{aug}1998 = 8$$

$$t_4 = \text{curdate}_4 - 31\text{aug}1998 = 11\text{sep}1998 - 31\text{aug}1998 = 11$$

Information prior to $t = 0$ is not relevant because the subject is not yet at risk. Thus the relevant data on this subject are

t in $(0, 8]$ sex = 1, x1 = 16, x2 = 11

t in $(8, 11]$ sex = 1, x1 = 11, x2 = 17, and the subject is censored (code \neq 402)

That is precisely the logic that `stset` went through. For your information, `stset` quietly creates the variables

| | |
|------------------|---|
| <code>_st</code> | 1 if the record is to be used, 0 if ignored |
| <code>_t0</code> | analysis time when record begins |
| <code>_t</code> | analysis time when record ends |
| <code>_d</code> | 1 if failure, 0 if censored |

You can examine these variables after issuing the `stset` command:

```
. list _st _t0 _t _d
```

| | <code>_st</code> | <code>_t0</code> | <code>_t</code> | <code>_d</code> |
|------|------------------|------------------|-----------------|-----------------|
| 1. | 0 | . | . | . |
| 2. | 0 | . | . | . |
| 203. | 1 | 0 | 8 | 0 |
| 204. | 1 | 8 | 11 | 0 |

Results are just as we anticipated. Do not let the observation numbers bother you; `stset` sorts the data in a way it finds convenient. Feel free to re-sort the data; if any of the `st` commands need the data in a different order, they will sort it themselves.

There are two ways of specifying `origin()`:

```
origin(time timevar)    or    origin(time exp)
origin(eventvar==numlist)
```

In the first syntax—which is denoted by typing the word `time`—you directly specify when a subject becomes at risk. In the second syntax—which is denoted by typing a variable name and equal signs—you specify the same thing indirectly. The subject becomes at risk when the specified event occurs (which may be never).

Information prior to `origin()` is ignored. That information composes what we call the past history.

◀

▶ Example 8: Multiple-record data with delayed entry

In another analysis, we want to use the above data to analyze all patients, not just those undergoing a particular operation. In this analysis, subjects become at risk when they enter the ward. For this analysis, however, we need information from a particular test, and that information is available only if the test is administered to the patient. Even if the test is administered, some amount of time passes before that. Assume that when the test is administered, `code==152` is inserted into the patient's hospital record.

To summarize, we want `origin(time addate)`, but patients do not enter our sample until `code==152`. The way to `stset` these data is

```
. stset curdate, id(patid) fail(code==402) origin(time addate) enter(code==152)
```

Patient 107 has code 152:

| patid | addate | curdate | sex | x1 | x2 | code |
|-------|-----------|-----------|-----|----|----|------|
| 107 | 22aug1998 | 25aug1998 | 1 | 9 | 13 | 274 |
| 107 | . | 28aug1998 | 1 | 19 | 19 | 152 |
| 107 | . | 30aug1998 | 1 | 18 | 12 | 239 |
| 107 | . | 07sep1998 | 1 | 12 | 11 | 401 |

In analysis time, $t = 0$ corresponds to 22aug1998. The test was not administered, however, until 6 days later. The analysis times for these records are

$$t_1 = \text{curdate}_1 - 22\text{aug}1998 = 25\text{aug}1998 - 22\text{aug}1998 = 3$$

$$t_2 = \text{curdate}_2 - 22\text{aug}1998 = 28\text{aug}1998 - 22\text{aug}1998 = 6$$

$$t_3 = \text{curdate}_3 - 22\text{aug}1998 = 30\text{aug}1998 - 22\text{aug}1998 = 8$$

$$t_4 = \text{curdate}_4 - 22\text{aug}1998 = 07\text{sep}1998 - 22\text{aug}1998 = 16$$

and the data we want in our sample are

t in $(6, 8]$ `sex = 1, x1 = 18, x2 = 12`

t in $(8, 16]$ `sex = 1, x1 = 12, x2 = 11`, and patient was censored (`code ≠ 402`)

The above `stset` command produced this:

```
. list _st _t0 _t _d
```

| | _st | _t0 | _t | _d |
|-----|-----|-----|----|----|
| 1. | 0 | . | . | . |
| 2. | 0 | . | . | . |
| 39. | 1 | 6 | 8 | 0 |
| 40. | 1 | 8 | 16 | 0 |

◀

▷ Example 9: Multiple-record data with extraneous information and delayed entry

The `origin()` and `enter()` options can be combined. For instance, we want to analyze patients receiving a particular operation (time at risk begins upon `code == 286`, but patients may not enter the sample before a test is administered, denoted by `code == 152`). We type

```
. stset curdate, id(patid) fail(code==402) origin(code==286) enter(code==152)
```

If we typed the above commands, it would not matter whether the test was performed before or after the operation.

A patient who had the test and then the operation would enter at analysis time $t = 0$.

A patient who had the operation and then the test would enter at analysis time $t > 0$, the analysis time being the time the test was performed.

If we wanted to require that the operation be performed after the test, we could type

```
. stset curdate, id(patid) fail(code==402) origin(code==286) after(code==152)
```

Admittedly, this can be confusing. The way to proceed is to find a complicated case in your data and then list `_st _t0 _t _d` for that case after you `stset` the data.

◀

▷ Example 10: Real data

All of our hospital ward examples are artificial in one sense: it is unlikely the data would have come to us in survival-time form:

| patid | addate | curdate | sex | x1 | x2 | code |
|-------|-------------|-----------|-----|----|----|------|
| 101 | 18aug1998 | 23aug1998 | 1 | 10 | 10 | 177 |
| 101 | . | 31aug1998 | 1 | 20 | 8 | 286 |
| 101 | . | 08sep1998 | 1 | 16 | 11 | 208 |
| 101 | . | 11sep1998 | 1 | 11 | 17 | 401 |
| 102 | 20aug1998 | 28aug1998 | 0 | 20 | 19 | 204 |
| 102 | . | 07sep1998 | 0 | 19 | 1 | 401 |
| 103 | <i>etc.</i> | | | | | |

Rather, we would have received a snapshot dataset:

| patid | date | sex | x1 | x2 | code | |
|-------|-------------|-----|----|----|------|--|
| 101 | 18aug1998 | 1 | 10 | 10 | 22 | |
| 101 | 23aug1998 | . | 20 | 8 | 177 | |
| 101 | 31aug1998 | . | 16 | 11 | 286 | |
| 101 | 08sep1998 | . | 11 | 17 | 208 | |
| 101 | 11sep1998 | . | . | . | 401 | |
| 102 | 20aug1998 | 0 | 20 | 19 | 22 | |
| 102 | 28aug1998 | . | 19 | 1 | 204 | |
| 102 | 07sep1998 | . | . | . | 401 | |
| 103 | <i>etc.</i> | | | | | |

In a snapshot dataset, we have a time (here a date) and values of the variables as of that instant.

This dataset can be converted to the appropriate form by typing

```
. snapspan patid date code
```

The result would be as follows:

| patid | date | sex | x1 | x2 | code |
|-------|-----------|-----|----|----|------|
| 101 | 18aug1998 | . | . | . | 22 |
| 101 | 23aug1998 | 1 | 10 | 10 | 177 |
| 101 | 31aug1998 | . | 20 | 8 | 286 |
| 101 | 08sep1998 | . | 16 | 11 | 208 |
| 101 | 11sep1998 | . | 11 | 17 | 401 |
| 102 | 20aug1998 | . | . | . | 22 |
| 102 | 28aug1998 | 0 | 20 | 19 | 204 |
| 102 | 07sep1998 | . | 19 | 1 | 401 |

This is virtually the same dataset with which we have been working, but it differs in two ways:

1. The variable `sex` is not filled in for all the observations because it was not filled in on the original form. The hospital wrote down the sex on admission and then never bothered to document it again.
2. We have no admission date (`addate`) variable. Instead, we have an extra first record for each patient with `code = 22` (22 is the code the hospital uses for admissions).

The first problem is easily fixed, and the second, it turns out, is not a problem because we can vary what we type when we `stset` the data.

First, let's fix the problem with variable `sex`. There are two ways to proceed. One would be simply to fill in the variable ourselves:

```
. by patid (date), sort: replace sex = sex[_n-1] if sex>=.
```

We could also perform a phony `stset` that is good enough to set all the data and then use `stfill` to fill in the variable for us. Let's begin with the phony `stset`:

```
. stset date, id(patid) origin(min) fail(code== -1)
      id:  patid
      failure event:  code == -1
obs. time interval:  (date[_n-1], date]
exit on or before:  failure
t for analysis:  (time-origin)
origin:  min
```

```
283 total observations
  0 exclusions
```

```
283 observations remaining, representing
 40 subjects
  0 failures in single-failure-per-subject data
2224 total analysis time at risk and under observation
      at risk from t =          0
earliest observed entry t =      0
last observed exit t =          89
```

Typing `stset date, id(patid) origin(min) fail(code == -1)` does not produce anything we would want to use for analysis. This is a trick to get the dataset temporarily `stset` so that we can use some `st` data management commands on it.

The first part of the trick is to specify `origin(min)`. This defines the analysis time as $t = 0$, corresponding to the minimum observed value of the time variable minus 1. The time variable is `date` here. Why the minimum minus 1? Because `st` ignores observations for which analysis time $t < 0$. `origin(min)` provides a phony definition of t that ensures $t > 0$ for all observations.

The second part of the trick is to specify `fail(code == -1)`, and you might have to vary what you type. We just wanted to choose an event that we know never happens, thus ensuring that no observations are ignored after failure.

Now that we have the dataset `stset`, we can use the other `st` commands. Do not use the `st` analysis commands unless you want ridiculous results, but one of the `st` data management commands is just what we want:

```
. stfill sex, forward
      failure _d:  code == -1
      analysis time _t:  (date-origin)
      origin:  min
      id:  patid

replace missing values with previously observed values:
      sex:  203 real changes made
```

Problem one solved.

The second problem concerns the lack of an admission-date variable. That is not really a problem because we have a new first observation with `code = 22` recording the date of admission, so every place we previously coded `origin(time addate)`, we substitute `origin(code == 22)`.

Problem two solved.

We also solved the big problem—converting a snapshot dataset into a survival-time dataset; see [\[ST\] `snapspan`](#).

◀

Two concepts of time

The `st` system has two concepts of time. The first is *time* in italics, which corresponds to how time is recorded in your data. The second is analysis time, which we write as *t*. Substantively, analysis time is time at risk. `stset` defines analysis time in terms of *time* via

$$t = \frac{\text{time} - \text{origin}()}{\text{scale}()}$$

t and *time* can be the same thing, and by default they are because, by default, `origin()` is 0 and `scale()` is 1.

All the `st` analysis commands work with analysis time, *t*.

By default, if you do not specify the `origin()` and `scale()` options, your time variables are expected to be the analysis-time variables. This means that *time* = 0 corresponds to when subjects became at risk, and that means, among other things, that observations for which *time* < 0 are ignored because survival analysis concerns persons who are at risk, and no one is at risk before *t* = 0.

`origin` determines when the clock starts ticking. If you do not specify `origin()`, `origin(time 0)` is assumed, meaning that *t* = *time* and that persons are at risk from *t* = *time* = 0.

time and *t* will often differ. *time* might be calendar time and *t* the length of time since some event, such as being born or being exposed to some risk factor. `origin()` sets when *t* = 0. `scale()` merely sets a constant that makes *t* more readable.

The syntax for the `origin()` option makes it look more complicated than it really is

```
origin([varname == numlist] time exp | min)
```

This says that there are four different ways to specify `origin()`:

```
origin(time exp)
origin(varname == numlist)
origin(varname == numlist time exp)
origin(min)
```

The first syntax can be used with single- or multiple-record data. It states that the origin is given by *exp*, which can be a constant for all observations, a variable (and hence may vary subject by subject), or even an expression composed of variables and constants. Perhaps the origin is a fixed date or a date recorded in the data when the subject was exposed or when the subject turned 18.

The second and third syntaxes are for use with multiple-record data. The second states that the origin corresponds to the (earliest) time when the designated event occurred. Perhaps the origin is when an operation was performed. The third syntax calculates the origin both ways and then selects the later one.

The fourth syntax does something odd; it sets the origin to the minimum time observed minus 1. This is not useful for analysis but is sometimes useful for playing data management tricks; see [example 10](#) above.

Let's start with the first syntax. Say that you had the data

| | | |
|-----------|----|----|
| faildate | x1 | x2 |
| 28dec1997 | 12 | 22 |
| 12nov1997 | 15 | 22 |
| 03feb1998 | 55 | 22 |

and that all the observations came at risk on the same date, 01nov1997. You could type

```
. stset faildate, origin(time mdy(11,1,1997))
```

Remember that `stset` adds `_t0` and `_t` to your dataset and that they contain the time span for each record, documented in analysis-time units. After typing `stset`, you can list the results:

```
. list faildate x1 x2 _t0 _t
```

| | faildate | x1 | x2 | _t0 | _t |
|----|-----------|----|----|-----|----|
| 1. | 28dec1997 | 12 | 22 | 0 | 57 |
| 2. | 12nov1997 | 15 | 22 | 0 | 11 |
| 3. | 03feb1998 | 55 | 22 | 0 | 94 |

Record 1 reflects the period $(0, 57]$ in analysis-time units, which are days here. `stset` calculated the 57 from $28\text{dec}1997 - 01\text{nov}1997 = 13,876 - 13,819 = 57$. (Dates such as 28dec1997 are really just integers containing the number of days from 01jan1960, and Stata's `%td` display format makes them display nicely. 28dec1997 is really the number 13,876.)

As another example, we might have data recording exposure and failure dates:

| | | | |
|-----------|-----------|----|----|
| expdate | faildate | x1 | x2 |
| 07may1998 | 22jun1998 | 12 | 22 |
| 02feb1998 | 11may1998 | 11 | 17 |

The way to `stset` this dataset is

```
. stset faildate, origin(time expdate)
```

and the result, in analysis units, is

```
. list expdate faildate x1 x2 _t0 _t
```

| | expdate | faildate | x1 | x2 | _t0 | _t |
|----|-----------|-----------|----|----|-----|----|
| 1. | 07may1998 | 22jun1998 | 12 | 22 | 0 | 46 |
| 2. | 02feb1998 | 11may1998 | 11 | 17 | 0 | 98 |

There is nothing magical about dates. Our original data could just as well have been

| expdate | faildate | x1 | x2 |
|---------|----------|----|----|
| 32 | 78 | 12 | 22 |
| 12 | 110 | 11 | 17 |

and the result would still be the same because $78 - 32 = 46$ and $110 - 12 = 98$.

Specifying an expression can sometimes be useful. Suppose that your dataset has the variable `date` recording the date of event and variable `age` recording the subject's age as of `date`. You want to make $t = 0$ correspond to when the subject turned 18. You could type `origin(time date-int((age-18)*365.25))`.

`origin(varname==numlist)` is for use with multiple-record data. It states when each subject became at risk indirectly; the subject became at risk at the earliest time that `varname` takes on any of the enumerated values. Say that you had

| patid | date | x1 | x2 | event |
|-------|-----------|----|----|-------|
| 101 | 12nov1997 | 15 | 22 | 127 |
| 101 | 28dec1997 | 12 | 22 | 155 |
| 101 | 03feb1998 | 55 | 22 | 133 |
| 101 | 05mar1998 | 14 | 22 | 127 |
| 101 | 09apr1998 | 12 | 22 | 133 |
| 101 | 03jun1998 | 13 | 22 | 101 |
| 102 | 22nov1997 | . | . | . |

and assume `event = 155` represents the onset of exposure. You might `stset` this dataset by typing

```
. stset date, id(patid) origin(event==155) ...
```

If you did that, the information for patient 101 before 28dec1997 would be ignored in subsequent analysis. The prior information would not be removed from the dataset; it would just be ignored. Probably something similar would happen for patient 102, or if patient 102 has no record with `event = 155`, all the records on the patient would be ignored.

For analysis time, $t = 0$ would correspond to when event 155 occurred. Here are the results in analysis-time units:

| patid | date | x1 | x2 | event | _t0 | _t |
|-------|-----------|----|----|-------|-----|-----|
| 101 | 12nov1997 | 15 | 22 | 127 | . | . |
| 101 | 28dec1997 | 12 | 22 | 155 | . | . |
| 101 | 03feb1998 | 55 | 22 | 133 | 0 | 37 |
| 101 | 05mar1998 | 14 | 22 | 127 | 37 | 67 |
| 101 | 09apr1998 | 12 | 22 | 133 | 67 | 102 |
| 101 | 03jun1998 | 13 | 22 | 101 | 102 | 157 |
| 102 | 22nov1997 | . | . | . | . | . |

Patient 101's second record is excluded from the analysis. That is not a mistake. Records document durations, `date` reflects the end of the period, and events occur at the end of periods. Thus event 155 occurred at the instant `date = 28dec1997`, and the relevant first record for the patient is `(28dec1997, 03feb1998]` in time units, which is `(0, 37]` in t units.

The substantive meaning of analysis time

In specifying `origin()`, you must ask yourself whether two subjects with identical characteristics face the same risk of failure. The answer is that they face the same risk when they have the same value of $t = (\text{time} - \text{origin()})/\text{scale()}$ or, equivalently, when the same amount of time has elapsed from `origin()`.

Say that we have the following data on smokers who have died:

| <code>ddate</code> | <code>x1</code> | <code>x2</code> | <code>reason</code> |
|--------------------|-----------------|-----------------|---------------------|
| 11mar1984 | 23 | 11 | 2 |
| 15may1994 | 21 | 9 | 1 |
| 22nov1993 | 22 | 13 | 2 |
| <i>etc.</i> | | | |

We wish to analyze death due to `reason==2`. However, typing

```
. stset ddate, fail(reason==2)
```

would probably not be adequate. We would be saying that smokers were at risk of death from 01jan1960. Would it matter? It would if we planned on doing anything parametric because parametric hazard functions, except for the exponential, are functions of analysis time, and the location of 0 makes a difference.

Even if we were thinking of performing nonparametric analysis, there would probably be difficulties. We would be asserting that two "identical" persons (in terms of `x1` and `x2`) face the same risk on the same calendar date. Does the risk of death due to smoking really change as the calendar changes?

It would be more reasonable to assume that the risk changes with how long a subject has been smoking and that our data would probably include that date. We would type

```
. stset ddate, fail(reason==2) origin(time smdate)
```

if `smdate` were the name of the date-started-smoking variable. We would now be saying that the risk is equal when the number of days smoked is the same. We might prefer to see t in years,

```
. stset ddate, fail(reason==2) origin(time smdate) scale(365.25)
```

but that would make no substantive difference.

Consider single-record data on firms that went bankrupt:

| <code>incorp</code> | <code>bankrupt</code> | <code>x1</code> | <code>x2</code> | <code>btype</code> |
|---------------------|-----------------------|-----------------|-----------------|--------------------|
| 22jan1983 | 11mar1984 | 23 | 11 | 2 |
| 17may1992 | 15may1994 | 21 | 9 | 1 |
| 03nov1991 | 22nov1993 | 22 | 13 | 2 |
| <i>etc.</i> | | | | |

Say that we wish to examine the risk of a particular kind of bankruptcy, `btype==2`, among firms that become bankrupt. Typing

```
. stset bankrupt, fail(btype==2)
```

would be more reasonable than it was in the smoking example. It would not be reasonable if we were thinking of performing any sort of parametric analysis, of course, because then location of $t = 0$ would matter, but it might be reasonable for semiparametric analysis. We would be asserting that two “identical” firms (with respect to the characteristics we model) have the same risk of bankruptcy when the calendar dates are the same. We would be asserting that the overall state of the economy matters.

It might be reasonable to instead measure time from the date of incorporation:

```
. stset bankrupt, fail(btype==2) origin(time incorp)
```

Understand that the choice of `origin()` is a substantive decision.

Setting the failure event

You set the failure event by using the `failure()` option.

In single-record data, if `failure()` is not specified, every record is assumed to end in a failure. For instance, with

| | failtime | load | bearings |
|------|----------|------|----------|
| 1. | 100 | 15 | 0 |
| 2. | 140 | 15 | 1 |
| etc. | | | |

you would type `stset failtime`, and the first observation would be assumed to fail at time = 100; the second, at time = 140; and so on.

`failure(varname)` specifies that a failure occurs whenever *varname* is not zero and is not missing. For instance, with

| | failtime | load | bearings | burnout |
|------|----------|------|----------|---------|
| 1. | 100 | 15 | 0 | 1 |
| 2. | 140 | 15 | 1 | 0 |
| 3. | 97 | 20 | 0 | 1 |
| 4. | 122 | 20 | 1 | 0 |
| 5. | 84 | 25 | 0 | 1 |
| 6. | 100 | 25 | 1 | 1 |
| etc. | | | | |

you might type `stset failtime, failure(burnout)`. Observations 1, 3, 5, and 6 would be assumed to fail at times 100, 97, 84, and 100, respectively; observations 2 and 4 would be assumed to be censored at times 140 and 122.

Similarly, if the data were

| | failtime | load | bearings | burnout |
|------|----------|------|----------|---------|
| 1. | 100 | 15 | 0 | 1 |
| 2. | 140 | 15 | 1 | 0 |
| 3. | 97 | 20 | 0 | 2 |
| 4. | 122 | 20 | 1 | . |
| 5. | 84 | 25 | 0 | 2 |
| 6. | 100 | 25 | 1 | 3 |
| etc. | | | | |

the result would be the same. Nonzero, nonmissing values of the failure variable are assumed to represent failures. (Perhaps `burnout` contains a code on how the burnout occurred.)

`failure(varname == numlist)` specifies that a failure occurs whenever *varname* takes on any of the values of *numlist*. In the above example, specifying

```
. stset failtime, failure(burnout==1 2)
```

would treat observation 6 as censored.

```
. stset failtime, failure(burnout==1 2 .)
```

would also treat observation 4 as a failure.

```
. stset failtime, failure(burnout==1/3 6 .)
```

would treat `burnout==1`, `burnout==2`, `burnout==3`, `burnout==6`, and `burnout==.` as representing failures and all other values as representing censorings. (Perhaps we want to examine “failure due to meltdown”, and these are the codes that represent the various kinds of meltdown.)

`failure()` is treated the same way in both single- and multiple-record data. Consider

| | patno | t | x1 | x2 | died |
|----|-------|-----|----|----|------|
| 1. | 1 | 4 | 23 | 11 | 1 |
| 2. | 2 | 5 | 21 | 9 | 0 |
| 3. | 2 | 8 | 22 | 13 | 1 |
| 4. | 3 | 7 | 20 | 5 | 0 |
| 5. | 3 | 9 | 22 | 5 | 0 |
| 6. | 3 | 11 | 21 | 5 | 0 |
| 7. | 4 | ... | | | |

Typing

```
. stset t, id(patno) failure(died)
```

would treat

| | | |
|----------|-------------------|----------|
| patno==1 | as dying | at t==4 |
| patno==2 | as dying | at t==8 |
| patno==3 | as being censored | at t==11 |

Intervening records on the same subject are marked as “censored”. Technically, they are not really censored if you think about it carefully; they are simply marked as not failing. Look at the data for subject 3:

| | patno | t | x1 | x2 | died |
|--|-------|----|----|----|------|
| | 3 | 9 | 22 | 5 | 0 |
| | 3 | 11 | 21 | 5 | 0 |

The subject is not censored at $t = 9$ because there are more data on the subject; it is merely the case that the subject did not die at that time. At $t = 9$, `x1` changed from 22 to 21. The subject is really censored at $t = 11$ because the subject did not die and there are no more records on the subject.

Typing `stset t, id(patno) failure(died)` would mark the same persons as dying and the same persons as censored, as in the previous case. If `died` contained not 0 and 1, but 0 and nonzero, nonmissing codes for the reason for death would be

| | patno | t | x1 | x2 | died |
|----|-------|-----|----|----|------|
| 1. | 1 | 4 | 23 | 11 | 103 |
| 2. | 2 | 5 | 21 | 9 | 0 |
| 3. | 2 | 8 | 22 | 13 | 207 |
| 4. | 3 | 7 | 20 | 5 | 0 |
| 5. | 3 | 9 | 22 | 5 | 0 |
| 6. | 3 | 11 | 21 | 5 | 0 |
| 7. | 4 | ... | | | |

Typing

```
. stset t, id(patno) failure(died)
```

or

```
. stset t, id(patno) failure(died==103 207)
```

would yield the same results; subjects 1 and 2 would be treated as dying and subject 3 as censored.

Typing

```
. stset t, id(patno) failure(died==207)
```

would treat subject 2 as dying and subjects 1 and 3 as censored. Thus when you specify the values for the code, the code variable need not ever contain 0. In

| | patno | t | x1 | x2 | died |
|----|-------|-----|----|----|------|
| 1. | 1 | 4 | 23 | 11 | 103 |
| 2. | 2 | 5 | 21 | 9 | 13 |
| 3. | 2 | 8 | 22 | 13 | 207 |
| 4. | 3 | 7 | 20 | 5 | 11 |
| 5. | 3 | 9 | 22 | 5 | 12 |
| 6. | 3 | 11 | 21 | 5 | 12 |
| 7. | 4 | ... | | | |

typing

```
. stset t, id(patno) failure(died==207)
```

treats patient 2 as dying and 1 and 3 as censored. Typing

```
. stset t, id(patno) failure(died==103 207)
```

treats patients 1 and 2 as dying and 3 as censored.

Setting multiple failures

In multiple-record data, records after the first failure event are ignored unless you specify the `exit()` option. Consider the following data:

| | patno | t | x1 | x2 | code |
|----|-------|-----|----|----|------|
| 1. | 1 | 4 | 21 | 7 | 14 |
| 2. | 1 | 5 | 21 | 7 | 11 |
| 3. | 1 | 7 | 20 | 7 | 17 |
| 4. | 1 | 8 | 22 | 7 | 22 |
| 5. | 1 | 9 | 22 | 7 | 22 |
| 6. | 1 | 11 | 21 | 7 | 29 |
| 7. | 2 | ... | | | |

Perhaps code 22 represents the event of interest—say, the event “visited the doctor”. Were you to type `stset t, id(patno) failure(code==22)`, the result would be as if the data contained

| | patno | t | x1 | x2 | code |
|----|-------|---|----|----|------|
| 1. | 1 | 4 | 21 | 7 | 14 |
| 2. | 1 | 5 | 21 | 7 | 11 |
| 3. | 1 | 7 | 20 | 7 | 17 |
| 4. | 1 | 8 | 22 | 7 | 22 |

Records after the first occurrence of the failure event are ignored. If you do not want this, you must specify the `exit()` option. Probably you would want to specify `exit(time .)`, here meaning that subjects are not to exit the risk group until their data run out. Alternatively, perhaps code 142 means “entered the nursing home” and, once that event happens, you no longer want them in the risk group. Then you would code `exit(code==142)`; see *Final exit times* below.

First entry times

Do not confuse `enter()` with `origin()`. `origin()` specifies when a subject first becomes at risk. `enter()` specifies when a subject first comes under observation. In most datasets, becoming at risk and coming under observation are coincident. Then it is sufficient to specify `origin()` alone, although you could specify both options.

Some persons enter the data after they have been at risk of failure. Say that we are studying deaths due to exposure to substance X and we know the date at which a person was first exposed to the substance. We are willing to assume that persons are at risk from the date of exposure forward. A person arrives at our door who was exposed 15 years ago. Can we add this person to our data? The statistical issue is labeled *left-truncation*, and the problem is that had the person died before arriving at our door, we would never have known about her. We can add her to our data, but we must be careful to treat her subsequent survival time as conditional on having already survived 15 years.

Say that we are examining visits to the widget repair facility, “failure” being defined as a visit (so failures can be repeated). The risk begins once a person buys a widget. We have a woman who bought a widget 3 years ago, and she has no records on when she has visited the facility in the last 3 years. Can we add her to our data? Yes, as long as we are careful to treat her subsequent behavior as already being 3 years after she first became at risk.

The jargon for this is “under observation”. All this means is that any failures would be observed. Before being under observation, failure would not be observed.

If `enter()` is not specified, we assume that subjects are under observation at the time they enter the risk group as specified by `origin()`, 0 if `origin()` is not specified, or possibly `time0()`. To be precise, subject i is assumed to first enter the analysis risk pool at

$$time_i = \max(\text{earliest } time0() \text{ for } i, \text{enter}(), \text{origin}())$$

Say that we have multiple-record data recording “came at risk” (`mycode == 1`), “enrolled in our study” (`mycode == 2`), and “failed due to risk” (`mycode == 3`). We `stset` this dataset by typing

```
. stset time, id(id) origin(mycode==1) enter(mycode==2) failure(mycode==3)
```

The above `stset` correctly handles the came at risk/came under observation problem regardless of the order of events 1, 2, and 3. For instance, if the subject comes under observation before he or she becomes at risk, the subject will be treated as entering the analysis risk pool at the time he or she came at risk.

Say that we have the same data in single-record format: variable `riskdate` documents becoming at risk and variable `enr_date` the date of enrollment in our study. We would `stset` this dataset by typing

```
. stset time, origin(time riskdate) enter(time enr_date) failure(mycode==3)
```

For a final example, let’s return to the multiple-record way of recording our data and say that we started enrolling people in our study on 12jan1998 but that, up until 16feb1998, we do not trust that our records are complete (we had start-up problems). We would `stset` that dataset by typing

```
. stset time, origin(mycode==1) enter(mycode==2 time mdy(2,16,1998))
> fail(mycode==3)
```

`enter(varname==numlist time exp)` is interpreted as

$$\max(\text{time of earliest event in } numlist, exp)$$

Thus persons having `mycode == 2` occurring before 16feb1998 are assumed to be under observation from 16feb1998, and those having `mycode == 2` thereafter are assumed to be under observation from the time of `mycode == 2`.

Final exit times

`exit()` specifies the latest time under which the subject is both under observation and at risk of the failure event. The emphasis is on latest; obviously subjects also exit the data when their data run out.

When you type

```
. stset ..., ... failure(outcome==1/3 5) ...
```

the result is as if you had typed

```
. stset ..., ... failure(outcome==1/3 5) exit(failure) ...
```

which, in turn, is the same as

```
. stset ..., ... failure(outcome==1/3 5) exit(outcome==1/3 5) ...
```

When are people to be removed from the analysis risk pool? When their data end, of course, and when the event 1, 2, 3, or 5 first occurs. How are they to be removed? According to their status at that time. If the event is 1, 2, 3, or 5 at that instant, they exit as a failure. If the event is something else, they exit as censored.

Perhaps events 1, 2, 3, and 5 represent death due to heart disease, and that is what we are studying. Say that `outcome == 99` represents death for some other reason. Obviously, once the person dies, she is no longer at risk of dying from heart disease, so we would want to specify

```
. stset ..., ... failure(outcome==1/3 5) exit(outcome==1/3 5 99) ...
```

When we explicitly specify `exit()`, we must list all the reasons for which a person is to be removed other than simply running out of data. Here it would have been a mistake to specify just `exit(99)` because that would have left persons in the analysis risk pool who died for reasons 1, 2, 3, and 5. We would have treated those people as if they were still at risk of dying.

In fact, it probably would not have mattered had we specified `exit(99)` because, once a person is dead, he or she is unlikely to have any subsequent records anyway. By that logic, we did not even have to specify `exit(99)` because death is death and there should be no records following it.

For other kinds of events, however, `exit()` becomes important. Let's assume that the failure event is to be diagnosed with heart disease. A person may surely have records following diagnosis, but even so,

```
. stset ..., ... failure(outcome==22) ...
```

would be adequate because, by not specifying `exit()`, we are accepting the default that `exit()` is equivalent to `failure()`. Once outcome 22 occurs, subsequent records on the subject will be ignored—they constitute the future history of the subject.

Say, however, that we wish to treat as censored persons diagnosed with kidney disease. We would type

```
. stset ..., ... failure(outcome==22) exit(outcome==22 29) ...
```

assuming that `outcome = 29` is “diagnosed with kidney disease”. It is now of great importance that we specified `exit(outcome==22 29)` and not just `exit(outcome==29)` because, had we omitted code 22, persons would have remained in the analysis risk pool even after the failure event, that is, being diagnosed with heart disease.

If, in addition, our data were untrustworthy after 22nov1998 (perhaps not all the data have been entered yet), we would type

```
. stset ..., ... failure(outcome==22) exit(outcome==22 29 time
> mdy(11,22,1998)) ...
```

If we type `exit(varname==numlist time exp)`, the exit time is taken to be

$$\min(\text{time of earliest event in } numlist, exp)$$

For some analyses, repeated failures are possible. If you have repeated failure data, you specify the `exit()` option and include whatever reasons, if any, that would cause the person to be removed. If there are no such reasons and you wish to retain all observations for the person, you type

```
. stset ..., ... exit(time .) ...
```

`exit(time .)` specifies that the maximum time a person can be in the risk pool is infinite; thus subjects will not be removed until their data run out.

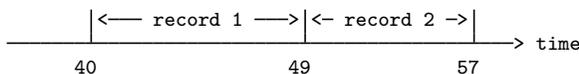
Intermediate exit and reentry times (gaps)

Gaps arise when a subject is temporarily not under observation. The statistical importance of gaps is that, if failure is death and if the person died during such a gap, he would not have been around to be found again. The solution to this is to remove the person from the risk pool during the observational gap.

To determine that you have gaps, your data must provide starting and ending times for each record. Most datasets provide only ending times, making it impossible to know that you have gaps.

You use `time0()` to specify the beginning times of records. `time0()` specifies a mechanical aspect of interpreting the records in the dataset, namely, the beginning of the period spanned by each record. Do not confuse `time0()` with `origin()`, which specifies when a subject became at risk, or with `enter()`, which specifies when a subject first comes under observation.

`time0()` merely identifies the beginning of the time span covered by each record. Say that we had two records on a subject, the first covering the span (40,49] and the second, (49,57]:



A `time0()` variable would contain

```
40 in record 1
49 in record 2
```

and not, for instance, 40 and 40. A `time0()` variable varies record by record for a subject.

Most datasets merely provide an end-of-record time value, *timevar*, which you specify by typing `stset timevar, ...`. When you have multiple records per subject and you do not specify a `time0()` variable, `stset` assumes that each record begins where the previous one left off.

if() versus if exp

Both the `if exp` and `if(exp)` options select records for which *exp* is true. We strongly recommend specifying the `if()` option in preference to `if exp`. They differ in that `if exp` removes data from consideration before calculating beginning and ending times, and other quantities as well. The `if()` option, on the other hand, sets the restriction after all derived variables are calculated. To appreciate this difference, consider the following multiple-record data:

| patno | t | x1 | x2 | code |
|-------|----|----|----|------|
| 3 | 7 | 20 | 5 | 14 |
| 3 | 9 | 22 | 5 | 23 |
| 3 | 11 | 21 | 5 | 29 |

Consider the difference in results between typing

```
. stset t if x1!=22, failure(code==14)
```

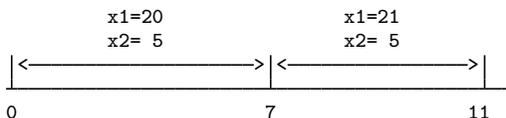
and

```
. stset t, if(x1!=22) failure(code==14)
```

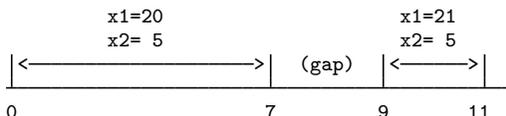
The first would remove record 2 from consideration at the outset. In constructing beginning and ending times, `stset` and `streset` would see

| patno | t | x1 | x2 | code |
|-------|----|----|----|------|
| 3 | 7 | 20 | 5 | 14 |
| 3 | 11 | 21 | 5 | 29 |

and would construct the result:



In the second case, the result would be



The latter result is correct and the former incorrect because $x_1 = 21$ is not true in the interval $(7, 9)$.

The only reason to specify `if exp` is to ignore errors in the data—observations that would confuse `stset` and `streset`—without actually dropping the offending observations from the dataset.

You specify the `if()` option to ignore information in the data that are not themselves errors. Specifying `if()` yields the same result as specifying `if exp` on the subsequent `st` commands after the dataset has been `stset`.

Past and future records

Consider the hospital ward data that we have seen before:

| patid | addate | curdate | sex | x1 | x2 | code |
|-------|-----------|-----------|-----|----|----|------|
| 101 | 18aug1998 | 23aug1998 | 1 | 10 | 10 | 177 |
| 101 | . | 31aug1998 | 1 | 20 | 8 | 286 |
| 101 | . | 08sep1998 | 1 | 16 | 11 | 208 |
| 101 | . | 11sep1998 | 1 | 11 | 17 | 401 |
| etc. | | | | | | |

Say that you `stset` this dataset such that you selected the middle two records. Perhaps you typed

```
. stset curdate, id(patid) origin(time addate) enter(code==286) failure(code==208)
```

The first record for the subject, because it was not selected, is called a *past history record*. Any earlier records that were not selected would also be called past history records.

The last record for the subject, because it was not selected, is called a *future history record*. Any later records that were not selected would also be called future history records.

If you typed

```
. streset, past
```

the first three records for this subject would be selected.

Typing

```
. streset, future
```

would select the last three records for this subject.

If you typed

```
. streset, past future
```

all four records for this subject would be selected.

If you then typed

```
. streset
```

the original two records would be selected, and things would be back just as they were before.

After typing `streset, past`; `streset, future`; or `streset, past future`, you would not want to use any analysis commands. `streset` did some strange things, especially with the analysis-time variable, to include the extra records. It would be the wrong sample, anyway.

You might, however, want to use certain data management commands on the data, especially those for creating new variables.

Typically, `streset, past` is of greater interest than the other commands. Past records—records prior to being at risk or excluded for other reasons—are not supposed to play a role in survival analysis. `stset` makes sure they do not. But it is sometimes reasonable to ask questions about them such as, was the subject ever on the drug cisplatin? Has the subject ever been married? Did the subject ever have a heart attack?

To answer questions like that, you sometimes want to dig into the past. Typing `streset, past` makes that easy, and once the past is set, the data can be used with `stgen` and `st_is 2`. You might well type the following:

```
. stset curdate, id(patid) origin(addate) enter(code==286) failure(code==208)
. streset, past
. stgen attack = ever(code==177)
. streset
. stcox attack ...
```

Do not be concerned about doing something inappropriate while having the past or future set; `st` will not let you:

```
. stset curdate, id(patid) origin(time addate) enter(code==286) failure(code==208)
  (output omitted)
. streset, past
  (output omitted)
. stcox x1
you last streset, past
you must type streset to restore the analysis sample
r(119);
```

Using streset

`streset` is a useful tool for gently modifying what you have previously `stset`. Rather than typing the whole `stset` command, you can type `streset` followed just by what has changed.

For instance, you might type

```
. stset curdate, id(patid) origin(time addate) enter(code==286) failure(code==208)
```

and then later want to restrict the analysis to subjects who ever have $x1 > 20$. You could retype the whole `stset` command and add `ever(x1 > 20)`, but it would be easier to type

```
. streset, ever(x1 > 20)
```

If later you decide you want to remove the restriction, type

```
. streset, ever(.)
```

That is the general rule for resetting options to the default: type `.` as the option's argument.

Be careful using `streset` because you can make subtle mistakes. In another analysis with another dataset, consider the following:

```
. stset date, fail(code==2) origin(code==1107)
. ...
. streset date, fail(code==9) origin(code==1422) after(code==1423)
. ...
. streset, fail(code==2) origin(code==1107)
```

If, in the last step, you are trying to get back to the results of the first `stset`, you will fail. The last `streset` is equivalent to

```
. stset date, fail(code==9) origin(code==1107) after(code==1423)
```

`streset()` remembers the previously specified options and uses them if you do not override them. Both `stset` and `streset` display the current command line. Make sure that you verify that the command is what you intended.

Performance and multiple-record-per-subject datasets

`stset` and `streset` do not drop data; they simply mark data to be excluded from consideration. Some survival-time datasets can be large, although the relevant subsamples are small. In such cases, you can reduce memory requirements and speed execution by dropping the irrelevant observations.

`stset` and `streset` mark the relevant observations by creating a variable named `_st` (it is always named this) containing 1 and 0; `_st = 1` marks the relevant observations and `_st = 0` marks the irrelevant ones. If you type

```
. drop if _st==0
```

or equivalently

```
. keep if _st==1
```

or equivalently

```
. keep if _st
```

you will drop the irrelevant observations. All `st` commands produce the same results whether you do this or not. Be careful, however, if you are planning future `stsets` or `stresets`. Observations that are irrelevant right now might be relevant later.

One solution to this conundrum is to keep only those observations that are relevant after setting the entire history:

```
. stset date, fail(code==9) origin(code==1422) after(code==1423)
. streset, past future
. keep if _st
. streset
```

As a final note, you may drop the irrelevant observations as marked by `_st = 0`, but do not drop the `_st` variable itself. The other `st` commands expect to find variable `_st`.

Sequencing of events within t

Consider the following bit of data:

| etime | failtime | fail |
|-------|----------|------|
| 0 | 5 | 1 |
| 0 | 5 | 0 |
| 5 | 7 | 1 |

Note all the different events happening at time 5: the first observation fails, the second is censored, and the third enters.

What does it mean for something to happen at time 5? In particular, is it at least potentially possible for the second observation to have failed at time 5; that is, was it in the risk group when the first observation failed? How about the third observation? Was it in the risk group, and could it have potentially failed at time 5?

Stata sequences events within a time as follows:

| | | |
|----------|---------------------|--|
| first, | at time t | the failures occur |
| then, | at time $t + 0$ | the censorings are removed from the risk group |
| finally, | at time $t + 0 + 0$ | the new entries are added to the risk group |

Thus, to answer the questions:

Could the second observation have potentially failed at time 5? Yes.

Could the third observation have potentially failed at time 5? No, because it was not yet in the risk group.

By this logic, the following makes no sense:

| etime | failtime | fail |
|-------|----------|------|
| 5 | 5 | 1 |

This would mark a subject as failing before being at risk. It would make no difference if `fail` were 0—the subject would then be marked as being censored too soon. Either way, `stset` would flag this as an error. If you had a subject who entered and immediately exited, you would code this as

| etime | failtime | fail |
|-------|----------|------|
| 4.99 | 5 | 1 |

Weights

`stset` allows you to specify `fweights`, `pweights`, and `iweights`.

`fweights` are Stata's frequency or replication weights. Consider the data

| failtime | load | bearings | count |
|----------|------|----------|-------|
| 100 | 15 | 0 | 3 |
| 140 | 15 | 1 | 2 |
| 97 | 20 | 0 | 1 |

and the `stset` command

```
. stset failtime [fw=count]
      failure event: (assumed to fail at time=failtime)
obs. time interval: (0, failtime]
      exit on or before: failure
              weight: [fweight=count]
```

```
      3 total observations
      0 exclusions
```

```
      3 physical observations remaining, equal to
      6 weighted observations, representing
      6 failures in single-record/single-failure data
 677 total analysis time at risk and under observation
              at risk from t =          0
              earliest observed entry t =      0
              last observed exit t =         140
```

This combination is equivalent to the expanded data

| failtime | load | bearings |
|----------|------|----------|
| 100 | 15 | 0 |
| 100 | 15 | 0 |
| 100 | 15 | 0 |
| 140 | 15 | 1 |
| 140 | 15 | 1 |
| 97 | 20 | 0 |

and the command

```
. stset failtime
```

`pweights` are Stata's sampling weights—the inverse of the probability that the subject was chosen from the population. `pweights` are typically integers, but they do not have to be. For instance, you might have

| time0 | time | died | sex | reps |
|-------|------|------|-----|------|
| 0 | 300 | 1 | 0 | 1.50 |
| 0 | 250 | 0 | 1 | 4.50 |
| 30 | 147 | 1 | 0 | 2.25 |

Here `reps` is how many patients each observation represents in the underlying population—perhaps when multiplied by 10. The `stset` command for these data is

```
. stset time [pw=reps], origin(time time0) failure(died)
```

For variance calculations, the scale of the `pweights` does not matter. `reps` in the 3 observations shown could just as well be 3, 9, and 4.5. Nevertheless, the scale of the `pweights` is used when you ask for counts. For instance, `stsum` would report the person-time at risk as

$$(300 - 0) 1.5 + (250 - 0) 4.5 + (147 - 30) 2.25 = 1,838.25$$

for the 3 observations shown. `stsum` would count that $1.5 + 2.25 = 3.75$ persons died, and so the incidence rate for these 3 observations would be $3.75/1,838.25 = 0.0020$. The incidence rate is thus unaffected by the scale of the weights. Similarly, the coefficients and confidence intervals reported by, for instance, `streg`, `dist(exponential)` would be unaffected. The 95% confidence interval for the incidence rate would be $[0.0003, 0.0132]$, regardless of the scale of the weights.

If these 3 observations were examined unweighted, the incidence rate would be 0.0030 and the 95% confidence interval would be $[0.0007, 0.0120]$.

Finally, `stset` allows you to set `iweights`, which are Stata's "importance" weights, but we recommend that you do not. `iweights` are provided for those who wish to create special effects by manipulating standard formulas. The `st` commands treat `iweights` just as they would `fweights`, although they do not require that the weights be integers, and push their way through conventional variance calculations. Thus results—counts, rates, and variances—depend on the scale of these weights.

Data warnings and errors flagged by `stset`

When you `stset` your data, `stset` runs various checks to verify that what you are setting makes sense. `stset` refuses to set the data only if, in multiple-record, weighted data, weights are not constant within ID. Otherwise, `stset` merely warns you about any inconsistencies that it identifies.

Although `stset` will set the data, it will mark out records that it cannot understand; for instance,

```
. stset curdate, origin(time addate) failure(code==402) id(patid)
      id: patid
      failure event: code == 402
obs. time interval: (curdate[_n-1], curdate]
exit on or before: failure
t for analysis: (time-origin)
origin: time addate
```

| | | |
|-----|--|----------------|
| 243 | total observations | |
| 1 | event time missing (curdate>=.) | PROBABLE ERROR |
| 4 | multiple records at same instant (curdate[_n-1]==curdate) | PROBABLE ERROR |

| | | |
|------|---|----|
| 238 | observations remaining, representing | |
| 40 | subjects | |
| 15 | failures in single failure-per-subject data | |
| 1478 | total analysis time at risk and under observation | |
| | at risk from t = | 0 |
| | earliest observed entry t = | 0 |
| | last observed exit t = | 62 |

You must ensure that the result, after exclusions, is correct.

The warnings `stset` might issue include

| | |
|---|----------------|
| ignored because patid missing | |
| event time missing | PROBABLE ERROR |
| entry time missing | PROBABLE ERROR |
| entry on or after exit (etime>t) | PROBABLE ERROR |
| obs. end on or before enter() | |
| obs. end on or before origin() | |
| multiple records at same instant (t[_n-1]==t) | PROBABLE ERROR |
| overlapping records (t[_n-1]>entry time) | PROBABLE ERROR |
| weights invalid | PROBABLE ERROR |

`stset` sets `_st = 0` when observations are excluded for whatever reason. Thus observations with any of the above problems can be found among the `_st = 0` observations.

Using survival-time data in Stata

In the examples above, we have shown you how Stata expects survival-time data to be recorded. To summarize:

- Each subject's history is represented by 1 or more observations in the dataset.
- Each observation documents a span of time. The observation must contain when the span ends (exit time) and may optionally contain when the span begins (entry time). If the entry time is not recorded, it is assumed to be 0 or, in multiple-record data, the exit time of the subject's previous observation, if there is one. By *previous*, we mean that the data have already been temporally ordered on exit times within subject. The physical order of the observations in your dataset does not matter.
- Each observation documents an outcome associated with the exit time. Unless otherwise specified with `failure()`, 0 and missing mean censored, and nonzero means failed.
- Each observation contains other variables (called covariates) that are assumed to be constant over the span of time recorded by the observation.

Data rarely arrive in this neatly organized form. For instance, [Kalbfleisch and Prentice \(2002, 4–5\)](#) present heart transplant survival data from Stanford ([Crowley and Hu 1977](#)). These data can be converted into the correct `st` format in at least two ways. The first method is shown in [example 11](#). A second, shorter, method using the `st` commands is described in [example 3](#) of [\[ST\] stsplit](#).

► Example 11

Here we will describe the process that uses the standard Stata commands.

```
. use http://www.stata-press.com/data/r14/stan2, clear
(Heart transplant data)
. describe
```

```
Contains data from http://www.stata-press.com/data/r14/stan2.dta
  obs:          103          Heart transplant data
  vars:         5           30 Nov 2014 11:14
  size:        1,030
```

| variable name | storage type | display format | value label | variable label |
|-------------------------|--------------------|--------------------|-------------|--------------------------|
| <code>id</code> | <code>int</code> | <code>%8.0g</code> | | Patient Identifier |
| <code>died</code> | <code>byte</code> | <code>%8.0g</code> | | Survival Status (1=dead) |
| <code>stime</code> | <code>float</code> | <code>%8.0g</code> | | Survival Time (Days) |
| <code>transplant</code> | <code>byte</code> | <code>%8.0g</code> | | Heart Transplant |
| <code>wait</code> | <code>int</code> | <code>%8.0g</code> | | Waiting Time |

Sorted by:

The data are from 103 patients selected as transplantation candidates. There is one record on each patient, and the important variables, from an `st`-command perspective, are

| | |
|-------------------------|---|
| <code>id</code> | the patient's ID number |
| <code>transplant</code> | whether the patient received a transplant |
| <code>wait</code> | when (after acceptance) the patient received the transplant |
| <code>stime</code> | when (after acceptance) the patient died or was censored |
| <code>died</code> | the patient's status at <code>stime</code> |

To better understand, let's examine two records from this dataset:

```
. list id transplant wait stime died if id==44 | id==16
```

| | id | transp-t | wait | stime | died |
|-----|----|----------|------|-------|------|
| 33. | 44 | 0 | 0 | 40 | 1 |
| 71. | 16 | 1 | 28 | 308 | 1 |

Patient 44 never did receive a new heart; he or she died 40 days after acceptance while still on the waiting list. Patient 16 did receive a new heart—28 days after acceptance—yet died 308 days after acceptance.

Our goal is to turn this into st data that contain the histories of each of these patients. That is, we want records that appear as

| | id | t1 | died | posttran |
|--|----|-----|------|----------|
| | 16 | 28 | 0 | 0 |
| | 16 | 308 | 1 | 1 |
| | 44 | 40 | 1 | 0 |

or, even more explicitly, as

| | id | t0 | t1 | died | posttran |
|--|----|----|-----|------|----------|
| | 16 | 0 | 28 | 0 | 0 |
| | 16 | 28 | 308 | 1 | 1 |
| | 44 | 0 | 40 | 1 | 0 |

The new variable, `posttran`, would be 0 before transplantation and 1 afterward.

Patient 44 would have one record in this new dataset recording that he or she died at time 40 and that `posttran` was 0 over the entire interval.

Patient 16, however, would have two records: one documenting the duration (0, 28], during which `posttran` was 0, and one documenting the duration (28, 308], during which `posttran` was 1.

Our goal is to take the first dataset and convert it into the second, which we can then `stset`. We make the transformation by using Stata's other data management commands. One way we could do this is by typing

```
. expand 2 if transplant
(69 observations created)
. by id, sort: gen byte posttran = (_n==2)
. by id: gen t1 = stime if _n==_N
(69 missing values generated)
. by id: replace t1 = wait if _n==1 & transplant
(69 real changes made)
. by id: replace died=0 if _n==1 & transplant
(45 real changes made)
```

`expand 2 if transplant` duplicated the observations for patients who had `transplant` \neq 0. Considering our two sample patients, we would now have the following data:

| | id | transp-t | wait | stime | died |
|--|----|----------|------|-------|------|
| | 44 | 0 | 0 | 40 | 1 |
| | 16 | 1 | 28 | 308 | 1 |
| | 16 | 1 | 28 | 308 | 1 |

We would have 1 observation for patient 44 and 2 identical observations for patient 16.

We then by id, sort: `gen posttran = (_n==2)`, resulting in

| id | transp~t | wait | stime | died | posttran |
|----|----------|------|-------|------|----------|
| 16 | 1 | 28 | 308 | 1 | 0 |
| 16 | 1 | 28 | 308 | 1 | 1 |
| 44 | 0 | 0 | 40 | 1 | 0 |

This type of trickiness is discussed in [U] 13.7 **Explicit subscripting**. Statements such as `_n==2` produce values 1 (meaning true) and 0 (meaning false), so new variable `posttran` will contain 1 or 0 depending on whether `_n` is or is not 2. `_n` is the observation counter and, combined with `by id:`, becomes the observation-within-ID counter. Thus we set `posttran` to 1 on second records and to 0 on all first records.

Finally, we produce the exit-time variable. Final exit time is just `stime`, and that is handled by the command `by id: gen t1 = stime if _n==_N`. `_n` is the observation-within-ID counter and `_N` is the total number of observations within `id`, so we just set the last observation on each patient to `stime`. Now we have

| id | transp~t | wait | stime | died | posttran | t1 |
|----|----------|------|-------|------|----------|-----|
| 16 | 1 | 28 | 308 | 1 | 0 | . |
| 16 | 1 | 28 | 308 | 1 | 1 | 308 |
| 44 | 0 | 0 | 40 | 1 | 0 | 40 |

All that is left to do is to fill in `t1` with the value from `wait` on the interim records, meaning `replace t1=wait if it is an interim record`.

There are many ways we could identify the interim records. In the output above, we did it by

```
. by id: replace t1 = wait if _n==1 & transplant
```

meaning that an interim record is a first record of a person who did receive a transplant. More easily, but with more trickery, we could have just said

```
. replace t1=wait if t1>=.
```

because the only values of `t1` left to be filled in are the missing ones. Another alternative would be

```
. by id: replace t1 = wait if _n==1 & _N==2
```

which would identify the first record of two-record pairs. There are many alternatives, but they would all produce the same thing:

| id | transp~t | wait | stime | died | posttran | t1 |
|----|----------|------|-------|------|----------|-----|
| 16 | 1 | 28 | 308 | 1 | 0 | 28 |
| 16 | 1 | 28 | 308 | 1 | 1 | 308 |
| 44 | 0 | 0 | 40 | 1 | 0 | 40 |

There is one more thing we must do, which is to reset `died` to contain 0 on the interim records:

```
. by id: replace died=0 if _n==1 & transplant
```

The result is

| id | transp~t | wait | stime | died | posttran | t1 |
|----|----------|------|-------|------|----------|-----|
| 16 | 1 | 28 | 308 | 0 | 0 | 28 |
| 16 | 1 | 28 | 308 | 1 | 1 | 308 |
| 44 | 0 | 0 | 40 | 1 | 0 | 40 |

We now have the desired result and are ready to `stset` our data:

```
. stset t1, failure(died) id(id)
      id: id
      failure event: died != 0 & died < .
      obs. time interval: (t1[_n-1], t1]
      exit on or before: failure
```

```
      172 total observations
      2 multiple records at same instant PROBABLE ERROR
      (t1[_n-1]==t1)
```

```
      170 observations remaining, representing
      102 subjects
      74 failures in single-failure-per-subject data
      31933 total analysis time at risk and under observation
              at risk from t = 0
              earliest observed entry t = 0
              last observed exit t = 1799
```

Well, something went wrong. Two records were excluded. There are few enough data here that we could just list the dataset and look for the problem, but let's pretend otherwise. We want to find the records that, within patient, are marked as exiting at the same time:

```
. by id: gen problem = t1==t1[_n-1]
. sort id died
. list id if problem
```

| | id |
|-----|----|
| 61. | 38 |

```
. list id transplant wait stime died posttran t1 if id==38
```

| | id | transp-t | wait | stime | died | posttran | t1 |
|-----|----|----------|------|-------|------|----------|----|
| 60. | 38 | 1 | 5 | 5 | 0 | 0 | 5 |
| 61. | 38 | 1 | 5 | 5 | 1 | 1 | 5 |

There is no typographical error in these data—we checked that variables `transplant`, `wait`, and `stime` contain what the original source published. Those variables indicate that patient 38 waited 5 days for a heart transplant, received one on the fifth day, and then died on the fifth day, too.

That makes perfect sense, but not to Stata, which orders events within t as failures, followed by censorings, followed by entries. Reading `t1`, Stata went for this literal interpretation: patient 38 was censored at time 5 with `posttran = 0`; then, at time 5, patient 38 died; and then, at time 5, patient 38 reentered the data, but this time with `posttran = 1`. That made no sense to Stata.

Stata's sequencing of events may surprise you, but trust us, there are good reasons for it, and really, the ordering convention does not matter. To fix this problem, we just have to put a little time between the implied entry at time 5 and the subsequent death:

```
. replace t1 = 5.1 in 61
(1 real change made)
. list id transplant wait stime died posttran t1 if id==38
```

| | id | transp-t | wait | stime | died | posttran | t1 |
|-----|----|----------|------|-------|------|----------|-----|
| 60. | 38 | 1 | 5 | 5 | 0 | 0 | 5 |
| 61. | 38 | 1 | 5 | 5 | 1 | 1 | 5.1 |

Now the data make sense both to us and to Stata: until time 5, the patient had `posttran = 0`; then, at time 5, the value of `posttran` changed to 1; and then, at time 5.1, the patient died.

```
. stset t1, id(id) failure(died)
           id: id
           failure event: died != 0 & died < .
obs. time interval: (t1[_n-1], t1]
exit on or before: failure
```

```
172 total observations
  0 exclusions
```

```
172 observations remaining, representing
103 subjects
 75 failures in single-failure-per-subject data
31938.1 total analysis time at risk and under observation
           at risk from t =           0
           earliest observed entry t =           0
           last observed exit t =          1799
```

This dataset is now ready for use with all the other `st` commands. Here is an illustration:

```
. use http://www.stata-press.com/data/r14/stan3, clear
(Heart transplant data)
. stset, noshow
. stsum, by(posttran)
```

| posttran | time at risk | incidence rate | no. of subjects | Survival time | | |
|----------|--------------|-------------------|--------------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| 0 | 5936 | .0050539 | 103 | 36 | 149 | 340 |
| 1 | 26002.1 | .0017306 | 69 | 39 | 96 | 979 |
| total | 31938.1 | .0023483 | 103 | 36 | 100 | 979 |

```

. stcox age posttran surgery year
Iteration 0:  log likelihood = -298.31514
Iteration 1:  log likelihood = -289.7344
Iteration 2:  log likelihood = -289.53498
Iteration 3:  log likelihood = -289.53378
Iteration 4:  log likelihood = -289.53378
Refining estimates:
Iteration 0:  log likelihood = -289.53378
Cox regression -- Breslow method for ties
No. of subjects =          103          Number of obs   =          172
No. of failures =           75
Time at risk   =        31938.1
Log likelihood =   -289.53378          LR chi2(4)      =          17.56
                                          Prob > chi2    =          0.0015

```

| _t | Haz. Ratio | Std. Err. | z | P> z | [95% Conf. Interval] | |
|----------|------------|-----------|-------|-------|----------------------|----------|
| age | 1.030224 | .0143201 | 2.14 | 0.032 | 1.002536 | 1.058677 |
| posttran | .9787243 | .3032597 | -0.07 | 0.945 | .5332291 | 1.796416 |
| surgery | .3738278 | .163204 | -2.25 | 0.024 | .1588759 | .8796 |
| year | .8873107 | .059808 | -1.77 | 0.076 | .7775022 | 1.012628 |

◀

Video example

[Learn how to set up your data for survival analysis](#)

References

- Cleves, M. A. 1999. [ssa13: Analysis of multiple failure-time data with Stata](#). *Stata Technical Bulletin* 49: 30–39. Reprinted in *Stata Technical Bulletin Reprints*, vol. 9, pp. 338–349. College Station, TX: Stata Press.
- Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.
- Crowley, J., and M. Hu. 1977. Covariance analysis of heart transplant survival data. *Journal of the American Statistical Association* 72: 27–36.
- Hills, M., and B. L. De Stavola. 2012. *A Short Introduction to Stata for Biostatistics: Updated to Stata 12*. London: Timberlake.
- Kalbfleisch, J. D., and R. L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. 2nd ed. New York: Wiley.

Also see

[ST] [snapspan](#) — Convert snapshot data to time-span data

[ST] [stdescribe](#) — Describe survival-time data

Title

stsplit — Split and join time-span records

[Description](#)

[Options for stsplit](#)

[References](#)

[Quick start](#)

[Option for stjoin](#)

[Also see](#)

[Menu](#)

[Remarks and examples](#)

[Syntax](#)

[Acknowledgments](#)

Description

`stsplit` with the `at(numlist)` or `every(#)` option splits episodes into two or more episodes at the implied time points since being at risk or after a time point specified by `after()`. Each resulting record contains the follow-up on one subject through one time band. Expansion on multiple time scales may be obtained by repeatedly using `stsplit`. *newvar* specifies the name of the variable to be created containing the observation's category. The new variable records the interval to which each new observation belongs and is bottom coded.

`stsplit, at(failures)` performs episode splitting at the failure times (per stratum).

`stjoin` performs the reverse operation, namely, joining episodes back together when such can be done without losing information.

Quick start

Split episodes in `stset` data at analysis times 5, 10, and 15 and create new time category identifier `timecat`

```
stsplit timecat, at(5 10 15)
```

Split episodes at the value in `startvar`

```
stsplit timecat, at(0) after(time=startvar)
```

Split data at 30, 40, and 50 time units after the value in `startvar`

```
stsplit timecat, at(30 40 50) after(time=startvar)
```

Split data every 10 time units after `startvar`

```
stsplit timecat, every(10) after(time=startvar)
```

Split data at failure times

```
stsplit, at(failures)
```

As above, and create risk-set identifier variable `riskvar`

```
stsplit, at(failures) riskset(riskvar)
```

Menu

stsplit

Statistics > Survival analysis > Setup and utilities > Split time-span records

stjoin

Statistics > Survival analysis > Setup and utilities > Join time-span records

Syntax

Split at designated times

```
stsplit newvar [if], {at(numlist) | every(#)} [stsplitDT_options]
```

Split at failure times

```
stsplit [if], at(failures) [stsplitFT_options]
```

Join episodes

```
stjoin [, censored(numlist)]
```

| <i>stsplitDT_options</i> | Description |
|--------------------------|-------------|
|--------------------------|-------------|

Main

| | |
|------------------------------|--|
| *at(<i>numlist</i>) | split records at specified analysis times |
| *every(#) | split records when analysis time is a multiple of # |
| <u>after</u> (<i>spec</i>) | use time since <i>spec</i> for at() or every() rather than time since onset of risk; see Options |
| <u>trim</u> | exclude observations outside of range |
| <u>nopreserve</u> | do not save original data; programmer's option |

*Either at(*numlist*) or every(#) is required with stsplit at designated times.

| <i>stsplitFT_options</i> | Description |
|--------------------------|-------------|
|--------------------------|-------------|

Main

| | |
|----------------------------------|---|
| *at(<i>failures</i>) | split at observed failure times |
| <u>strata</u> (<i>varlist</i>) | restrict splitting to failures within stratum defined by <i>varlist</i> |
| <u>riskset</u> (<i>newvar</i>) | create a risk-set ID variable named <i>newvar</i> |
| <u>nopreserve</u> | do not save original data; programmer's option |

*at(*failures*) is required with stsplit at failure times.

You must stset your dataset using the id() option before using stsplit and stjoin; see [\[ST\] stset](#).
nopreserve does not appear in the dialog box.

Options for stsplit

Main

at(*numlist*) or every(#) is required in syntax one; at(*failures*) is required for syntax two. These options specify the analysis times at which the records are to be split.

at(5(5)20) splits records at $t = 5$, $t = 10$, $t = 15$, and $t = 20$.

If `at([...] max)` is specified, `max` is replaced by a suitably large value. For instance, to split records every five analysis-time units from time zero to the largest follow-up time in our data, we could find out what the largest time value is by typing `summarize _t` and then explicitly typing it into the `at()` option, or we could just specify `at(0(5)max)`.

`every(#)` is a shorthand for `at(#(##)max)`; that is, episodes are split at each positive multiple of `#`.

`after(spec)` specifies the reference time for `at()` or `every()`. Syntax one can be thought of as corresponding to `after(time of onset of risk)`, although you cannot really type this. You could type, however, `after(time=birthdate)` or `after(time=marrydate)` or `after(marrydate)`.

`spec` has syntax

$$[{\text{time}} | \text{t} | _t\} =]\{exp | \min(exp) | \text{asis}(exp)\}$$

where

`time` specifies that the expression be evaluated in the same time units as `timevar` in `stset timevar`, ... This is the default.

`t` and `_t` specify that the expression be evaluated in units of analysis time. `t` and `_t` are synonyms; it makes no difference whether you specify one or the other.

`exp` specifies the reference time. For multiepisode data, `exp` should be constant within subject ID.

`min(exp)` specifies that for multiepisode data, the minimum of `exp` be taken within ID.

`asis(exp)` specifies that for multiepisode data, `exp` be allowed to vary within ID.

`trim` specifies that observations with values less than the minimum or greater than the maximum value listed in `at()` be excluded from subsequent analysis. Such observations are not dropped from the data; `trim` merely sets their value of variable `_st` to 0 so that they will not be used, yet they can still be retrieved the next time the dataset is `stset`.

`strata(varlist)` specifies up to five strata variables. Observations with equal values of the variables are assumed to be in the same stratum. `strata()` restricts episode splitting to failures that occur within the stratum, and memory requirements are reduced when strata are specified.

`riskset(newvar)` specifies the name for a new variable recording the unique risk set in which an episode occurs, and missing otherwise.

The following option is available with `stsplit` but is not shown in the dialog box:

`nopreserve` is intended for use by programmers. It speeds the transformation by not saving the original data, which can be restored should things go wrong or if you press *Break*. Programmers often specify this option when they have already preserved the original data. `nopreserve` does not affect the transformation.

Option for stjoin

`censored(numlist)` specifies values of the failure variable, `failvar`, from `stset ...`, `failure(failvar=...)` that indicate “no event” (censoring).

If you are using `stjoin` to rejoin records after `stsplit`, you do not need to specify `censored()`. Just do not forget to drop the variable created by `stsplit` before typing `stjoin`. See [example 4](#) below.

Neither do you need to specify `censored()` if, when you `stset` your dataset, you specified `failure(failvar)` and not `failure(failvar=...)`. Then `stjoin` knows that `failvar = 0` and `failvar = .` (missing) correspond to no event. Two records can be joined if they are contiguous

and record the same data and the first record has `failvar = 0` or `failvar = .`, meaning no event at that time.

You may need to specify `censored()`, and you probably do if, when you `stset` the dataset, you specified `failure(failvar=...)`. If `stjoin` is to join records, it needs to know what events do not count and can be discarded. If the only such event is `failvar = .`, you do not need to specify `censored()`.

Remarks and examples

Remarks are presented under the following headings:

What stsplit does and why
Using stsplit to split at designated times
Time versus analysis time
Splitting data on recorded ages
Using stsplit to split at failure times

What stsplit does and why

`stsplit` splits records into two or more records on the basis of analysis time or on a variable that depends on analysis time, such as age. `stsplit` takes data like

| id | _t0 | _t | x1 | x2 | _d |
|----|-----|----|----|----|----|
| 1 | 0 | 18 | 12 | 11 | 1 |

and produces

| id | _t0 | _t | x1 | x2 | _d | tcat |
|----|-----|----|----|----|----|------|
| 1 | 0 | 5 | 12 | 11 | 0 | 0 |
| 1 | 5 | 10 | 12 | 11 | 0 | 5 |
| 1 | 10 | 18 | 12 | 11 | 1 | 10 |

or

| id | _t0 | _t | x1 | x2 | _d | agecat |
|----|-----|----|----|----|----|--------|
| 1 | 0 | 7 | 12 | 11 | 0 | 30 |
| 1 | 7 | 17 | 12 | 11 | 0 | 40 |
| 1 | 17 | 18 | 12 | 11 | 1 | 50 |

The above alternatives record the same underlying data: subject 1 had `x1 = 12` and `x2 = 11` during $0 < t \leq 18$, and at $t = 18$, the subject failed.

The difference between the two alternatives is that the first breaks out the analysis times 0–5, 5–10, and 10–20 (although subject 1 failed before $t = 20$). The second breaks out age 30–40, 40–50, and 50–60. You cannot tell from what is presented above, but at $t = 0$, subject 1 was 33 years old.

In our example, that the subject started with one record is not important. The original data on the subject might have been

| id | _t0 | _t | x1 | x2 | _d |
|----|-----|----|----|----|----|
| 1 | 0 | 14 | 12 | 11 | 0 |
| 1 | 14 | 18 | 12 | 9 | 1 |

and then we would have obtained

| id | _t0 | _t | x1 | x2 | _d | tcat |
|----|-----|----|----|----|----|------|
| 1 | 0 | 5 | 12 | 11 | 0 | 0 |
| 1 | 5 | 10 | 12 | 11 | 0 | 5 |
| 1 | 10 | 14 | 12 | 11 | 0 | 10 |
| 1 | 14 | 18 | 12 | 9 | 1 | 10 |

or

```

id   _t0   _t   x1   x2   _d   agecat
  1     0    7   12   11   0     30
  1     7   14   12   11   0     40
  1    14   17   12    9   0     40
  1    17   18   12    9   1     50

```

Also we could just as easily have produced records with analysis time or age recorded in single-year categories. That is, we could start with

```

id   _t0   _t   x1   x2   _d
  1     0   14   12   11   0
  1    14   18   12    9   1

```

and produce

```

id   _t0   _t   x1   x2   _d   tcat
  1     0    1   12   11   0     0
  1     1    2   12   11   0     1
  1     2    3   12   11   0     2
  ...

```

or

```

id   _t0   _t   x1   x2   _d   agecat
  1     0    1   12   11   0     30
  1     1    2   12   11   0     31
  1     2    3   12   11   0     32
  ...

```

Moreover, we can even do this splitting on more than one variable. Let's go back and start with

```

id   _t0   _t   x1   x2   _d
  1     0   18   12   11   1

```

Let's split it into the analysis-time intervals 0–5, 5–10, and 10–20, and let's split it into 10-year age intervals 30–40, 40–50, and 50–60. The result would be

```

id   _t0   _t   x1   x2   _d   tcat   agecat
  1     0    5   12   11   0     0     30
  1     5    7   12   11   0     5     30
  1     7   10   12   11   0     5     40
  1    10   17   12   11   0    10     40
  1    17   18   12   11   1    10     50

```

Why would we want to do any of this?

We might want to split on a time-dependent variable, such as age, if we want to estimate a Cox proportional hazards model and include current age among the regressors (although we could instead use `stcox`'s `tvc()` option) or if we want to make tables by age groups (see [ST] [strate](#)).

Using stsplit to split at designated times

`stsplit`'s syntax to split at designated times is, ignoring other options,

```

stsplit newvar [if], at(numlist)
stsplit newvar [if], at(numlist) after(spec)

```

`at()` specifies the analysis times at which records are to be split. Typing `at(5 10 15)` splits records at the indicated analysis times and separates records into the four intervals 0–5, 5–10, 10–15, and 15+.

In the first syntax, the splitting is done on analysis time, t . In the second syntax, the splitting is done on 5, 10, and 15 analysis-time units after the time given by `after(spec)`.

In either case, `stsplit` also creates *newvar* containing the interval to which each observation belongs. Here *newvar* would contain 0, 5, 10, and 15; it would contain 0 if the observation occurred in the interval 0–5, 5 if the observation occurred in the interval 5–10, and so on. To be precise,

| Category | Precise meaning | <i>newvar</i> value |
|----------|-----------------|---------------------|
| 0–5 | $(-\infty, 5]$ | 0 |
| 5–10 | $(5, 10]$ | 5 |
| 10–15 | $(10, 15]$ | 10 |
| 15+ | $(15, \infty)$ | 15 |

If any of the `at()` numbers are negative (which would be allowed only by specifying the `after()` option and would be unusual), the first category is labeled one less than the minimum value specified by `at()`.

Consider the data

| id | yr0 | yr1 | yrborn | x1 | event |
|----|------|------|--------|----|-------|
| 1 | 1990 | 1995 | 1960 | 5 | 52 |
| 2 | 1993 | 1997 | 1964 | 3 | 47 |

In these data, subjects became at risk in `yr0`. The failure event of interest is `event = 47`, so we `stset` our dataset by typing

```
. stset yr1, id(id) origin(time yr0) failure(event==47)
(output omitted)
```

and that results in

| | id | _t0 | _t | yr0 | yr1 | yrborn | x1 | event | _d |
|--|----|-----|----|------|------|--------|----|-------|----|
| | 1 | 0 | 5 | 1990 | 1995 | 1960 | 5 | 52 | 0 |
| | 2 | 0 | 4 | 1993 | 1997 | 1964 | 3 | 47 | 1 |

In the jargon of `st`, variables `_t0` and `_t` record the span of each record in analysis-time (t) units. Variables `yr0` and `yr1` also record the time span, but in time units. Variable `_d` records 1 for failure and 0 otherwise.

Typing `stsplit cat, at(2 4 6 8)` would split the records on the basis of analysis time:

```
. stsplit cat, at(2 4 6 8)
(3 observations (episodes) created)
. order id _t0 _t yr0 yr1 yrborn x1 event _d cat
. list id-cat
```

| | id | _t0 | _t | yr0 | yr1 | yrborn | x1 | event | _d | cat |
|----|----|-----|----|------|------|--------|----|-------|----|-----|
| 1. | 1 | 0 | 2 | 1990 | 1992 | 1960 | 5 | . | 0 | 0 |
| 2. | 1 | 2 | 4 | 1990 | 1994 | 1960 | 5 | . | 0 | 2 |
| 3. | 1 | 4 | 5 | 1990 | 1995 | 1960 | 5 | 52 | 0 | 4 |
| 4. | 2 | 0 | 2 | 1993 | 1995 | 1964 | 3 | . | 0 | 0 |
| 5. | 2 | 2 | 4 | 1993 | 1997 | 1964 | 3 | 47 | 1 | 2 |

The first record, which represented the analysis-time span $(0, 5]$, was split into three records: $(0, 2]$, $(2, 4]$, and $(4, 5]$. The `yrborn` and `x1` values from the single record were duplicated in $(0, 2]$, $(2, 4]$, and $(4, 5]$. The original `event` variable was changed to missing at $t = 2$ and $t = 4$ because we do not know the value of `event`; all we know is that `event` is 52 at $t = 5$. The `_d` variable was correspondingly set to 0 for $t = 2$ and $t = 4$ because we do know, at least, that the subject did not fail.

`stsplit` also keeps your original time variables up to date in case you want to `streset` or `re-stset` your dataset. `yr1` was updated, too.

Now let's go back to our original dataset after we `stset` it but before we split it,

```

id   _t0   _t   yr0   yr1  yrborn   x1  event   _d
  1     0     5  1990  1995  1960     5    52     0
  2     0     4  1993  1997  1964     3    47     1

```

and consider splitting on age. In 1990, subject 1 is age $1990 - \text{yrborn} = 1990 - 1960 = 30$, and subject 2 is 29. If we type

```
. stsplit acat, at(30 32 34) after(time=yrborn)
```

we will split the data according to

```

age <= 30 (called acat=0)
30 < age <= 32 (called acat=30)
32 < age <= 34 (called acat=32)
34 < age (called acat=34)

```

The result will be

```

id   _t0   _t   yr0   yr1  yrborn   x1  event   _d  acat
  1     0     2  1990  1992  1960     5    .     0   30
  1     2     4  1990  1994  1960     5    .     0   32
  1     4     5  1990  1995  1960     5   52     0   34
  2     0     1  1993  1994  1964     3    .     0    0
  2     1     3  1993  1996  1964     3    .     0   30
  2     3     4  1993  1997  1964     3   47     1   32

```

The original record on subject 1 corresponding to $(0, 5]$ was split into $(0, 2]$, $(2, 4]$, and $(4, 5]$ because those are the t values at which age becomes 32 and 34.

You can `stsplit` the data more than once. Now having these data, if we typed

```
. stsplit cat, at(2 4 6 8)
```

the result would be

```

id   _t0   _t   yr0   yr1  yrborn   x1  event   _d  acat  cat
  1     0     2  1990  1992  1960     5    .     0   30   0
  1     2     4  1990  1994  1960     5    .     0   32   2
  1     4     5  1990  1995  1960     5   52     0   34   4
  2     0     1  1993  1994  1964     3    .     0    0   0
  2     1     2  1993  1995  1964     3    .     0   30   0
  2     2     3  1993  1996  1964     3    .     0   30   2
  2     3     4  1993  1997  1964     3   47     1   32   2

```

Whether we typed

```
. stsplit acat, at(30 32 34) after(time=yrborn)
. stsplit cat, at(2 4 6 8)
```

or

```
. stsplit cat, at(2 4 6 8)
. stsplit acat, at(30 32 34) after(time=yrborn)
```

would make no difference.

Time versus analysis time

Be careful using the `after()` option if, when you `stset` your dataset, you specified `stset's scale()` option. We say be careful, but actually we mean be appreciative, because `stsplit` will do just what you would expect if you did not think too hard.

When you split a record on a time-dependent variable, `at()` is still specified in analysis-time units, meaning units of `time/scale()`.

For instance, if your original data recorded time as Stata dates, that is, number of days since 1960,

```
id      date0      date1  birthdate  x1  event
  1  14apr1993  27mar1995  12jul1959   5   52
...

```

and you previously `stset` your dataset by typing

```
. stset date1, id(id) origin(time date0) scale(365.25) ...
```

and you now wanted to split on the age implied by `birthdate`, you would specify the split points in years since birth:

```
. stsplit agecat, at(20(5)60) after(time=birth)
```

`at(20(5)60)` means to split the records at the ages, measured in years, of 20, 25, ..., 60.

When you `stset` your dataset, you basically told `st` how you recorded times (you recorded them as dates) and how to map such times (dates) into analysis time. That was implied by what you typed, and all of `st` remembers that. Typing

```
. stsplit agecat, at(20(5)60) after(time=birth)
```

tells `stsplit` to split the data on 20, 25, ..., 60 analysis-time units after `birthdate` for each subject.

Splitting data on recorded ages

Recorded ages can sometimes be tricky. Consider the data

```
id      yr0      yr1      age  x1  event
  1    1980    1996      30   5   52
...

```

When was `age = 30` recorded—1980 or 1996? Put aside that question because things are about to get worse. Say that you `stset` this dataset so that `yr0` is the `origin()`,

```
id      _t0      _t      yr0      yr1      age  x1  event
  1       0     16    1980    1996     30   5   52
...

```

and then split on analysis time by typing `stsplrit cat, at(5(5)20)`. The result would be

| id | _t0 | _t | yr0 | yr1 | age | x1 | event |
|----|-----|----|------|------|-----|----|-------|
| 1 | 0 | 5 | 1980 | 1985 | 30 | 5 | . |
| 1 | 5 | 10 | 1980 | 1990 | 30 | 5 | . |
| 1 | 10 | 15 | 1980 | 1995 | 30 | 5 | . |
| 1 | 15 | 16 | 1980 | 1996 | 30 | 5 | 52 |

Regardless of the answer to the question on when age was measured, `age` is most certainly not 30 in the newly created records, although you might argue that age at baseline was 30 and that is what you wanted, anyway.

The only truly safe way to deal with ages is to convert them back to birthdates at the outset. Here we would, early on, type

```
. generate bdate = yr1 - age           (if age was measured at yr1)
```

or

```
. generate bdate = yr0 - age           (if age was measured at yr0)
```

In fact, `stsplrit` tries to protect you from making age errors. Suppose that you did not do as we just recommended. Say that age was measured at `yr1`, and you typed, knowing that `stsplrit` wants a date,

```
. stsplrit acat, at(20(5)50) after(time= yr1-age)
```

on these already `stsplrit` data. `stsplrit` will issue the error message “`after()` should be constant within `id`”. To use the earliest date, you need to type

```
. stsplrit acat, at(20(5)50) after(time= min(yr1-age))
```

Nevertheless, be aware that when you `stsplrit` data, if you have recorded ages in your data, and if the records were not already split to control for the range of those ages, then age values, just like all the other variables, are carried forward and no longer reflect the age of the newly created record.

► Example 1: Splitting on age

Consider the data from a heart disease and diet survey. The data arose from a study described more fully in [Morris, Marr, and Clayton \(1977\)](#) and analyzed in [Clayton and Hills \(1993\)](#). (Their results differ slightly from ours because the dataset has been updated.)

```
. use http://www.stata-press.com/data/r14/diet
(Diet data with dates)
. describe
Contains data from http://www.stata-press.com/data/r14/diet.dta
obs:           337           Diet data with dates
vars:          11           1 May 2014 19:01
size:          8,088
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|-----------------------------|
| id | int | %9.0g | | Subject identity number |
| fail | byte | %8.0g | | Outcome (CHD = 1 3 13) |
| job | byte | %8.0g | | Occupation |
| month | byte | %8.0g | | month of survey |
| energy | float | %9.0g | | Total energy (1000kcal/day) |
| height | float | %9.0g | | Height (cm) |
| weight | float | %9.0g | | Weight (kg) |
| hienergy | byte | %9.0g | | Indicator for high energy |
| doe | int | %td | | Date of entry |
| dox | int | %td | | Date of exit |
| dob | int | %td | | Date of birth |

Sorted by: id

In this dataset, the outcome variable, `fail`, has been coded as 0, 1, 3, 5, 12, 13, 14, and 15. Codes 1, 3, and 13 indicated coronary heart disease (CHD), other nonzero values code other events such as cancer, and 0 is used to mean “no event” at the end of the study.

The variable `hienergy` is coded 1 if the total energy consumption is more than 2.75 Mcal and 0 otherwise.

We would like to expand the data, using age as the time scale with 10-year age bands. We do this by first `stset`ting the dataset, specifying the date of birth as the origin.

```
. stset dox, failure(fail) origin(time dob) enter(time doe) scale(365.25) id(id)
      id: id
      failure event: fail != 0 & fail < .
obs. time interval: (dox[_n-1], dox]
enter on or after: time doe
exit on or before: failure
t for analysis: (time-origin)/365.25
origin: time dob
```

```
337 total observations
0 exclusions
```

```
337 observations remaining, representing
337 subjects
80 failures in single-failure-per-subject data
4603.669 total analysis time at risk and under observation
      at risk from t = 0
      earliest observed entry t = 30.07529
      last observed exit t = 69.99863
```

The origin is set to date of birth, making time-since-birth analysis time, and the scale is set to 365.25, so that time since birth is measured in years.

Let's list a few records and verify that the analysis-time variables `_t0` and `_t` are indeed recorded as we expect:

```
. list id dob doe dox fail _t0 _t if id==1 | id==34
```

| | id | dob | doe | dox | fail | _t0 | _t |
|-----|----|-----------|-----------|-----------|------|-----------|-----------|
| 1. | 1 | 04jan1915 | 16aug1964 | 01dec1976 | 0 | 49.615332 | 61.908282 |
| 34. | 34 | 12jun1899 | 16apr1959 | 31dec1966 | 3 | 59.841205 | 67.550992 |

We see that patient 1 was 49.6 years old at time of entry into our study and left at age 61.9. Patient 34 entered the study at age 59.8 and exited the study with CHD at age 67.6.

Now we can split the data by age:

```
. stsplit ageband, at(40(10)70)
(418 observations (episodes) created)
```

`stsplit` added 418 observations to the dataset in memory and generated a new variable, `ageband`, which identifies each observation's age group.

```
. list id _t0 _t ageband fail height if id==1 | id==34
```

| | id | _t0 | _t | ageband | fail | height |
|-----|----|-----------|-----------|---------|------|---------|
| 1. | 1 | 49.615332 | 50 | 40 | . | 175.387 |
| 2. | 1 | 50 | 60 | 50 | . | 175.387 |
| 3. | 1 | 60 | 61.908282 | 60 | 0 | 175.387 |
| 61. | 34 | 59.841205 | 60 | 50 | . | 177.8 |
| 62. | 34 | 60 | 67.550992 | 60 | 3 | 177.8 |

The single record for the subject with `id = 1` has expanded to three records. The first refers to the age band 40–49, coded 40, and the subject spends $_t - _t0 = 0.384668$ years in this band. The second refers to the age band 50–59, coded 50, and the subject spends 10 years in this band, and so on. The follow-up in each of the three bands is censored (`fail = .`). The single record for the subject with `id = 34` is expanded to two age bands; the follow-up for the first band was censored (`fail = .`), and the follow-up for the second band ended in CHD (`fail = 3`).

The values for variables that do not change with time, such as `height`, are simply repeated in the new records. This can lead to much larger datasets after expansion. Dropping unneeded variables before using `split` may be necessary.

◀

► Example 2: Splitting on age and time in study

To use `stsplit` to expand the records on two time scales simultaneously, such as age and time in study, we can first expand on the age scale as described in [example 1](#), and then on the time-in-study scale with the command

```
. stsplit timeband, at(0(5)25) after(time=doe)
(767 observations (episodes) created)
. list id _t0 _t ageband fail if id==1 | id==34
```

| | id | _t0 | _t | ageband | fail |
|------|----|-----------|-----------|---------|------|
| 1. | 1 | 49.615332 | 50 | 40 | . |
| 2. | 1 | 50 | 54.615332 | 50 | . |
| 3. | 1 | 54.615332 | 59.615332 | 50 | . |
| 4. | 1 | 59.615332 | 60 | 50 | . |
| 5. | 1 | 60 | 61.908282 | 60 | 0 |
| 111. | 34 | 59.841205 | 60 | 50 | . |
| 112. | 34 | 60 | 64.841205 | 60 | . |
| 113. | 34 | 64.841205 | 67.550992 | 60 | 3 |

By splitting the data by using two time scales, we partitioned the data into time cells corresponding to a *Lexis diagram* as described, for example, in [Clayton and Hills \(1993\)](#). Also see [Keiding \(1998\)](#) for an overview of Lexis diagrams. Each new observation created by splitting the data records the time that the individual spent in a Lexis cell. We can obtain the time spent in the cell by calculating the difference $_t - _t0$. For example, the subject with $id = 1$ spent 0.384668 years ($50 - 49.615332$) in the cell corresponding to age 40–49 and study time 0–5, and 4.615332 years ($54.615332 - 50$) in the cell for age 50–59 and study time 0–5.

We can also do these expansions in reverse order, that is, split first on study time and then on age.

◀

► Example 3: Explanatory variables that change with time

In the previous examples, time, in the form of age or time in study, is the explanatory variable to be studied or controlled for, but in some studies other explanatory variables also vary with time. The `stsplit` command can sometimes be used to expand the records so that in each new record such an explanatory variable is constant over time. For example, in the Stanford heart data (see [\[ST\] stset](#)), we would like to split the data and generate the explanatory variable `posttran`, which takes the value 0 before transplantation and 1 thereafter. The follow-up must therefore be divided into time before transplantation and time after.

We first generate for each observation an entry time and an exit time that preserve the correct follow-up time in such a way that the time of transplants is the same for all individuals. By summarizing `wait`, the time to transplant, we obtain its maximum value of 310. By selecting a value greater than this maximum, say, 320, we now generate two new variables:

```
. use http://www.stata-press.com/data/r14/stanford, clear
(Heart transplant data)
. generate enter = 320 - wait
. generate exit = 320 + stime
```

We have created a new artificial time scale where all transplants are coded as being performed at time 320. By defining `enter` and `exit` in this manner, we maintain the correct total follow-up time for each patient. We now `stset` and `stsplit` the data:

```

. stset exit, enter(time enter) failure(died) id(id)
      id: id
      failure event: died != 0 & died < .
obs. time interval: (exit[_n-1], exit]
enter on or after: time enter
exit on or before: failure

```

```

103 total observations
  0 exclusions

```

```

103 observations remaining, representing
103 subjects
  75 failures in single-failure-per-subject data
34589.1 total analysis time at risk and under observation
      at risk from t = 0
      earliest observed entry t = 10
      last observed exit t = 2119

```

```

. stsplrit posttran, at(0,320)
(69 observations (episodes) created)
. replace posttran=0 if transplant==0
(34 real changes made)
. replace posttran=1 if posttran==320
(69 real changes made)

```

We replaced `posttran` in the last command so that it is now a 0/1 indicator variable. We can now generate our follow-up time, `t1`, as the difference between our analysis-time variables, list the data, and `stset` the dataset.

```

. generate t1 =_t - _t0
. list id enter exit _t0 _t posttran if id==16 | id==44

```

| | id | enter | exit | _t0 | _t | posttran |
|------|----|-------|------|-----|-----|----------|
| 41. | 44 | 320 | 360 | 320 | 360 | 0 |
| 110. | 16 | 292 | 320 | 292 | 320 | 0 |
| 111. | 16 | 292 | 628 | 320 | 628 | 1 |

```

. stset t1, failure(died) id(id)
      id: id
      failure event: died != 0 & died < .
obs. time interval: (t1[_n-1], t1]
exit on or before: failure

```

```

172 total observations
  0 exclusions

```

```

172 observations remaining, representing
103 subjects
  75 failures in single-failure-per-subject data
31938.1 total analysis time at risk and under observation
      at risk from t = 0
      earliest observed entry t = 0
      last observed exit t = 1799

```

Using `stsplit` to split at failure times

To split data at failure times, you would use `stsplit` with the following syntax, ignoring other options:

```
stsplit [if] , at(failures)
```

This form of episode splitting is useful for Cox regression with time-varying covariates. Splitting at the failure times is useful because of a property of the maximum partial-likelihood estimator for a Cox regression model: the likelihood is evaluated only at the times at which failures occur in the data, and the computation depends only on the risk pools at those failure times. Changes in covariates between failure times do not affect estimates for a Cox regression model. Thus, to fit a model with time-varying covariates, all you have to do is define the values of these time-varying covariates at all failure times at which a subject was at risk (Collett 2003, chap. 8). After splitting at failure times, you define time-varying covariates by referring to the system variable `_t` (analysis time) or the *timevar* variable used to `stset` the data.

After splitting at failure times, all `st` commands still work fine and produce the same results as before splitting. To fit parametric models with time-varying covariates, it does not suffice to specify covariates at failure times. Stata can fit “piecewise constant” models by manipulating data using `stsplit`, `{at() | every()}`.

◀

▶ Example 4: Splitting on failure times to test the proportional-hazards assumption

Collett (2003, 187–190) presents data on 26 ovarian cancer patients who underwent two different chemotherapy protocols after a surgical intervention. Here are a few of the observations:

```
. use http://www.stata-press.com/data/r14/ocancer, clear
. list patient time cens treat age rdisea in 1/6, separator(0)
```

| | patient | time | cens | treat | age | rdisea |
|----|---------|------|------|-------|-----|--------|
| 1. | 1 | 156 | 1 | 1 | 66 | 2 |
| 2. | 2 | 1040 | 0 | 1 | 38 | 2 |
| 3. | 3 | 59 | 1 | 1 | 72 | 2 |
| 4. | 4 | 421 | 0 | 2 | 53 | 2 |
| 5. | 5 | 329 | 1 | 1 | 43 | 2 |
| 6. | 6 | 769 | 0 | 2 | 59 | 2 |

The `treat` variable indicates the chemotherapy protocol administered, `age` records the age of the patient at the beginning of the treatment, and `rdisea` records each patient’s residual disease after surgery. After `stsetting` this dataset, we fit a Cox proportional-hazards regression model on `age` and `treat` to ascertain the effect of treatment, controlling for `age`.

```
. stset time, failure(cens) id(patient)
           id: patient
           failure event: cens != 0 & cens < .
obs. time interval: (time[_n-1], time]
exit on or before: failure
```

```
-----+-----
           26 total observations
           0 exclusions
-----+-----
           26 observations remaining, representing
           26 subjects
           12 failures in single-failure-per-subject data
15588 total analysis time at risk and under observation
                                     at risk from t =           0
earliest observed entry t =           0
                                     last observed exit t =       1227
```

```
. stcox age treat, nolog nohr
           failure _d: cens
           analysis time _t: time
           id: patient
```

```
Cox regression -- no ties
No. of subjects =           26           Number of obs   =           26
No. of failures =           12
Time at risk   =           15588
Log likelihood = -27.073767
LR chi2(2)     =           15.82
Prob > chi2    =           0.0004
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|-----------|-----------|-------|-------|----------------------|----------|
| age | .1465698 | .0458537 | 3.20 | 0.001 | .0566982 | .2364415 |
| treat | -.7959324 | .6329411 | -1.26 | 0.209 | -2.036474 | .4446094 |

One way to test the proportional-hazards assumption is to include in the model a term for the interaction between age and time at risk, which is a continuously varying covariate. This can be easily done by first splitting the data at the failure times and then generating the interaction term.

```
. stsplit, at(failures)
(12 failure times)
(218 observations (episodes) created)
. generate tage = age * _t
. stcox age treat tage, nolog nohr
           failure _d: cens
           analysis time _t: time
           id: patient
```

```
Cox regression -- no ties
No. of subjects =           26           Number of obs   =           244
No. of failures =           12
Time at risk   =           15588
Log likelihood = -26.806607
LR chi2(3)     =           16.36
Prob > chi2    =           0.0010
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-------|-----------|-----------|-------|-------|----------------------|----------|
| age | .2156499 | .1126093 | 1.92 | 0.055 | -.0050602 | .43636 |
| treat | -.6635945 | .6695492 | -0.99 | 0.322 | -1.975887 | .6486978 |
| tage | -.0002031 | .0002832 | -0.72 | 0.473 | -.0007582 | .000352 |

Other time-varying interactions of age and time at risk could be generated. For instance,

```
. generate lntage = age * ln(_t)
. generate dage = age * (_t >= 500)
```

Although in most analyses in which we include interactions we also include main effects, if we include in a Cox regression a multiplicative interaction between analysis time (or any transformation) and some covariate, we should not include the analysis time as a covariate in `stcox`. The analysis time is constant within each risk set, and hence, its effect is not identified.

□ Technical note

If our interest really were just in performing this test of the proportional-hazards assumption, we would not have had to use `stsplit` at all. We could have just typed

```
. stcox age treat, tvc(age)
```

to have fit a model including $t \cdot \text{age}$, and if we wanted instead to include $\ln(t) \cdot \text{age}$ or $\text{age} \cdot t \geq 500$, we could have typed

```
. stcox age treat, tvc(age) texp(ln(_t))
. cstoc age treat, tvc(age) texp(_t >= 500)
```

Still, it is worth understanding how `stsplit` could be used to obtain the same results for instances when `stcox`'s `tvc()` and `texp()` options are not rich enough to handle the desired specification. □

Assume that we want to control for `rdisea` as a stratification variable. If the data are already split at all failure times, we can proceed with

```
. stcox age treat tage, strata(rdisea)
```

If the data are not yet split, and memory is scarce, then we could just split the data at the failure times within the respective stratum. That is, with the original data in memory, we could type

```
. stset time, failure(cens) id(patient)
. stsplit, at(failures) strata(rdisea)
. generate tage = age * _t
. stcox treat age tage, strata(rdisea)
```

This would save memory by reducing the size of the split dataset. ◀

□ Technical note

Of course, the above model could also be obtained by typing

```
. stcox age treat, tvc(age) strata(rdisea)
```

without splitting the data. □

▷ Example 5: Cox regression versus conditional logistic regression

Cox regression with the “exact partial” method of handling ties is tightly related to conditional logistic regression. In fact, we can perform Cox regression via `clogit`, as illustrated in the following example using Stata’s cancer data. First, let’s fit the Cox model.

```
. use http://www.stata-press.com/data/r14/cancer, clear
(Patient Survival in Drug Trial)
. generate id =_n
. stset studytim, failure(died) id(id)
      id: id
      failure event: died != 0 & died < .
obs. time interval: (studytime[_n-1], studytime]
exit on or before: failure
```

```
48 total observations
0 exclusions
```

```
48 observations remaining, representing
48 subjects
31 failures in single-failure-per-subject data
744 total analysis time at risk and under observation
      at risk from t = 0
earliest observed entry t = 0
last observed exit t = 39
```

```
. stcox age drug, nolog nohr exactp
      failure _d: died
      analysis time _t: studytime
      id: id
```

```
Cox regression -- exact partial likelihood
```

```
No. of subjects = 48          Number of obs = 48
No. of failures = 31
Time at risk = 744
Log likelihood = -73.10556    LR chi2(2) = 38.13
                               Prob > chi2 = 0.0000
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------|-----------|-----------|-------|-------|----------------------|-----------|
| age | .1169906 | .0374955 | 3.12 | 0.002 | .0435008 | .1904805 |
| drug | -1.664873 | .3437487 | -4.84 | 0.000 | -2.338608 | -.9911376 |

We will now perform the same analysis by using `clogit`. To do this, we first split the data at failure times, specifying the `riskset()` option so that a risk set identifier is added to each observation. We then fit the conditional logistic regression, using `_d` as the outcome variable and the risk set identifier as the grouping variable.

```
. stsplit, at(failures) riskset(RS)
(21 failure times)
(534 observations (episodes) created)
. clogit _d age drug, group(RS) nolog
note: multiple positive outcomes within groups encountered.
Conditional (fixed-effects) logistic regression
```

| | | | |
|--|---------------|---|--------|
| | Number of obs | = | 573 |
| | LR chi2(2) | = | 38.13 |
| | Prob > chi2 | = | 0.0000 |
| | Pseudo R2 | = | 0.2069 |

Log likelihood = -73.10556

| _d | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------|-----------|-----------|-------|-------|----------------------|-----------|
| age | .1169906 | .0374955 | 3.12 | 0.002 | .0435008 | .1904805 |
| drug | -1.664873 | .3437487 | -4.84 | 0.000 | -2.338608 | -.9911376 |

◀

▶ Example 6: Joining data that have been split with stsplit

Let's return to the [first example](#). We split the diet data into age bands, using the following commands:

```
. use http://www.stata-press.com/data/r14/diet, clear
(Diet data with dates)
. stset dox, failure(fail) origin(time dob) enter(time doe) scale(365.25) id(id)
(output omitted)
. stsplit ageband, at(40(10)70)
(418 observations (episodes) created)
```

We can rejoin the data by typing `stjoin`:

```
. stjoin
(option censored(0) assumed)
(0 obs. eliminated)
```

Nothing happened! `stjoin` will combine records that are contiguous and record the same data. Here, when we split the data, `stsplit` created the new variable `ageband`, and that variable takes on different values across the split observations. Remember to drop the variable that `stsplit` creates:

```
. drop ageband
. stjoin
(option censored(0) assumed)
(418 obs. eliminated)
```

◀

Wilhelm Lexis (1837–1914) was born near Aachen in Germany. He studied law, mathematics, and science at the University of Bonn and developed interests in the social sciences during a period in Paris. Lexis held posts at universities in Strassburg (now Strasbourg, in France), Dorpat (now Tartu, in Estonia), Freiburg, Breslau (now Wroclaw, in Poland), and Göttingen. During this peripatetic career, he carried out original work in statistics on the analysis of dispersion, foreshadowing the later development of chi-squared and analysis of variance.

Acknowledgments

`stsplit` and `stjoin` are extensions of `lexis` by David Clayton of the Cambridge Institute for Medical Research and Michael Hills (retired) of the London School of Hygiene and Tropical Medicine (Clayton and Hills 1995). The original `stsplit` and `stjoin` commands were written by Jeroen Weesie of the Department of Sociology at Utrecht University, The Netherlands (Weesie 1998a, 1998b), as was the revised `stsplit` command.

References

- Clayton, D. G., and M. Hills. 1993. *Statistical Models in Epidemiology*. Oxford: Oxford University Press.
- . 1995. `ssa7`: Analysis of follow-up studies. *Stata Technical Bulletin* 27: 19–26. Reprinted in *Stata Technical Bulletin Reprints*, vol. 5, pp. 219–227. College Station, TX: Stata Press.
- Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.
- Collett, D. 2003. *Modelling Survival Data in Medical Research*. 2nd ed. London: Chapman & Hall/CRC.
- Hertz, S. 2001. Wilhelm Lexis. In *Statisticians of the Centuries*, ed. C. C. Heyde and E. Seneta, 204–207. New York: Springer.
- Keiding, N. 1998. Lexis diagrams. In *Encyclopedia of Biostatistics*, ed. P. Armitage and T. Colton, 2844–2850. New York: Wiley.
- Lexis, W. H. 1875. *Einleitung in die Theorie der Bevölkerungsstatistik*. Strassburg: Trübner.
- Mander, A. P. 1998. `gr31`: Graphical representation of follow-up by time bands. *Stata Technical Bulletin* 45: 14–17. Reprinted in *Stata Technical Bulletin Reprints*, vol. 8, pp. 50–53. College Station, TX: Stata Press.
- Morris, J. N., J. W. Marr, and D. G. Clayton. 1977. Diet and heart: A postscript. *British Medical Journal* 19: 1307–1314.
- Weesie, J. 1998a. `ssa11`: Survival analysis with time-varying covariates. *Stata Technical Bulletin* 41: 25–43. Reprinted in *Stata Technical Bulletin Reprints*, vol. 7, pp. 268–292. College Station, TX: Stata Press.
- . 1998b. `dm62`: Joining episodes in multi-record survival time data. *Stata Technical Bulletin* 45: 5–6. Reprinted in *Stata Technical Bulletin Reprints*, vol. 8, pp. 27–28. College Station, TX: Stata Press.

Also see

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

Title

stsum — Summarize survival-time data

[Description](#)
[Options](#)
[Also see](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Stored results](#)

[Syntax](#)
[Methods and formulas](#)

Description

`stsum` presents summary statistics: time at risk; incidence rate; number of subjects; and the 25th, 50th, and 75th percentiles of survival time.

`stsum` can be used with single- or multiple-record or single- or multiple-failure `st` data.

Quick start

Time at risk, incidence rate, number of subjects, and quartiles of survival time for `stset` data

```
stsum
```

As above, but only report statistics for observations with `v1 = 1`

```
stsum if v1==1
```

Report separate summary statistics for each level of `v1`

```
stsum, by(v1)
```

Menu

Statistics > Survival analysis > Summary statistics, tests, and tables > Summarize survival-time data

Syntax

```
stsum [if] [in] [, by(varlist) noshow]
```

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

`by` is allowed; see [D] `by`.

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [ST] `stset`.

Options

Main

`by(varlist)` requests separate summaries for each group along with an overall total. Observations are in the same group if they have equal values of the variables in *varlist*. *varlist* may contain any number of string or numeric variables.

`noshow` prevents `stsum` 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`.

Remarks and examples

Remarks are presented under the following headings:

[Single-failure data](#)

[Multiple-failure data](#)

[Video example](#)

Single-failure data

Here is an example of `stsum` with single-record survival data:

```
. use http://www.stata-press.com/data/r14/page2
. stset, noshow
. stsum
```

| | time at risk | incidence rate | no. of subjects | Survival time | | |
|-------|--------------|----------------|-----------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| total | 9118 | .0039482 | 40 | 198 | 232 | 261 |

```
. stsum, by(group)
```

| group | time at risk | incidence rate | no. of subjects | Survival time | | |
|-------|--------------|----------------|-----------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| 1 | 4095 | .0041514 | 19 | 190 | 216 | 234 |
| 2 | 5023 | .0037826 | 21 | 232 | 233 | 280 |
| total | 9118 | .0039482 | 40 | 198 | 232 | 261 |

`stsum` works equally well with multiple-record survival data. Here is a summary of the multiple-record Stanford heart transplant data introduced in [ST] `stset`:

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)
. stsum
```

```
      failure _d: died
analysis time _t: t1
              id: id
```

| | time at risk | incidence rate | no. of subjects | Survival time | | |
|-------|--------------|-------------------|--------------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| total | 31938.1 | .0023483 | 103 | 36 | 100 | 979 |

`stsum` with the `by()` option may produce results with multiple-record data that, at first, you may think are in error.

```
. stsum, by(posttran) noshow
```

| posttran | time at risk | incidence rate | no. of subjects | Survival time | | |
|----------|--------------|-------------------|--------------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| 0 | 5936 | .0050539 | 103 | 36 | 149 | 340 |
| 1 | 26002.1 | .0017306 | 69 | 39 | 96 | 979 |
| total | 31938.1 | .0023483 | 103 | 36 | 100 | 979 |

For the time at risk, $5,936 + 26,002.1 = 31,938.1$, but, for the number of subjects, $103 + 69 \neq 103$. The `posttran` variable is not constant for the subjects in this dataset:

```
. stset, noshow
. stvary posttran
```

| variable | subjects for whom the variable is | | never missing | always missing | sometimes missing |
|----------|-----------------------------------|---------|------------------|-------------------|----------------------|
| | constant | varying | | | |
| posttran | 34 | 69 | 103 | 0 | 0 |

In this dataset, subjects have one or two records. All subjects were eligible for heart transplantation. They have one record if they die or are lost because of censoring before transplantation, and they have two records if the operation was performed. Then the first record records their survival up to transplantation and the second records their subsequent survival. `posttran` is 0 in the first record and 1 in the second.

Thus all 103 subjects have records with `posttran` = 0, and when `stsum` reported results for this group, it summarized the pretransplantation survival. The incidence of death was 0.005, and median survival time was 149 days.

The `posttran` = 1 line of `stsum`'s output summarizes the posttransplantation survival: 69 patients underwent transplantation, incidence of death was 0.002, and median survival time was 96 days. For these data, this is not 96 more days, but 96 days in total. That is, the clock was not reset at transplantation. Thus, without attributing cause, we can describe the differences between the groups as an increased hazard of death at early times followed by a decreased hazard later.

Multiple-failure data

If you simply type `stsum` with multiple-failure data, the reported survival time is the survival time to the first failure, assuming that the hazard function is not indexed by number of failures.

Here we have some multiple-failure data:

```
. use http://www.stata-press.com/data/r14/mfail2
. st
-> stset t, id(id) failure(d) time0(t0) exit(time .) noshow

      id: id
      failure event: d != 0 & d < .
obs. time interval: (t0, t]
exit on or before: time .

. stsum
```

| | time at risk | incidence rate | no. of subjects | Survival time | | |
|-------|--------------|-------------------|--------------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| total | 435444 | .0018556 | 926 | 201 | 420 | 703 |

To understand this output, let's also obtain output for each failure separately:

```
. stgen nf = nfailures()
. stsum, by(nf)
```

| nf | time at risk | incidence rate | no. of subjects | Survival time | | |
|-------|--------------|-------------------|--------------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| 0 | 263746 | .0020057 | 926 | 196 | 399 | 604 |
| 1 | 121890 | .0018131 | 529 | 252 | 503 | 816 |
| 2 | 38807 | .0014946 | 221 | 415 | 687 | . |
| 3 | 11001 | 0 | 58 | . | . | . |
| total | 435444 | .0018556 | 926 | 201 | 420 | 703 |

The `stgen` command added, for each subject, a variable containing the number of previous failures. For a subject, up to and including the first failure, `nf` is 0. Then `nf` is 1 up to and including the second failure, and then it is 2, and so on; see [ST] [stgen](#).

The first line of the output, corresponding to `nf = 0`, states that among those who had experienced no failures yet, the incidence rate for (first) failure is 0.0020. The distribution of the time to the first failure is as shown.

Similarly, the second line, corresponding to `nf = 1`, is for those who have already experienced one failure. The incidence rate for (second) failures is 0.0018, and the distribution of time of (second) failures is as shown.

When we simply typed `stsum`, we obtained the same information shown as the total line of the more detailed output. The total incidence rate is easy to interpret, but what is the “total” survival-time distribution? It is an estimate of the distribution of the time to the first failure assuming that the hazard function $h(t)$ is the same across failures—that the second failure is no different from the first failure. This is an odd definition of “same” because the clock, t , is not reset in $h(t)$. What is the hazard of a failure—any failure—at time t ? The answer is $h(t)$.

Another definition of “same” would have it that the hazard of a failure is given by $h(\tau)$, where τ is the time since last failure—that the process repeats. These definitions are different unless $h()$ is a constant function of t (τ).

So let's examine these multiple-failure data under the process-replication idea. The key variables in these `st` data are `id`, `t0`, `t`, and `d`:

```
. st
-> stset t, id(id) failure(d) time0(t0) exit(time .) noshow
      id: id
      failure event: d != 0 & d < .
obs. time interval: (t0, t]
exit on or before: time .
```

Our goal is, for each subject, to reset `t0` and `t` to 0 after every failure event. We are going to have to trick Stata, or at least trick `stset`, because it will not let us set data where the same subject has multiple records summarizing the overlapping periods. So, the trick is to create a new `id` variable that is different for every `ID–nf` combination (remember, `nf` is the variable we previously created that records the number of prior failures). Then all the “new” subjects can have their clocks start at time 0:

```
. egen newid = group(id nf)
. sort newid t
. by newid: replace t = t - t0[1]
(808 real changes made)
. by newid: generate newt0 = t0 - t0[1]
. stset t, failure(d) id(newid) time0(newt0)
      id: newid
      failure event: d != 0 & d < .
obs. time interval: (newt0, t]
exit on or before: failure
```

```
1734 total observations
  0 exclusions
```

```
1734 observations remaining, representing
1734 subjects
 808 failures in single-failure-per-subject data
435444 total analysis time at risk and under observation
                                at risk from t = 0
                                earliest observed entry t = 0
                                last observed exit t = 797
```

`stset` no longer thinks that we have multiple-failure data. Whereas with `id`, subjects had multiple failures, `newid` gives a unique identity to each `ID–nf` combination. Each “new” subject has at most one failure.

```
. stsum, by(nf)
```

```
      failure _d: d
analysis time _t: t
              id: newid
```

| nf | time at risk | incidence rate | no. of subjects | Survival time | | |
|-------|--------------|-------------------|--------------------|---------------|-----|-----|
| | | | | 25% | 50% | 75% |
| 0 | 263746 | .0020057 | 926 | 196 | 399 | 604 |
| 1 | 121890 | .0018131 | 529 | 194 | 384 | 580 |
| 2 | 38807 | .0014946 | 221 | 210 | 444 | 562 |
| 3 | 11001 | 0 | 58 | . | . | . |
| total | 435444 | .0018556 | 1734 | 201 | 404 | 602 |

Compare this table with the one we previously obtained. The incidence rates are the same, but the survival times differ because now we measure the times from one failure to the next. Previously we

measured the time from a fixed point. The time between events in these data appears to be independent of event number.

□ Technical note

The method shown for converting multiple-failure data to replicated-process single-event failure data is completely general. The generic outline of the conversion process is

```
. stgen nf = nfailures()
. egen newid = group(id nf)
. sort newid t
. by newid: replace t = t - t0[1]
. by newid: generate newt0 = t0 - t0[1]
. stset t, failure(d) id(newid) t0(newt0)
```

where id , t , $t0$, and d are the names of your key survival-time variables.

Once you have done this to your data, you need exercise only one caution. If, in fitting models with `stcox`, `streg`, etc., you wish to obtain robust estimates of variance, you should include the `vce(cluster id)` option.

When you specify the `vce(robust)` option, `stcox`, `streg`, etc., assume that you mean `vce(cluster stset_id_variable)`, which, here, will be `vce(cluster newid)`. The data, however, are really more clustered than that. Two “subjects” with different `newid` values may, in fact, be the same real subject. `vce(cluster id)` is what is appropriate. □

Video example

[How to describe and summarize survival data](#)

Stored results

`stsum` stores the following in `r()`:

Scalars

| | | | |
|---------------------|-----------------|-----------------------|--------------------|
| <code>r(p25)</code> | 25th percentile | <code>r(risk)</code> | time at risk |
| <code>r(p50)</code> | 50th percentile | <code>r(ir)</code> | incidence rate |
| <code>r(p75)</code> | 75th percentile | <code>r(N_sub)</code> | number of subjects |

Methods and formulas

The 25th, 50th, and 75th percentiles of survival times are obtained from $S(t)$, the Kaplan–Meier product-limit estimate of the survivor function. The 25th percentile, for instance, is obtained as the minimum value of t such that $S(t) \leq 0.75$.

Also see

- [ST] **stci** — Confidence intervals for means and percentiles of survival time
- [ST] **stdescribe** — Describe survival-time data
- [ST] **stgen** — Generate variables reflecting entire histories
- [ST] **stir** — Report incidence-rate comparison
- [ST] **stptime** — Calculate person-time, incidence rates, and SMR
- [ST] **sts** — Generate, graph, list, and test the survivor and cumulative hazard functions
- [ST] **stset** — Declare data to be survival-time data
- [ST] **stvary** — Report variables that vary over time

Title

sttocc — Convert survival-time data to case-control data

[Description](#)

[Remarks and examples](#)

[Quick start](#)

[Acknowledgments](#)

[Menu](#)

[References](#)

[Syntax](#)

[Also see](#)

[Options](#)

Description

`sttocc` generates a nested case-control study dataset from a cohort-study dataset by sampling controls from the risk sets. For each case, the controls are chosen randomly from those members of the cohort who are at risk at the failure time of the case. That is, the resulting case-control sample is matched with respect to analysis time—the time scale used to compute risk sets. The following variables are added to the dataset:

| | |
|--------------------|--|
| <code>_case</code> | coded 0 for controls, 1 for cases |
| <code>_set</code> | case-control ID; matches cases and controls that belong together |
| <code>_time</code> | analysis time of the case's failure |

The names of these three variables can be changed by specifying the `generate()` option. *varlist* defines variables that, in addition to those used in the creation of the case-control study, will be retained in the final dataset. If *varlist* is not specified, all variables are carried over into the resulting dataset.

When the resulting dataset is analyzed as a matched case-control study, odds ratios will estimate corresponding rate-ratio parameters in the proportional hazards model for the cohort study.

Randomness in the matching is obtained using Stata's `runiform()` function. To ensure that the sample truly is random, you should set the random-number seed; see [\[R\] set seed](#).

Quick start

Create a nested case-control dataset from a cohort dataset that has been `stset`, matching cases to controls based on analysis time

```
sttocc
```

As above, but match on analysis time and categorical variable `catvar`

```
sttocc, match(catvar)
```

As above, but match 3 controls for each case

```
sttocc, match(catvar) number(3)
```

As above, and name the case indicator `case`, the matching identifier `mid`, and the case's failure time `ftime`

```
sttocc, match(catvar) number(3) generate(case mid ftime)
```

Menu

Statistics > Survival analysis > Setup and utilities > Convert survival-time data to case-control data

Syntax

```
sttocc [varlist] [, options]
```

options

Description

Main

| | |
|--|--|
| <code><u>m</u>atch(<i>matchvarlist</i>)</code> | match cases and controls on analysis time and specified categorical variables; default is to match on analysis time only |
| <code><u>n</u>umber(<i>#</i>)</code> | use <i>#</i> controls for each case; default is <code>number(1)</code> |
| <code><u>n</u>odots</code> | suppress displaying dots during calculation |

Options

| | |
|--|--|
| <code><u>g</u>enerate(<i>case set time</i>)</code> | new variable names; default is <code>_case</code> , <code>_set</code> , and <code>_time</code> |
|--|--|

You must `stset` your data before using `sttocc`; see [ST] [stset](#).

`fweights`, `iweights`, and `pweights` may be specified using `stset`; see [ST] [stset](#).

Options

Main

`match(matchvarlist)` specifies more categorical variables for matching controls to cases. When `match()` is not specified, cases and controls are matched with respect to time only. If `match(matchvarlist)` is specified, the cases will also be matched by *matchvarlist*.

`number(#)` specifies the number of controls to draw for each case. The default is 1, even though this is not a sensible choice.

`nodots` requests that dots not be placed on the screen at the beginning of each case-control group selection. By default, dots are displayed to show progress.

Options

`generate(case set time)` specifies variable names for the three new variables; the default is `_case`, `_set`, and `_time`.

Remarks and examples

Nested case-control studies are an attractive alternative to full Cox regression analysis, particularly when time-varying explanatory variables are involved. They are also attractive when some explanatory variables involve laborious coding. For example, you can create a file with a subset of variables for all subjects in the cohort, generate a nested case-control study, and go on to code the remaining data only for those subjects selected.

In the same way as with Cox regression, the results of the analysis are critically dependent on the choice of analysis time (time scale). The choice of analysis time may be calendar time—so that controls would be chosen from subjects still being monitored on the date that the case fails—but other time scales, such as age or time in study, may be more appropriate in some studies. Remember that the analysis time set in selecting controls is implicitly included in the model in subsequent analysis.

`match()` requires that controls also be matched to the case with respect to other categorical variables, such as sex. This produces an analysis closely mirroring stratified Cox regression. If we wanted to match on calendar time and 5-year age bands, we could first type `stsplit ageband ...`

to create the age bands and then specify `match(ageband)` on the `stoccc` command. Analyzing the resulting data as a matched case–control study would estimate rate ratios in the underlying cohort that are controlled for calendar time (very finely) and age (less finely). Such analysis could be carried out by Mantel–Haenszel (odds ratio) calculations, for example, using `mhodds`, or by conditional logistic regression using `clogit`.

When ties occur between entry times, censoring times, and failure times, the following convention is adopted:

$$\text{Entry time} < \text{Failure time} < \text{Censoring time}$$

Thus censored subjects and subjects entering at the failure time of the case are included in the risk set and are available for selection as controls. Tied failure times are broken at random. See [Clayton and Hills \(1997\)](#) for more information.

▷ Example 1: Creating a nested case–control study

Using the `diet` data introduced in [example 1](#) of [\[ST\] stsplit](#), we will illustrate the use of `stoccc`, letting age be analysis time. Controls are chosen from subjects still being monitored at the age at which the case fails.

```
. use http://www.stata-press.com/data/r14/diet
(Diet data with dates)
. stset dox, failure(fail) enter(time doe) id(id) origin(time dob) scale(365.25)
      id: id
      failure event: fail != 0 & fail < .
obs. time interval: (dox[_n-1], dox]
enter on or after: time doe
exit on or before: failure
t for analysis: (time-origin)/365.25
origin: time dob
```

```
337 total observations
  0 exclusions
```

```
337 observations remaining, representing
337 subjects
  80 failures in single-failure-per-subject data
4603.669 total analysis time at risk and under observation
              at risk from t = 0
              earliest observed entry t = 30.07529
              last observed exit t = 69.99863
```

```
. set seed 9123456
. stoccc, match(job) n(5) nodots
      failure _d: fail
      analysis time _t: (dox-origin)/365.25
              origin: time dob
enter on or after: time doe
              id: id
      matching for: job
```

```
There were 2 tied times involving failure(s)
- failures assumed to precede censorings,
- tied failure times split at random

There are 80 cases
Sampling 5 controls for each case
```

The above two commands create a new dataset in which there are five controls per case, matched on job, with the age of the subjects when the case failed recorded in the variable `_time`. The case

indicator is given in `_case` and the matched set number, in `_set`. Because we did not specify the optional `varlist`, all variables are carried over into the new dataset.

```
. describe
```

```
Contains data from http://www.stata-press.com/data/r14/diet.dta
  obs:          480          Diet data with dates
  vars:         14          1 May 2014 19:01
  size:        17,760
```

| variable name | storage type | display format | value label | variable label |
|---------------|--------------|----------------|-------------|-------------------------------------|
| id | int | %9.0g | | Subject identity number |
| fail | byte | %8.0g | | Outcome (CHD = 1 3 13) |
| job | byte | %8.0g | | Occupation |
| month | byte | %8.0g | | month of survey |
| energy | float | %9.0g | | Total energy (1000kcal/day) |
| height | float | %9.0g | | Height (cm) |
| weight | float | %9.0g | | Weight (kg) |
| hienergy | byte | %9.0g | | Indicator for high energy |
| doe | int | %td | | Date of entry |
| dox | int | %td | | Date of exit |
| dob | int | %td | | Date of birth |
| _case | byte | %8.0g | | 0 for controls; 1 for cases |
| _set | long | %12.0g | | case-control ID |
| _time | double | %10.0g | | analysis time of the case's failure |

```
Sorted by: _set _case
```

```
Note: Dataset has changed since last saved.
```

We can verify that the controls were correctly selected:

```
. gen ageentry=(doe-dob)/365.25
. gen ageexit=(dox-dob)/365.25
. sort _set _case id
. list _set id _case _time ageentry ageexit job, sepby(_set)
```

| | _set | id | _case | _time | ageentry | ageexit | job |
|------------------|------|-----|-------|-----------|----------|----------|-----|
| 1. | 1 | 65 | 0 | 42.57358 | 40.11225 | 56.82409 | 0 |
| 2. | 1 | 73 | 0 | 42.57358 | 36.58043 | 52.70636 | 0 |
| 3. | 1 | 74 | 0 | 42.57358 | 37.09788 | 53.39083 | 0 |
| 4. | 1 | 75 | 0 | 42.57358 | 31.13484 | 47.26078 | 0 |
| 5. | 1 | 86 | 0 | 42.57358 | 38.14921 | 54.10815 | 0 |
| 6. | 1 | 90 | 1 | 42.57358 | 31.4141 | 42.57358 | 0 |
| <hr/> | | | | | | | |
| 7. | 2 | 203 | 0 | 47.8987 | 41.26215 | 61.22108 | 2 |
| 8. | 2 | 207 | 0 | 47.8987 | 43.6386 | 63.51266 | 2 |
| 9. | 2 | 236 | 0 | 47.8987 | 45.30048 | 57.42368 | 2 |
| 10. | 2 | 281 | 0 | 47.8987 | 44.34223 | 61.54963 | 2 |
| 11. | 2 | 333 | 0 | 47.8987 | 46.37645 | 61.8371 | 2 |
| 12. | 2 | 196 | 1 | 47.8987 | 45.46475 | 47.8987 | 2 |
| <hr/> | | | | | | | |
| 13. | 3 | 37 | 0 | 47.964408 | 35.2115 | 52.67351 | 0 |
| 14. | 3 | 66 | 0 | 47.964408 | 40.09309 | 56.9692 | 0 |
| (output omitted) | | | | | | | |
| 479. | 80 | 180 | 0 | 68.596851 | 61.55784 | 69.99863 | 1 |
| 480. | 80 | 108 | 1 | 68.596851 | 55.72074 | 68.59686 | 1 |

The controls do indeed belong to the appropriate risk set. The controls in each set enter at an age that is less than the age of the case at failure, and they exit at an age that is greater than the age of the case at failure. To estimate the effect of high energy, use `clogit`, just as you would for any matched case-control study:

```
. clogit _case hienergy, group(_set) or
Iteration 0:   log likelihood = -143.22071
Iteration 1:   log likelihood = -143.22071
Conditional (fixed-effects) logistic regression

                                Number of obs   =          480
                                LR chi2(1)       =           0.24
                                Prob > chi2      =          0.6241
                                Pseudo R2        =          0.0008

Log likelihood = -143.22071
```

| _case | Odds Ratio | Std. Err. | z | P> z | [95% Conf. Interval] |
|----------|------------|-----------|-------|-------|----------------------|
| hienergy | .88683 | .217505 | -0.49 | 0.624 | .54837 1.434191 |

◀

Acknowledgments

The original version of `stocc` was written by David Clayton of the Cambridge Institute for Medical Research and Michael Hills (retired) of the London School of Hygiene and Tropical Medicine.

References

- Clayton, D. G., and M. Hills. 1993. *Statistical Models in Epidemiology*. Oxford: Oxford University Press.
- . 1995. *ssa7: Analysis of follow-up studies*. *Stata Technical Bulletin* 27: 19–26. Reprinted in *Stata Technical Bulletin Reprints*, vol. 5, pp. 219–227. College Station, TX: Stata Press.
- . 1997. *ssa10: Analysis of follow-up studies with Stata 5.0*. *Stata Technical Bulletin* 40: 27–39. Reprinted in *Stata Technical Bulletin Reprints*, vol. 7, pp. 253–268. College Station, TX: Stata Press.
- Coviello, V. 2001. *sbe41: Ordinary case-cohort design and analysis*. *Stata Technical Bulletin* 59: 12–18. Reprinted in *Stata Technical Bulletin Reprints*, vol. 10, pp. 121–129. College Station, TX: Stata Press.
- Langholz, B., and D. C. Thomas. 1990. Nested case-control and case-cohort methods of sampling from a cohort: A critical comparison. *American Journal of Epidemiology* 131: 169–176.

Also see

- [ST] [stbase](#) — Form baseline dataset
- [ST] [stdescribe](#) — Describe survival-time data
- [ST] [stsplitt](#) — Split and join time-span records

Title

sttocc — Convert survival-time data to count-time data

[Description](#) [Quick start](#) [Syntax](#) [Options](#)
[Remarks and examples](#) [Also see](#)

Description

`sttocc` converts survival-time (st) data to count-time (ct) data; see [\[ST\] ct](#).

At present, there is absolutely no reason that you would want to do this.

Quick start

Convert survival-time data to count-time data using `stset` data

```
sttocc
```

As above, and specify that counts are recorded for groups identified by `v1`

```
sttocc, by(v1)
```

Syntax

```
sttocc newfailvar newcensvar [newentvar] [ , options ]
```

| <i>options</i> | Description |
|---------------------------------|---|
| <code>by(<i>varlist</i>)</code> | reflect counts by group, where groups are defined by observations with equal values of <i>varlist</i> |
| <code>replace</code> | proceed with transformation, even if current data are not saved |
| <code>noshow</code> | do not show st setting information |

You must `stset` your data before using `sttocc`; see [\[ST\] stset](#).

`fweights`, `iweights`, and `pweights` may be specified using `stset`; see [\[ST\] stset](#).

There is no dialog-box interface for `sttocc`.

Options

`by(varlist)` specifies that counts reflect counts by group where the groups are defined by observations with equal values of *varlist*.

`replace` specifies that it is okay to proceed with the transformation, even though the current dataset has not been saved on disk.

`noshow` prevents `sttocc` 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 every st command; see [\[ST\] stset](#).

Remarks and examples

`sttoct` is a never-used command that is included only for completeness. The definition of ct data is found in [ST] `ct`. In the current version of Stata, all you can do with ct data is convert the data to st data (which thus provides access to Stata's survival analysis capabilities to those with ct data), so there is little point in converting st data to ct data.

The converted dataset will contain

| | |
|-------------------|--|
| <i>varlist</i> | from <code>by(varlist)</code> , if specified |
| <i>t</i> | the exit-time variable previously <code>stset</code> |
| <i>newfailvar</i> | number of failures at <i>t</i> |
| <i>newcensvar</i> | number of censored at <i>t</i> (after failures) |
| <i>newentvar</i> | if specified, number of entries at <i>t</i> (after censorings) |

The resulting dataset will be `ctset` automatically.

There are two forms of the `sttoct` command:

1. `sttoct failvar censvar, ...`
2. `sttoct failvar censvar entvar, ...`

That is, specifying *entvar* makes a difference.

Case 1: entvar not specified

This is possible only if

- a. the risk is not recurring;
- b. the original st data are single-record data, or if the data are multiple-record data, all subjects enter at time 0 and have no gaps thereafter; and
- c. if `by(varlist)` is specified, subjects do not have changing values of the variables in *varlist* over their histories.

If you do not specify *entvar*, `sttoct` verifies that (a), (b), and (c) are true. If the assumptions are true, `sttoct` converts your data and counts each subject only once. That is, in multiple-record data, all thrashing (censoring followed by immediate reenter with different covariates) is removed.

Case 2: entvar specified

Any kind of survival-time data can be converted to count-time data with an entry variable. You can convert your data in this way whether assumptions (a), (b), and (c) are true or not.

When you specify a third variable, thrashing is not removed, even if it could be—even if assumptions (a), (b), and (c) are true.

Also see

[ST] `ct` — Count-time data

[ST] `st_is` — Survival analysis subroutines for programmers

[ST] `sttoct` — Convert survival-time data to case-control data

Title

stvary — Report variables that vary over time

[Description](#)
[Option](#)
[Also see](#)

[Quick start](#)
[Remarks and examples](#)

[Menu](#)
[Stored results](#)

[Syntax](#)
[Reference](#)

Description

`stvary` is for use with multiple-record datasets, for which `id()` has been `stset`. It reports whether values of variables within subject vary over time and reports their pattern of missing values. Although `stvary` is intended for use with multiple-record st data, it may be used with single-record data as well, but this produces little useful information.

`stvary` ignores weights, even if you have set them. `stvary` summarizes the variables in the computer or data sense of the word.

Quick start

Report whether variables vary over time and whether they have missing values using multiple-record `stset` data

```
stvary
```

As above, but only show report for `x1` and `x2`

```
stvary x1 x2
```

As above, but with separate reports for each level of `v1`

```
by v1, sort: stvary x1 x2
```

Menu

Statistics > Survival analysis > Setup and utilities > Report variables that vary over time

Syntax

```
stvary [varlist] [if] [in] [, noshow]
```

You must `stset` your data before using `stvary`; see [\[ST\] stset](#).

`by` is allowed; see [\[D\] by](#).

`fweights`, `iwweights`, and `pweights` may be specified using `stset`; see [\[ST\] stset](#).

Option

Main

`noshow` prevents `stvary` 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](#).

Remarks and examples

Consider a multiple-record dataset. A subject’s sex, presumably, does not change, but his or her age might. `stvary` allows you to verify that values vary in the way that you expect:

```
. use http://www.stata-press.com/data/r14/stan3
(Heart transplant data)

. stvary

      failure _d:  died
analysis time _t:  t1
                id:  id
```

| variable | subjects for whom the variable is | | | | |
|------------|-----------------------------------|---------|---------------|----------------|-------------------|
| | constant | varying | never missing | always missing | sometimes missing |
| year | 103 | 0 | 103 | 0 | 0 |
| age | 103 | 0 | 103 | 0 | 0 |
| stime | 103 | 0 | 103 | 0 | 0 |
| surgery | 103 | 0 | 103 | 0 | 0 |
| transplant | 103 | 0 | 103 | 0 | 0 |
| wait | 103 | 0 | 103 | 0 | 0 |
| posttran | 34 | 69 | 103 | 0 | 0 |

That 103 values for `year` are “constant” does not mean that `year` itself is a constant—it means merely that, for each subject, the value of `year` does not change across the records. Whether the values of `year` vary across subjects is still an open question.

Now look at the bottom of the table: `posttran` is constant over time for 34 subjects and varies for the remaining 69.

Below we have another dataset, and we will examine just two of the variables:

```
. use http://www.stata-press.com/data/r14/stvaryex
. stvary sex drug
```

| variable | subjects for whom the variable is | | | | |
|----------|-----------------------------------|---------|---------------|----------------|-------------------|
| | constant | varying | never missing | always missing | sometimes missing |
| sex | 119 | 1 | 119 | 3 | 1 |
| drug | 121 | 2 | 123 | 0 | 0 |

Clearly, there are errors in the `sex` variable; for 119 of the subjects, `sex` does not change over time, but for one, it does. Also we see that we do not know the sex of three of the patients, but for another, we sometimes know it and sometimes do not. The latter must be a simple data-construction error. As for `drug`, we see that for two of our patients, the drug administered varied over time. Perhaps this is an error, or perhaps those two patients were treated differently from all the rest.

Video example

[How to describe and summarize survival data](#)

Stored results

`stvary` stores the following in `r()`:

Scalars

| | |
|------------------------|---|
| <code>r(cons)</code> | number of subjects for whom variable is constant when not missing |
| <code>r(varies)</code> | number of subjects for whom nonmissing values vary |
| <code>r(never)</code> | number of subjects for whom variable is never missing |
| <code>r(always)</code> | number of subjects for whom variable is always missing |
| <code>r(miss)</code> | number of subjects for whom variable is sometimes missing |

Reference

Cleves, M. A., W. W. Gould, and Y. V. Marchenko. 2016. *An Introduction to Survival Analysis Using Stata*. Rev. 3 ed. College Station, TX: Stata Press.

Also see

[ST] **stdescribe** — Describe survival-time data

[ST] **stfill** — Fill in by carrying forward values of covariates

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

Glossary

accelerated failure-time model. A model in which everyone has, in a sense, the same survivor function, $S(\tau)$, and an individual's τ_j is a function of his or her characteristics and of time, such as $\tau_j = t * \exp(\beta_0 + \beta_1 x_{1j} + \beta_2 x_{2j})$.

AFT, accelerated failure time. See *accelerated failure-time model*.

analysis time. Analysis time is like time, except that 0 has a special meaning: $t = 0$ is the time of onset of risk, the time when failure first became possible.

Analysis time is usually not what is recorded in a dataset. A dataset of patients might record calendar time. Calendar time must then be mapped to analysis time.

The letter t is reserved for time in analysis-time units. The term *time* is used for time measured in other units.

The *origin* is the *time* corresponding to $t = 0$, which can vary subject to subject. Thus $t = \text{time} - \text{origin}$.

at risk. A subject is at risk from the instant the first failure event becomes possible and usually stays that way until failure, but a subject can have periods of being at risk and not at risk.

attributable fraction. An attributable fraction is the reduction in the risk of a disease or other condition of interest when a particular risk factor is removed.

baseline. In survival analysis, baseline is the state at which the covariates, usually denoted by the row vector \mathbf{x} , are zero. For example, if the only measured covariate is systolic blood pressure, the baseline survivor function would be the survivor function for someone with zero systolic blood pressure. This may seem ridiculous, but covariates are usually centered so that the mathematical definition of baseline (covariate is zero) translates into something meaningful (mean systolic blood pressure).

boundary kernel. A boundary kernel is a special kernel used to smooth hazard functions in the boundaries of the data range. Boundary kernels are applied when the `epan2`, `biweight`, or `rectangle kernel()` is specified with `stcurve`, `hazard` or `sts graph`, `hazard`.

cause-specific hazard. In a competing-risks analysis, the cause-specific hazard is the hazard function that generates the events of a given type. For example, if heart attack and stroke are competing events, then the cause-specific hazard for heart attacks describes the biological mechanism behind heart attacks independently of that for strokes. Cause-specific hazards can be modeled using Cox regression, treating the other events as censored.

censored, censoring, left-censoring, and right-censoring. An observation is left-censored when the exact time of failure is not known; it is merely known that the failure occurred before t_l . Suppose that the event of interest is becoming employed. If a subject is already employed when first interviewed, his outcome is left-censored.

An observation is right-censored when the time of failure is not known; it is merely known that the failure occurred after t_r . If a patient survives until the end of a study, the patient's time of death is right-censored.

In common usage, *censored* without a modifier means right-censoring.

Also see *truncation*, *left-truncation*, and *right-truncation*.

CIF. See *cumulative incidence function*.

competing risks. Competing risks models are survival-data models in which the failures are generated by more than one underlying process. For example, death may be caused by either heart attack or stroke. There are various methods for dealing with competing risks. One direct way is to duplicate failures for one competing risk as censored observations for the other risk and stratify on the risk type. Another is to directly model the cumulative incidence of the event of interest in the presence of competing risks. The former method uses `stcox` and the latter, `stcrreg`.

confounding. In the analysis of contingency tables, factor or interaction effects are said to be confounded when the effect of one factor is combined with that of another. For example, the effect of alcohol consumption on esophageal cancer may be confounded with the effects of age, smoking, or both. In the presence of confounding, it is often useful to stratify on the confounded factors that are not of primary interest, in the above example, age and smoking.

count-time data. See *ct data*.

covariates. Covariates are the explanatory variables that appear in a model. For instance, if survival time were to be explained by age, sex, and treatment, then those variables would be the covariates. Also see *time-varying covariates*.

crude estimate. A crude estimate has not been adjusted for the effects of other variables. Disregarding a stratification variable, for example, yields a crude estimate.

ct data. ct stands for count time. ct data are an aggregate organized like a life table. Each observation records a time, the number known to fail at that time, the number censored, and the number of new entries. See [ST] `ctset`.

cumulative hazard. See *hazard, cumulative hazard, and hazard ratio*.

cumulative incidence estimator. In a competing-risks analysis, the cumulative incidence estimator estimates the cumulative incidence function (CIF). Assume for now that you have one event of interest (type 1) and one competing event (type 2). The cumulative incidence estimator for type 1 failures is then obtained by

$$\widehat{\text{CIF}}_1(t) = \sum_{j:t_j \leq t} \widehat{h}_1(t_j) \widehat{S}(t_{j-1})$$

with

$$\widehat{S}(t) = \prod_{j:t_j \leq t} \{1 - \widehat{h}_1(t_j) - \widehat{h}_2(t_j)\}$$

The t_j index the times at which events (of any type) occur, and $\widehat{h}_1(t_j)$ and $\widehat{h}_2(t_j)$ are the cause-specific hazard contributions for type 1 and type 2, respectively. $\widehat{S}(t)$ estimates the probability that you are event free at time t .

The above generalizes to multiple competing events in the obvious way.

cumulative incidence function. In a competing-risks analysis, the cumulative incidence function, or CIF, is the probability that you will observe the event of primary interest before a given time. Formally,

$$\text{CIF}(t) = P(T \leq t \text{ and event type of interest})$$

for time-to-failure, T .

cumulative subhazard. See *subhazard, cumulative subhazard, and subhazard ratio*.

DFBETA. A DFBETA measures the change in the regressor's coefficient because of deletion of that subject. Also see *partial DFBETA*.

effect size. The effect size is the size of the clinically significant difference between the treatments being compared, often expressed as the hazard ratio (or the log of the hazard ratio) in survival analysis.

event. An event is something that happens at an instant in time, such as being exposed to an environmental hazard, being diagnosed as myopic, or becoming employed.

The failure event is of special interest in survival analysis, but there are other equally important events, such as the exposure event, from which analysis time is defined.

In st data, events occur at the end of the recorded time span.

event of interest. In a competing-risks analysis, the event of interest is the event that is the focus of the analysis, that for which the cumulative incidence in the presence of competing risks is estimated.

failure event. Survival analysis is really time-to-failure analysis, and the failure event is the event under analysis. The failure event can be death, heart attack, myopia, or finding employment. Many authors—including Stata—write as if the failure event can occur only once per subject, but when we do, we are being sloppy. Survival analysis encompasses repeated failures, and all of Stata's survival analysis features can be used with repeated-failure data.

frailty. In survival analysis, it is often assumed that subjects are alike—homogeneous—except for their observed differences. The probability that subject j fails at time t may be a function of j 's covariates and random chance. Subjects j and k , if they have equal covariate values, are equally likely to fail.

Frailty relaxes that assumption. The probability that subject j fails at time t becomes a function of j 's covariates and j 's unobserved frailty value, ν_j . Frailty ν is assumed to be a random variable. Parametric survival models can be fit even in the presence of such heterogeneity.

Shared frailty refers to the case in which groups of subjects share the same frailty value. For instance, subjects 1 and 2 may share frailty value ν because they are genetically related. Both parametric and semiparametric models can be fit under the shared-frailty assumption.

future history. Future history is information recorded after a subject is no longer at risk. The word *history* is often dropped, and the term becomes simply *future*. Perhaps the failure event is cardiac infarction, and you want to know whether the subject died soon in the *future*, in which case you might exclude the subject from analysis.

Also see *past history*.

gaps. Gaps refers to gaps in observation between entry time and exit time; see *under observation*.

hazard, cumulative hazard, and hazard ratio. The hazard or hazard rate at time t , $h(t)$, is the instantaneous rate of failure at time t conditional on survival until time t . Hazard rates can exceed 1. Say that the hazard rate were 3. If an individual faced a constant hazard of 3 over a unit interval and if the failure event could be repeated, the individual would be expected to experience three failures during the time span.

The cumulative hazard, $H(t)$, is the integral of the hazard function $h(t)$, from 0 (the onset of risk) to t . It is the total number of failures that would be expected to occur up until time t , if the failure event could be repeated. The relationship between the cumulative hazard function, $H(t)$, and the survivor function, $S(t)$, is

$$S(t) = \exp\{-H(t)\}$$

$$H(t) = -\ln\{S(t)\}$$

The hazard ratio is the ratio of the hazard function evaluated at two different values of the covariates: $h(t|\mathbf{x})/h(t|\mathbf{x}_0)$. The hazard ratio is often called the relative hazard, especially when $h(t|\mathbf{x}_0)$ is the baseline hazard function.

hazard contributions. Hazard contributions are the increments of the estimated cumulative hazard function obtained through either a nonparametric or semiparametric analysis. For these analysis types, the estimated cumulative hazard is a step function that increases every time a failure occurs. The hazard contribution for that time is the magnitude of that increase.

Because the time between failures usually varies from failure to failure, hazard contributions do not directly estimate the hazard. However, one can use the hazard contributions to formulate an estimate of the hazard function based on the method of smoothing.

ID variable. An ID variable identifies groups; equal values of an ID variable indicate that the observations are for the same group. For instance, a stratification ID variable would indicate the strata to which each observation belongs.

When an ID variable is referred to without modification, it means subjects, and usually this occurs in multiple-record st data. In multiple-record data, each physical observation in the dataset represents a time span, and the ID variable ties the separate observations together:

| <i>idvar</i> | <i>t0</i> | <i>t</i> |
|--------------|-----------|----------|
| 1 | 0 | 5 |
| 1 | 5 | 7 |

ID variables are usually numbered 1, 2, . . . , but that is not required. An ID variable might be numbered 1, 3, 7, 22, . . . , or $-5, -4, \dots$, or even 1, 1.1, 1.2,

incidence and incidence rate. Incidence is the number of new failures (for example, number of new cases of a disease) that occur during a specified period in a population at risk (for example, of the disease).

Incidence rate is incidence divided by the sum of the length of time each individual was exposed to the risk.

Do not confuse incidence with prevalence. Prevalence is the fraction of a population that has the disease. Incidence refers to the rate at which people contract a disease, whereas prevalence is the total number actually sick at a given time.

Kaplan–Meier product-limit estimate. This is an estimate of the survivor function, which is the product of conditional survival to each time at which an event occurs. The simple form of the calculation, which requires tallying the number at risk and the number who die and at each time, makes accounting for censoring easy. The resulting estimate is a step function with jumps at the event times.

left-censoring. See *censored, censoring, left-censoring, and right-censoring*.

left-truncation. See *truncation, left-truncation, and right-truncation*.

life table. Also known as a mortality table or actuarial table, a life table is a table that shows for each analysis time the fraction that survive to that time. In mortality tables, analysis time is often age.

likelihood displacement value. A likelihood displacement value is an influence measure of the effect of deleting a subject on the overall coefficient vector. Also see *partial likelihood displacement value*.

LMAX value. An LMAX value is an influence measure of the effect of deleting a subject on the overall coefficient vector and is based on an eigensystem analysis of efficient score residuals. Also see *partial LMAX value*.

multiarm trial. A multiarm trial is a trial comparing survivor functions of more than two groups.

multiple-record st data. See *st data*.

odds and odds ratio. The odds in favor of an event are $o = p/(1 - p)$, where p is the probability of the event. Thus if $p = 0.2$, the odds are 0.25, and if $p = 0.8$, the odds are 4.

The log of the odds is $\ln(o) = \text{logit}(p) = \ln\{p/(1 - p)\}$, and logistic-regression models, for instance, fit $\ln(o)$ as a linear function of the covariates.

The odds ratio is a ratio of two odds: o_1/o_0 . The individual odds that appear in the ratio are usually for an experimental group and a control group, or two different demographic groups.

offset variable and exposure variable. An offset variable is a variable that is to appear on the right-hand side of a model with coefficient 1:

$$y_j = \text{offset}_j + b_0 + b_1x_j + \dots$$

In the above, b_0 and b_1 are to be estimated. The offset is not constant. Offset variables are often included to account for the amount of exposure. Consider a model where the number of events observed over a period is the length of the period multiplied by the number of events expected in a unit of time:

$$n_j = T_j e(X_j)$$

When we take logs, this becomes

$$\log(n_j) = \log(T_j) + \log\{e(X_j)\}$$

$\ln(T_j)$ is an offset variable in this model.

When the log of a variable is an offset variable, the variable is said to be an exposure variable. In the above, T_j is an exposure variable.

partial DFBETA. A partial DFBETA measures the change in the regressor's coefficient because of deletion of that individual record. In single-record data, the partial DFBETA is equal to the DFBETA. Also see *DFBETA*.

partial likelihood displacement value. A partial likelihood displacement value is an influence measure of the effect of deleting an individual record on the coefficient vector. For single-record data, the partial likelihood displacement value is equal to the likelihood displacement value. Also see *likelihood displacement value*.

partial LMAX value. A partial LMAX value is an influence measure of the effect of deleting an individual record on the overall coefficient vector and is based on an eigensystem analysis of efficient score residuals. In single-record data, the partial LMAX value is equal to the LMAX value. Also see *LMAX value*.

past history. Past history is information recorded about a subject before the subject was both *at risk* and *under observation*. Consider a dataset that contains information on subjects from birth to death and an analysis in which subjects became at risk once diagnosed with a particular kind of cancer. The past history on the subject would then refer to records before the subjects were diagnosed.

The word *history* is often dropped, and the term becomes simply *past*. For instance, we might want to know whether a subject smoked in the past.

Also see *future history*.

penalized log-likelihood function. This is a log-likelihood function that contains an added term, usually referred to as a roughness penalty, that reduces its value when the model overfits the data. In Cox models with frailty, such functions are used to prevent the variance of the frailty from growing too large, which would allow the individual frailty values to perfectly fit the data.

power. The power of a test is the probability of correctly rejecting the null hypothesis when it is false. It is often denoted as $1 - \beta$ in statistical literature, where β is the type II error probability. Commonly used values for power are 80% and 90%. Also see *type I error* and *type II error*.

proportional hazards model. This is a model in which, between individuals, the ratio of the instantaneous failure rates (the hazards) is constant over time.

right-censoring. See *censored, censoring, left-censoring, and right-censoring*.

right-truncation. See *truncation, left-truncation, and right-truncation*.

risk factor. This is a variable associated with an increased or decreased risk of failure.

risk pool. At a particular point in time, this is the subjects at risk of failure.

semiparametric model. This is a model that is not fully parameterized. The Cox proportional hazards model is such a model:

$$h(t) = h_0(t) \exp(\beta_1 x_1 + \cdots + \beta_k x_k)$$

In the Cox model, $h_0(t)$ is left unparameterized and not even estimated. Meanwhile, the relative effects of covariates are parameterized as $\exp(\beta_1 x_1 + \cdots + \beta_k x_k)$.

shape parameter. A shape parameter governs the shape of a probability distribution. One example is the parameter p of the Weibull model.

single-record st data. See *st data*.

singleton-group data. A singleton is a frailty group that contains only 1 observation. A dataset containing only singletons is known as singleton-group data.

SMR. See *standardized mortality (morbidity) ratio*.

snapshot data. Snapshot data are those in which each record contains the values of a set of variables for a subject at an instant in time. The name arises because each observation is like a snapshot of the subject.

In snapshot datasets, one usually has a group of observations (snapshots) for each subject.

Snapshot data must be converted to st data before they can be analyzed. This requires making assumptions about what happened between the snapshots. See [ST] **snapspan**.

spell data. Spell data are survival data in which each record represents a fixed period, consisting of a begin time, an end time, possibly a censoring/failure indicator, and other measurements (covariates) taken during that specific period.

st data. st stands for survival time. In survival-time data, each observation represents a span of survival, recorded in variables t_0 and t . For instance, if in an observation t_0 were 3 and t were 5, the span would be $(t_0, t]$, meaning from just after t_0 up to and including t .

Sometimes variable t_0 is not recorded; t_0 is then assumed to be 0. In such a dataset, an observation that had $t = 5$ would record the span $(0, 5]$.

Each observation also includes a variable d , called the failure variable, which contains 0 or nonzero (typically, 1). The failure variable records what happened at the end of the span: 0, the subject was still alive (had not yet failed) or 1, the subject died (failed).

Sometimes variable d is not recorded; d is then assumed to be 1. In such a dataset, all time-span observations would be assumed to end in failure.

Finally, each observation in an *st* dataset can record the entire history of a subject or each can record a part of the history. In the latter case, groups of observations record the full history. One observation might record the period $(0, 5]$ and the next, $(5, 8]$. In such cases, there is a variable ID that records the subject for which the observation records a time span. Such data are called multiple-record *st* data. When each observation records the entire history of a subject, the data are called single-record *st* data. In the single-record case, the ID variable is optional.

See [ST] `stset`.

standardized mortality (morbidity) ratio. Standardized mortality (morbidity) ratio (SMR) is the observed number of deaths divided by the expected number of deaths. It is calculated using indirect standardization: you take the population of the group of interest—say, by age, sex, and other factors—and calculate the expected number of deaths in each cell (expected being defined as the number of deaths that would have been observed if those in the cell had the same mortality as some other population). You then take the ratio to compare the observed with the expected number of deaths. For instance,

| | (1) | (2) | (1)×(2) | (4) |
|-------|---------------------|------------------------------------|----------------------|-----------------|
| Age | Population of group | Deaths per 100,000 in general pop. | Expected # of deaths | Observed deaths |
| 25–34 | 95,965 | 105.2 | 100.9 | 92 |
| 34–44 | 78,280 | 203.6 | 159.4 | 180 |
| 44–54 | 52,393 | 428.9 | 224.7 | 242 |
| 55–64 | 28,914 | 964.6 | 278.9 | 312 |
| Total | | | 763.9 | 826 |

$$\text{SMR} = 826/763.9 = 1.08$$

stratified model. A stratified survival model constrains regression coefficients to be equal across levels of the stratification variable, while allowing other features of the model to vary across strata.

stratified test. A stratified test is performed separately for each stratum. The stratum-specific results are then combined into an overall test statistic.

subhazard, cumulative subhazard, and subhazard ratio. In a competing-risks analysis, the hazard of the subdistribution (or subhazard for short) for the event of interest (type 1) is defined formally as

$$\bar{h}_1(t) = \lim_{\delta \rightarrow 0} \left\{ \frac{P(t < T \leq t + \delta \text{ and event type 1}) \mid T > t \text{ or } (T \leq t \text{ and not event type 1})}{\delta} \right\}$$

Less formally, think of this hazard as that which generates failure events of interest while keeping subjects who experience competing events “at risk” so that they can be adequately counted as not having any chance of failing.

The cumulative subhazard $\bar{H}_1(t)$ is the integral of the subhazard function $\bar{h}_1(t)$, from 0 (the onset of risk) to t . The cumulative subhazard plays a very important role in competing-risks analysis. The cumulative incidence function (CIF) is a direct function of the cumulative subhazard:

$$\text{CIF}_1(t) = 1 - \exp\{-\bar{H}_1(t)\}$$

The subhazard ratio is the ratio of the subhazard function evaluated at two different values of the covariates: $\bar{h}_1(t|\mathbf{x})/\bar{h}_1(t|\mathbf{x}_0)$. The subhazard ratio is often called the relative subhazard, especially when $\bar{h}_1(t|\mathbf{x}_0)$ is the baseline subhazard function.

survival-time data. See *st data*.

survivor function. Also known as the survivorship function and the survival function, the survivor function, $S(t)$, is 1) the probability of surviving beyond time t , or equivalently, 2) the probability that there is no failure event prior to t , 3) the proportion of the population surviving to time t , or equivalently, 4) the reverse cumulative distribution function of T , the time to the failure event: $S(t) = \Pr(T > t)$. Also see *hazard*.

thrashing. Subjects are said to thrash when they are censored and immediately reenter with different covariates.

time-varying covariates. Time-varying covariates appear in a survival model whose values vary over time. The values of the covariates vary, not the effect. For instance, in a proportional hazards model, the log hazard at time t might be $b \times \text{age}_t + c \times \text{treatment}_t$. Variable age might be time varying, meaning that as the subject ages, the value of age changes, which correspondingly causes the hazard to change. The effect b , however, remains constant.

Time-varying variables are either continuously varying or discretely varying.

In the continuously varying case, the value of the variable x at time t is $x_t = x_o + f(t)$, where $f()$ is some function and often is the identity function, so that $x_t = x_o + t$.

In the discretely varying case, the value of x changes at certain times and often in no particular pattern:

| <i>idvar</i> | <i>t0</i> | <i>t</i> | <i>bp</i> |
|--------------|-----------|----------|-----------|
| 1 | 0 | 5 | 150 |
| 1 | 5 | 7 | 130 |
| 1 | 7 | 9 | 135 |

In the above data, the value of bp is 150 over the period $(0, 5]$, then 130 over $(5, 7]$, and 135 over $(7, 9]$.

truncation, left-truncation, and right-truncation. In survival analysis, truncation occurs when subjects are observed only if their failure times fall within a certain observational period of a study. Censoring, on the other hand, occurs when subjects are observed for the whole duration of a study, but the exact times of their failures are not known; it is known only that their failures occurred within a certain time span.

Left-truncation occurs when subjects come under observation only if their failure times exceed some time t_l . It is only because they did not fail before t_l that we even knew about their existence. Left-truncation differs from left-censoring in that, in the censored case, we know that the subject failed before time t_l , but we just do not know exactly when.

Imagine a study of patient survival after surgery, where patients cannot enter the sample until they have had a post-surgical test. The patients' survival times will be left-truncated. This is a "delayed entry" problem, one common type of left-truncation.

Right-truncation occurs when subjects come under observation only if their failure times do not exceed some time t_r . Right-truncated data typically occur in registries. For example, a cancer registry includes only subjects who developed a cancer by a certain time, and thus survival data from this registry will be right-truncated.

type I error or false-positive result. The type I error of a test is the error of rejecting the null hypothesis when it is true. The probability of committing a type I error, significance level of a test, is often denoted as α in statistical literature. One traditionally used value for α is 5%. Also see *type II error* and *power*.

type II error or false-negative result. The type II error of a test is the error of not rejecting the null hypothesis when it is false. The probability of committing a type II error is often denoted as β in statistical literature. Commonly used values for β are 20% or 10%. Also see *type I error* and *power*.

under observation. A subject is under observation when failure events, should they occur, would be observed (and so recorded in the dataset). Being under observation does not mean that a subject is necessarily at risk. Subjects usually come under observation before they are at risk. The statistical concern is with periods when subjects are at risk but not under observation, even when the subject is (later) known not to have failed during the hiatus.

In such cases, since failure events would not have been observed, the subject necessarily had to survive the observational hiatus, and that leads to bias in statistical results unless the hiatus is accounted for properly.

Entry time and exit time record when a subject first and last comes under observation, between which there may be observational gaps, but usually there are not. There is only one entry time and one exit time for each subject. Often, entry time corresponds to analysis time $t = 0$, or before, and exit time corresponds to the time of failure.

Delayed entry means that the entry time occurred after $t = 0$.

Subject and author index

See the [combined subject index](#) and the [combined author index](#) in the *Glossary and Index*.