# Package 'tsriadditive'

### April 28, 2020

Title Two Stage Residual Inclusion Additive Hazards Estimator

Version 1.0.0
<b>Description</b> Additive hazards models with two stage residual inclusion method are fitted under either survival data or competing risks data. The estimator incorporates an instrumental variable and therefore can recover causal estimand in the presence of unmeasured confounding under some assumptions. A.Ying, R. Xu and J. Murphy. (2019) <doi:10.1002 sim.8071="">.</doi:10.1002>
<b>Depends</b> R (>= $3.5.0$ )
Imports survival
License LGPL (>= 2)
Encoding UTF-8
URL https://onlinelibrary.wiley.com/doi/abs/10.1002/sim.8071
LazyData true
RoxygenNote 6.1.1
NeedsCompilation no
Author Andrew Ying [aut, cre]
Maintainer Andrew Ying <aying9339@gmail.com></aying9339@gmail.com>
Repository CRAN
<b>Date/Publication</b> 2020-04-28 10:50:02 UTC
R topics documented:
plot.tsriadditive
Index

2 plot.tsriadditive

plot.tsriadditive	Plotting Predicted Survival Function or Cumulative Incidence Func-
	tion with Pointwise Confidence Intervals

#### **Description**

The function will plot the predicted survival function when fitting a survival model and the predicted cumulative incidence function when fitting a competing risks model. Corresponding pointwise confidence intervals at level alpha are also included.

#### Usage

```
## S3 method for class 'tsriadditive'
plot(x, newtreatment = NULL, newIV = NULL,
    newcovariates = NULL, alpha = 0.05, unit = "", ...)
```

#### Arguments

x the fitting object after fitting our model

newtreatment a new treatment value

newIV a new instrumental variable value

newcovariates a new observed covariates

alpha the confidence level 1 - alpha for confidence interval

unit the time unit we focus

the other arguments you want to put in the built-in plot function

#### Value

No return value, called for side effects

```
survtime <- rexp(100)
cause <- rbinom(100, 1, 0.7)
treatment <- rbinom(100, 1, 0.5)
IV <- rnorm(100)
covariates <- rnorm(100)
fit <- tsriadditive(survtime, cause, treatment, IV, covariates)
plot(fit, 1, 0, 0)</pre>
```

predict.tsriadditive 3

 $\begin{array}{ll} \textit{Predict method for Additive Hazards Model with Two Stage Residual} \\ \textit{Inclusion Method Fits} \end{array}$ 

#### **Description**

Predicted values based on tsriadditive object.

#### Usage

```
## S3 method for class 'tsriadditive'
predict(object, newtreatment = NULL,
   newIV = NULL, newcovariates = NULL, ...)
```

#### **Arguments**

object an object of class "tsriadditive", usually, a result of a call to tsriadditive.

newtreatment a new treatment value.

newIV a new instrumental variable value.

newcovariates a new observed covariates.

... further arguments passed to or from other methods.

#### Value

predict.tsriadditive produces a venctor of predictions based on new values. A list with the following components is returned:

newobsz the vector grouping newtreatment, new IV and newcovariates

score\_pred the predicted scores

hazard\_pred the predicted baseline hazards function

surival\_pred the predicted surival function

```
survtime <- rexp(100)
cause <- rbinom(100, 1, 0.7)
treatment <- rbinom(100, 1, 0.5)
IV <- rnorm(100)
covariates <- rnorm(100)
fit <- tsriadditive(survtime, cause, treatment, IV, covariates)
predict(fit, 1, 0, 0)</pre>
```

4 summary.tsriadditive

 ${\it summary.tsriadditive} \quad {\it Summarizing Additive Hazards Model with Two Stage Residual Inclusion Method Fits}$ 

#### Description

summary method for class "tsriadditive".

#### Usage

```
## S3 method for class 'tsriadditive'
summary(object, ...)
## S3 method for class 'summary.tsriadditive'
print(x, ...)
```

#### Arguments

object an object of class "tsriadditive", usually, a result of a call to tsriadditive.

... further arguments passed to or from other methods.

x an object of class "summary.tsriadditive", usually, a result of a call to summary.tsriadditive.

#### Value

print.summary.lm tries to be smart about formatting coefficients, an estimated variance covariance matrix of the coefficients, Z-values and the corresponding P-values

```
survtime <- rexp(100)
cause <- rbinom(100, 1, 0.7)
treatment <- rbinom(100, 1, 0.5)
IV <- rnorm(100)
covariates <- rnorm(100)
fit <- tsriadditive(survtime, cause, treatment, IV, covariates)
summary(fit)</pre>
```

tsriadditive 5

tsriadditive Fitting Additive Hazards Models with Two Stage Resid	sidual Inclusion
---	------------------

#### Description

tsriadditive is used to fit additive hazards models with two stage residual inclusion method.

#### Usage

```
tsriadditive(survtime, cause = NULL, treatment = NULL, IV = NULL,
  covariates = NULL)
```

#### **Arguments**

survtime the event time

cause the indicator records the cause. Default to all one. Zero means right censoring.

Greater than or equal to two means other cause.

treatment the treatment variable, can be null

IV the instrumental variable covariates all the observed confounders

#### Value

tsriadditive returns an object of class "tsriadditive". An object of class "tsriadditive" is a list containing the following components:

coef an estimate of the coefficients

baseline an estimate of the baseline hazards function

vcov an estimate of the variance covariance matrix of coef

byprod a byproduct, that will used by other functions

#### References

Ying, A., Xu, R. and Murphy, J. Two-Stage Residual Inclusion for Survival Data and Competing Risks - An Instrumental Variable Approach with Application to SEER- Medicare Linked Data. Statistics in Medicine, 38(10): 1775-1801, 2019.

```
survtime <- rexp(100)
cause <- rbinom(100, 1, 0.7)
treatment <- rbinom(100, 1, 0.5)
IV <- rnorm(100)
covariates <- rnorm(100)
fit <- tsriadditive(survtime, cause, treatment, IV, covariates)</pre>
```

## **Index**