

# Package ‘pec’

July 23, 2025

**Title** Prediction Error Curves for Risk Prediction Models in Survival Analysis

**Version** 2023.04.12

**Author** Thomas A. Gerds

**Description** Validation of risk predictions obtained from survival models and competing risk models based on censored data using inverse weighting and cross-validation. Most of the 'pec' functionality has been moved to 'riskRegression'.

**Depends** R (>= 2.9.0), prodlim (>= 1.4.9)

**Imports** foreach (>= 1.4.2), rms (>= 4.2-0), survival (>= 2.37-7), riskRegression (>= 2020.02.05), lava (>= 1.4.1), timereg (>= 1.8.9),

**Suggests** party, cmprsk (>= 2.2-7), rpart, Hmisc (>= 3.14-4)

**Enhances** randomForestSRC

**Maintainer** Thomas A. Gerds <tag@biostat.ku.dk>

**License** GPL (>= 2)

**RoxygenNote** 7.2.1

**NeedsCompilation** yes

**Repository** CRAN

**Date/Publication** 2023-04-11 12:10:02 UTC

## Contents

calPlot . . . . .	2
cindex . . . . .	6
cost . . . . .	12
coxboost . . . . .	13
crps . . . . .	14
GBSG2 . . . . .	15
ipcw . . . . .	16
Pbc3 . . . . .	18
pec . . . . .	20

pecCforest . . . . .	27
pecCtree . . . . .	28
pecRpart . . . . .	29
plot.calibrationPlot . . . . .	30
plot.pec . . . . .	30
plotPredictEventProb . . . . .	33
plotPredictSurvProb . . . . .	35
predictEventProb . . . . .	37
predictLifeYearsLost . . . . .	38
predictRestrictedMeanTime . . . . .	39
predictSurvProb . . . . .	42
print.pec . . . . .	44
R2 . . . . .	45
reclass . . . . .	47
resolvesplitMethod . . . . .	48
selectCox . . . . .	50
simCost . . . . .	51
Special . . . . .	51
threecity . . . . .	53

<b>Index</b>	<b>54</b>
--------------	-----------

---

calPlot	<i>Calibration plots for right censored data</i>
---------	--

---

## Description

Calibration plots for risk prediction models in right censored survival and competing risks data

## Usage

```
calPlot(
  object,
  time,
  formula,
  data,
  splitMethod = "none",
  B = 1,
  M,
  pseudo,
  type,
  showPseudo,
  pseudo.col = NULL,
  pseudo.pch = NULL,
  method = "nne",
  round = TRUE,
  bandwidth = NULL,
  q = 10,
```

```

bars = FALSE,
hanging = FALSE,
names = "quantiles",
showFrequencies = FALSE,
jack.density = 55,
plot = TRUE,
add = FALSE,
diag = !add,
legend = !add,
axes = !add,
xlim = c(0, 1),
ylim = c(0, 1),
xlab,
ylab,
col,
lwd,
lty,
pch,
cause = 1,
percent = TRUE,
giveToModel = NULL,
na.action = na.fail,
cores = 1,
verbose = FALSE,
cex = 1,
...
)

```

### Arguments

object	A named list of prediction models, where allowed entries are (1) R-objects for which a <a href="#">predictSurvProb</a> method exists (see details), (2) a call that evaluates to such an R-object (see examples), (3) a matrix with predicted probabilities having as many rows as data and as many columns as times. For cross-validation all objects in this list must include their call.
time	The evaluation time point at predicted event probabilities are plotted against pseudo-observed event status.
formula	A survival or event history formula. The left hand side is used to compute the expected event status. If formula is missing, try to extract a formula from the first element in object.
data	A data frame in which to validate the prediction models and to fit the censoring model. If data is missing, try to extract a data set from the first element in object.
splitMethod	Defines the internal validation design: none/noPlan: Assess the models in the give data, usually either in the same data where they are fitted, or in independent test data. BootCv: Bootstrap cross validation. The prediction models are trained on B bootstrap samples, that are either drawn with replacement of the same size as

	the original data or without replacement from data of the size M. The models are assessed in the observations that are NOT in the bootstrap sample.
B	The number of cross-validation steps.
M	The size of the subsamples for cross-validation.
pseudo	Logical. Determines the method for estimating expected event status: TRUE: Use average pseudo-values. FALSE: Use the product-limit estimate, i.e., apply the Kaplan-Meier method for right censored survival and the Aalen-Johansen method for right censored competing risks data.
type	Either "risk" or "survival".
showPseudo	If TRUE the pseudo-values are shown as dots on the plot (only when pseudo=TRUE).
pseudo.col	Colour for pseudo-values.
pseudo.pch	Dot type (see par) for pseudo-values.
method	The method for estimating the calibration curve(s): "nne": The expected event status is obtained in the nearest neighborhood around the predicted event probabilities. "quantile": The expected event status is obtained in groups defined by quantiles of the predicted event probabilities.
round	If TRUE predicted probabilities are rounded to two digits before smoothing. This may have a considerable effect on computing efficiency in large data sets.
bandwidth	The bandwidth for method="nne"
q	The number of quantiles for method="quantile" and bars=TRUE.
bars	If TRUE, use barplots to show calibration.
hanging	Barplots only. If TRUE, hang bars corresponding to observed frequencies at the value of the corresponding prediction.
names	Barplots only. Names argument passed to names.arg of barplot.
showFrequencies	Barplots only. If TRUE, show frequencies above the bars.
jack.density	Gray scale for pseudo-observations.
plot	If FALSE, do not plot the results, just return a plottable object.
add	If TRUE the line(s) are added to an existing plot.
diag	If FALSE no diagonal line is drawn.
legend	If FALSE no legend is drawn.
axes	If FALSE no axes are drawn.
xlim	Limits of x-axis.
ylim	Limits of y-axis.
xlab	Label for y-axis.
ylab	Label for x-axis.
col	Vector with colors, one for each element of object. Passed to <a href="#">lines</a> .
lwd	Vector with line widths, one for each element of object. Passed to <a href="#">lines</a> .

lty	lwd Vector with line style, one for each element of object. Passed to <a href="#">lines</a> .
pch	Passed to <a href="#">points</a> .
cause	For competing risks models, the cause of failure or event of interest
percent	If TRUE axes labels are multiplied by 100 and thus interpretable on a percent scale.
giveToModel	List of with exactly one entry for each entry in object. Each entry names parts of the value of the fitted models that should be extracted and added to the value.
na.action	Passed to <a href="#">model.frame</a>
cores	Number of cores for parallel computing. Passed as value of argument <code>mc.cores</code> to <a href="#">mclapply</a> .
verbose	if TRUE report details of the progress, e.g. count the steps in cross-validation.
cex	Default cex used for legend and labels.
...	Used to control the subroutines: plot, axis, lines, barplot, legend. See <a href="#">SmartControl</a> .

### Details

For method "nne" the optimal bandwidth with respect to is obtained with the function [dpik](#) from the package KernSmooth for a box kernel function.

### Value

list with elements: time, pseudoFrame and bandwidth (NULL for method quantile).

### Author(s)

Thomas Alexander Gerds <tag@biostat.ku.dk>

### Examples

```
library(prodlm)
library(lava)
library(riskRegression)
library(survival)
# survival
dlearn <- SimSurv(40)
dval <- SimSurv(100)
f <- coxph(Surv(time,status)~X1+X2,data=dlearn,x=TRUE,y=TRUE)
cf=calPlot(f,time=3,data=dval)
print(cf)
plot(cf)

g <- coxph(Surv(time,status)~X2,data=dlearn,x=TRUE,y=TRUE)
cf2=calPlot(list("Cox regression X1+X2"=f,"Cox regression X2"=g),
  time=3,
  type="risk",
  data=dval)
print(cf2)
plot(cf2)
```

```

calPlot(f,time=3,data=dval,type="survival")
calPlot(f,time=3,data=dval,bars=TRUE,pseudo=FALSE)
calPlot(f,time=3,data=dval,bars=TRUE,type="risk",pseudo=FALSE)

## show a red line which follows the hanging bars
calPlot(f,time=3,data=dval,bars=TRUE,hanging=TRUE)
a <- calPlot(f,time=3,data=dval,bars=TRUE,hanging=TRUE,abline.col=NULL)
lines(c(0,1,ceiling(a$xcord)),
      c(a$offset[1],a$offset,a$offset[length(a$offset)]),
      col=2,lwd=5,type="s")

calPlot(f,time=3,data=dval,bars=TRUE,type="risk",hanging=TRUE)

set.seed(13)
m <- crModel()
regression(m, from = "X1", to = "eventtime1") <- 1
regression(m, from = "X2", to = "eventtime1") <- 1
m <- addvar(m,c("X3","X4","X5"))
distribution(m, "X1") <- binomial.lvm()
distribution(m, "X4") <- binomial.lvm()
d1 <- sim(m,100)
d2 <- sim(m,100)
csc <- CSC(Hist(time,event)~X1+X2+X3+X4+X5,data=d1)
fgr <- FGR(Hist(time,event)~X1+X2+X3+X4+X5,data=d1,cause=1)
if ((requireNamespace("cmprsk",quietly=TRUE))) {
  predict.crr <- cmprsk::predict.crr
  cf3=calPlot(list("Cause-specific Cox"=csc,"Fine-Gray"=fgr),
              time=5,
              legend.x=-0.3,
              legend.y=1.35,
              ylab="Observed event status",
              legend.legend=c("Cause-specific Cox regression","Fine-Gray regression"),
              legend.xpd=NA)
  print(cf3)
  plot(cf3)

  b1 <- calPlot(list("Fine-Gray"=fgr),time=5,bars=TRUE,hanging=FALSE)
  print(b1)
  plot(b1)

  calPlot(fgr,time=5,bars=TRUE,hanging=TRUE)
}

```

## Description

In survival analysis, a pair of patients is called concordant if the risk of the event predicted by a model is lower for the patient who experiences the event at a later timepoint. The concordance

probability (C-index) is the frequency of concordant pairs among all pairs of subjects. It can be used to measure and compare the discriminative power of a risk prediction models. The function provides an inverse of the probability of censoring weighed estimate of the concordance probability to adjust for right censoring. Cross-validation based on bootstrap resampling or bootstrap subsampling can be applied to assess and compare the discriminative power of various regression modelling strategies on the same set of data.

## Usage

```
cindex(  
  object,  
  formula,  
  data,  
  eval.times,  
  pred.times,  
  cause,  
  lyl = FALSE,  
  cens.model = "marginal",  
  ipcw.refit = FALSE,  
  ipcw.args = NULL,  
  ipcw.limit,  
  tiedPredictionsIn = TRUE,  
  tiedOutcomeIn = TRUE,  
  tiedMatchIn = TRUE,  
  splitMethod = "noPlan",  
  B,  
  M,  
  model.args = NULL,  
  model.parms = NULL,  
  keep.models = FALSE,  
  keep.residuals = FALSE,  
  keep.pvalues = FALSE,  
  keep.weights = FALSE,  
  keep.index = FALSE,  
  keep.matrix = FALSE,  
  multiSplitTest = FALSE,  
  testTimes,  
  confInt = FALSE,  
  confLevel = 0.95,  
  verbose = TRUE,  
  savePath = NULL,  
  slaveseed = NULL,  
  na.action = na.fail,  
  ...  
)
```

**Arguments**

<code>object</code>	A named list of prediction models, where allowed entries are (1) R-objects for which a <code>predictSurvProb</code> method exists (see details), (2) a <code>call</code> that evaluates to such an R-object (see examples), (3) a matrix with predicted probabilities having as many rows as data and as many columns as times. For cross-validation all objects in this list must include their <code>call</code> .
<code>formula</code>	A survival formula. The left hand side is used to find the status response variable in data. For right censored data, the right hand side of the formula is used to specify conditional censoring models. For example, set <code>Surv(time, status)~x1+x2</code> and <code>cens.model="cox"</code> . Then the weights are based on a Cox regression model for the censoring times with predictors <code>x1</code> and <code>x2</code> . Note that the usual coding is assumed: <code>status=0</code> for censored times and that each variable name that appears in formula must be the column name in data. If there are no covariates, i.e. <code>formula=Surv(time,status)~1</code> the <code>cens.model</code> is coerced to "marginal" and the Kaplan-Meier estimator for the censoring times is used to calculate the weights. If formula is missing, try to extract a formula from the first element in <code>object</code> .
<code>data</code>	A data frame in which to validate the prediction models and to fit the censoring model. If data is missing, try to extract a data set from the first element in <code>object</code> .
<code>eval.times</code>	A vector of timepoints for evaluating the discriminative ability. At each timepoint the c-index is computed using only those pairs where one of the event times is known to be earlier than this timepoint. If <code>eval.times</code> is missing then the largest uncensored event time is used.
<code>pred.times</code>	A vector of timepoints for evaluating the prediction models. This should either be exactly one timepoint used for all <code>eval.times</code> , or be as long as <code>eval.times</code> , in which case the predicted order of risk for the <code>j</code> th entry of <code>eval.times</code> is based on the <code>j</code> th entry of <code>pred.times</code> corresponding
<code>cause</code>	For competing risks, the event of interest. Defaults to the first state of the response, which is obtained by evaluating the left hand side of formula in data.
<code>lyl</code>	If TRUE rank subjects according to predicted life-years-lost (See Andersen due to this cause instead of predicted risk.
<code>cens.model</code>	Method for estimating inverse probability of censoring weights: <code>cox</code> : A semi-parametric Cox proportional hazard model is fitted to the censoring times <code>marginal</code> : The Kaplan-Meier estimator for the censoring times <code>nonpar</code> : Nonparametric extension of the Kaplan-Meier for the censoring times using symmetric nearest neighborhoods – available for arbitrary many strata variables on the right hand side of argument formula but at most one continuous variable. See the documentation of the functions <code>prodlim</code> and <code>neighborhood</code> from the <code>prodlim</code> package. <code>aalen</code> : The nonparametric Aalen additive model fitted to the censoring times. Requires the <code>timereg</code> package maintained by Thomas Scheike.
<code>ipcw.refit</code>	If TRUE the inverse probability of censoring weights are estimated separately in each training set during cross-validation.



<code>ipcw.args</code>	List of arguments passed to function specified by argument <code>cens.model</code> .
<code>ipcw.limit</code>	Value between 0 and 1 (but not equal to 0!) used to cut for small weights in order to stabilize the estimate at late times where few individuals are observed.
<code>tiedPredictionsIn</code>	If FALSE pairs with identical predictions are excluded, unless also the event times are identical and uncensored and <code>tiedMatchIn</code> is set to TRUE.
<code>tiedOutcomeIn</code>	If TRUE pairs with identical and uncensored event times are excluded, unless also the predictions are identical and <code>tiedMatchIn</code> is set to TRUE.
<code>tiedMatchIn</code>	If TRUE then pairs with identical predictions and identical and uncensored event times are counted as concordant pairs.
<code>splitMethod</code>	Defines the internal validation design: none/noPlan: Assess the models in the given data, usually either in the same data where they are fitted, or in independent test data. BootCv: Bootstrap cross validation. The prediction models are trained on B bootstrap samples, that are either drawn with replacement of the same size as the original data or without replacement from data of the size M. The models are assessed in the observations that are NOT in the bootstrap sample. Boot632: Linear combination of AppCindex and OutOfBagCindex using the constant weight .632.
<code>B</code>	Number of bootstrap samples. The default depends on argument <code>splitMethod</code> . When <code>splitMethod</code> in <code>c("BootCv", "Boot632")</code> the default is 100. For <code>splitMethod="none"</code> B is the number of bootstrap simulations e.g. to obtain bootstrap confidence limits – default is 0.
<code>M</code>	The size of the bootstrap samples for resampling without replacement. Ignored for resampling with replacement.
<code>model.args</code>	List of extra arguments that can be passed to the <code>predictSurvProb</code> methods. The list must have an entry for each entry in object.
<code>model.parms</code>	Experimental. List of with exactly one entry for each entry in object. Each entry names parts of the value of the fitted models that should be extracted and added to the value.
<code>keep.models</code>	Logical. If TRUE keep the models in object. Since fitted models can be large objects the default is FALSE.
<code>keep.residuals</code>	Experimental.
<code>keep.pvalues</code>	Experimental.
<code>keep.weights</code>	Experimental.
<code>keep.index</code>	Logical. If FALSE remove the bootstrap or cross-validation index from the output list which otherwise is included in the method part of the output list.
<code>keep.matrix</code>	Logical. If TRUE add all B prediction error curves from bootstrapping or cross-validation to the output.
<code>multiSplitTest</code>	Experimental.
<code>testTimes</code>	A vector of time points for testing differences between models in the time-point specific Brier scores.
<code>confInt</code>	Experimental.

<code>confLevel</code>	Experimental.
<code>verbose</code>	if TRUE report details of the progress, e.g. count the steps in cross-validation.
<code>savePath</code>	Place in your filesystem (directory) where training models fitted during cross-validation are saved. If missing training models are not saved.
<code>slaveseed</code>	Vector of seeds, as long as B, to be given to the slaves in parallel computing.
<code>na.action</code>	Passed immediately to <code>model.frame</code> . Defaults to <code>na.fail</code> . If set otherwise most prediction models will not work.
<code>...</code>	Not used.

### Details

Pairs with identical observed times, where one is uncensored and one is censored, are always considered usable (independent of the value of `tiedOutcomeIn`), as it can be assumed that the event occurs at a later timepoint for the censored observation.

For uncensored response the result equals the one obtained with the functions `rcorr.cens` and `rcorrcens` from the `Hmisc` package (see examples).

### Value

Estimates of the C-index.

### Author(s)

Thomas A Gerds <tag@biostat.ku.dk>

### References

TA Gerds, MW Kattan, M Schumacher, and C Yu. Estimating a time-dependent concordance index for survival prediction models with covariate dependent censoring. *Statistics in Medicine*, Ahead of print:to appear, 2013. DOI = 10.1002/sim.5681

Wolbers, M and Koller, MT and Witteman, JCM and Gerds, TA (2013) Concordance for prognostic models with competing risks Research report 13/3. Department of Biostatistics, University of Copenhagen

Andersen, PK (2012) A note on the decomposition of number of life years lost according to causes of death Research report 12/2. Department of Biostatistics, University of Copenhagen

Paul Blanche, Michael W Kattan, and Thomas A Gerds. The c-index is not proper for the evaluation of-year predicted risks. *Biostatistics*, 20(2): 347–357, 2018.

### Examples

```
# simulate data based on Weibull regression
library(prodlm)
set.seed(13)
dat <- SimSurv(100)
# fit three different Cox models and a random survival forest
# note: low number of trees for the purpose of illustration
library(survival)
```

```

cox12 <- coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE)
cox1 <- coxph(Surv(time,status)~X1,data=dat,x=TRUE,y=TRUE)
cox2 <- coxph(Surv(time,status)~X2,data=dat,x=TRUE,y=TRUE)
#
# compute the apparent estimate of the C-index at a single time point
#
A1 <- pec::cindex(list("Cox X1"=cox1),
  formula=Surv(time,status)~X1+X2,
  data=dat,
  eval.times=10)
#
# compute the apparent estimate of the C-index at different time points
#
ApparrentCindex <- pec::cindex(list("Cox X1"=cox1,
  "Cox X2"=cox2,
  "Cox X1+X2"=cox12),
  formula=Surv(time,status)~X1+X2,
  data=dat,
  eval.times=seq(1,15,1))
print(ApparrentCindex)
plot(ApparrentCindex)
#
# compute the bootstrap-crossvalidation estimate of
# the C-index at different time points
#
set.seed(142)
bcvCindex <- pec::cindex(list("Cox X1"=cox1,
  "Cox X2"=cox2,
  "Cox X1+X2"=cox12),
  formula=Surv(time,status)~X1+X2,
  data=dat,
  splitMethod="bootcv",
  B=5,
  eval.times=seq(1,15,1))
print(bcvCindex)
plot(bcvCindex)
# for uncensored data the results are the same
# as those obtained with the function rcorr.cens from Hmisc

set.seed(16)
dat <- SimSurv(30)
dat$status=1
fit12 <- coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE)
fit1 <- coxph(Surv(time,status)~X1,data=dat,x=TRUE,y=TRUE)
fit2 <- coxph(Surv(time,status)~X2,data=dat,x=TRUE,y=TRUE)
Cpec <- pec::cindex(list("Cox X1+X2"=fit12,"Cox X1"=fit1,"Cox X2"=fit2),
  formula=Surv(time,status)~1,
  data=dat)
p1 <- predictSurvProb(fit1,newdata=dat,times=10)
p2 <- predictSurvProb(fit2,newdata=dat,times=10)
p12 <- predictSurvProb(fit12,newdata=dat,times=10)
if (requireNamespace("Hmisc",quietly=TRUE)){
  library(Hmisc)

```

```

harrelC1 <- rcorr.cens(p1,with(dat,Surv(time,status)))
harrelC2 <- rcorr.cens(p2,with(dat,Surv(time,status)))
harrelC12 <- rcorr.cens(p12,with(dat,Surv(time,status)))
harrelC1[["C Index"]]==Cpec$AppCindex[["Cox.X1"]]
harrelC2[["C Index"]]==Cpec$AppCindex[["Cox.X2"]]
harrelC12[["C Index"]]==Cpec$AppCindex[["Cox.X1.X2"]]
}
#
# competing risks
#
library(riskRegression)
library(prodlim)
set.seed(30)
dcr.learn <- SimCompRisk(30)
dcr.val <- SimCompRisk(30)
pec::cindex(CSC(Hist(time,event)~X1+X2,data=dcr.learn),data=dcr.val)
fit <- CSC(Hist(time,event)~X1+X2,data=dcr.learn)
cif <- predictRisk(fit,newdata=dcr.val,times=3,cause=1)
pec::cindex(list(fit),data=dcr.val,times=3)

```

cost

*Copenhagen Stroke Study*

## Description

This data set contains a subset of the data from the Copenhagen stroke study.

## Format

This data frame contains the observations of 518 stroke patients :

**age** Age of the patients in years.

**sex** A factor with two levels female and male.

**hypTen** Hypertension, a factor with two levels no and yes.

**ihd** History of ischemic heart disease at admission, a factor with two levels no and yes.

**prevStroke** History of previous strokes before admission, a factor with two levels no and yes.

**othDisease** History of other disabling diseases (e.g. severe dementia), a factor with two levels no and yes.

**alcohol** Daily alcohol consumption, a factor with two levels no and yes.

**diabetes** Diabetes mellitus status indicating if the glucose level was higher than 11 mmol/L, a factor with two levels no and yes.

**smoke** Daily smoking status, a factor with two levels no and yes.

**atrialFib** Atrial fibrillation, a factor with two levels no and yes.

**hemor** Hemorrhage (stroke subtype), a factor with two levels no (infarction) and yes (hemorrhage).

**strokeScore** Scandinavian stroke score at admission to the hospital. Ranges from 0 (worst) to 58 (best).

**cholest** Cholesterol level

**time** Survival time (in days).

**status** Status (0: censored, 1: event).

## References

Joergensen HS, Nakayama H, Reith J, Raaschou HO, and Olsen TS. Acute stroke with atrial fibrillation. The Copenhagen Stroke Study. *Stroke*, 27(10):1765-9, 1996.

Mogensen UB, Ishwaran H, and Gerds TA. Evaluating random forests for survival analysis using prediction error curves. Technical Report 8, University of Copenhagen, Department of Biostatistics, 2010.

---

coxboost

*Formula interface for function CoxBoost of package CoxBoost.*


---

## Description

Formula interface for function CoxBoost of package CoxBoost.

## Usage

```
coxboost(formula, data, cv = TRUE, cause = 1, penalty, ...)
```

## Arguments

formula	An event-history formula for competing risks of the form <code>Hist(time,status)~sex+age</code> where <code>status</code> defines competing events and right censored data. The code for right censored can be controlled with argument <code>cens.code</code> , see man page the function <a href="#">Hist</a> .
data	A <code>data.frame</code> in which the variables of formula are defined.
cv	If TRUE perform cross-validation to optimize the parameter <code>stepno</code> . This calls the function <code>cv.CoxBoost</code> whose arguments are prefix controlled, that is <code>cv.K=7</code> sets the argument <code>K</code> of <code>cv.CoxBoost</code> to 7. If FALSE use <code>stepno</code> .
cause	The cause of interest in competing risk models.
penalty	See <code>CoxBoost</code> .
...	Arguments passed to either <code>CoxBoost</code> via <code>CoxBoost.arg</code> or to <code>cv.CoxBoost</code> via <code>cv.CoxBoost.arg</code> .

## Details

See `CoxBoost`.

**Value**

See CoxBoost.

**Author(s)**

Thomas Alexander Gerds <tag@biostat.ku.dk>

**References**

See CoxBoost.

**See Also**

See CoxBoost.

---

crps

*Summarizing prediction error curves*


---

**Description**

Computes the cumulative prediction error curves, aka integrated Brier scores, in ranges of time.

**Usage**

```
crps(object, models, what, times, start)
```

**Arguments**

object	An object with estimated prediction error curves obtained with the function <a href="#">pec</a>
models	Which models in object\$models should be considered.
what	The name of the entry in x to be cumulated. Defaults to PredErr Other choices are AppErr, BootCvErr, Boot632, Boot632plus.
times	Time points at which the integration of the prediction error curve stops.
start	The time point at which the integration of the prediction error curve is started.

**Details**

The cumulative prediction error (continuous ranked probability score) is defined as the area under the prediction error curve, hence the alias name, ibs, which is short for integrated Brier score.

**Value**

A matrix with a column for the crps (ibs) at every requested time point and a row for each model

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

## References

E. Graf et al. (1999), Assessment and comparison of prognostic classification schemes for survival data. *Statistics in Medicine*, vol 18, pp= 2529–2545.

Gerds TA, Cai T & Schumacher M (2008) The performance of risk prediction models *Biometrical Journal*, 50(4), 457–479

## See Also

[pec](#)

## Examples

```
set.seed(18713)
library(prodlim)
library(survival)
dat=SimSurv(100)
pmodel=coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE)
perror=pec(list(Cox=pmodel),Hist(time,status)~1,data=dat)

## cumulative prediction error
crps(perror,times=1) # between min time and 1
## same thing:
ibs(perror,times=1) # between min time and 1
crps(perror,times=1,start=0) # between 0 and 1
crps(perror,times=seq(0,1,.2),start=0) # between 0 and seq(0,1,.2)
```

---

GBSG2

*German Breast Cancer Study Group 2*

---

## Description

A data frame containing the observations from the GBSG2 study.

## Format

This data frame contains the observations of 686 women:

**horTh** hormonal therapy, a factor at two levels no and yes.

**age** of the patients in years.

**menostat** menopausal status, a factor at two levels pre (premenopausal) and post (postmenopausal).

**tsize** tumor size (in mm).

**tgrade** tumor grade, a ordered factor at levels I < II < III.

**pnodes** number of positive nodes.

**progrec** progesterone receptor (in fmol).

**estrec** estrogen receptor (in fmol).  
**time** recurrence free survival time (in days).  
**cens** censoring indicator (0- censored, 1- event).

## References

M. Schumacher, G. Basert, H. Bojar, K. Huebner, M. Olschewski, W. Sauerbrei, C. Schmoor, C. Beyerle, R.L.A. Neumann and H.F. Rauschecker for the German Breast Cancer Study Group (1994), Randomized  $2 \times 2$  trial evaluating hormonal treatment and the duration of chemotherapy in node-positive breast cancer patients. *Journal of Clinical Oncology*, **12**, 2086–2093.

---

ipcw

*Estimation of censoring probabilities*


---

## Description

This function is used internally by the function pec to obtain inverse of the probability of censoring weights.

## Usage

```
ipcw(
  formula,
  data,
  method,
  args,
  times,
  subjectTimes,
  subjectTimesLag = 1,
  what
)
```

## Arguments

formula	A survival formula like, $\text{Surv}(\text{time}, \text{status}) \sim 1$ , where as usual $\text{status}=0$ means censored. The status variable is internally reversed for estimation of censoring rather than survival probabilities. Some of the available models (see argument model) will use predictors on the right hand side of the formula.
data	The data used for fitting the censoring model
method	Censoring model used for estimation of the (conditional) censoring distribution.
args	A list of arguments which is passed to method
times	For what="IPCW.times" a vector of times at which to compute the probabilities of not being censored.
subjectTimes	For what="IPCW.subjectTimes" a vector of individual times at which the probabilities of not being censored are computed.



subjectTimesLag	If equal to 1 then obtain $G(T_i X_i)$ , if equal to 0 estimate the conditional censoring distribution at the subjectTimes, i.e. $(G(T_i X_i))$ .
what	Decide about what to do: If equal to "IPCW.times" then weights are estimated at given times. If equal to "IPCW.subjectTimes" then weights are estimated at individual subjectTimes. If missing then produce both.

## Details

Inverse of the probability of censoring weights (IPCW) usually refer to the probabilities of not being censored at certain time points. These probabilities are also the values of the conditional survival function of the censoring time given covariates. The function `ipcw` estimates the conditional survival function of the censoring times and derives the weights.

IMPORTANT: the data set should be ordered, `order(time, -status)` in order to get the values `IPCW.subjectTimes` in the right order for some choices of method.

## Value

times	The times at which weights are estimated
IPCW.times	Estimated weights at times
IPCW.subjectTimes	Estimated weights at individual time values subjectTimes
fit	The fitted censoring model
method	The method for modelling the censoring distribution
call	The call

## Author(s)

Thomas A. Gerds <tag@biostat.ku.dk>

## See Also

[pec](#)

## Examples

```
library(prodlim)
library(rms)
library(survival)
dat=SimSurv(30)

dat <- dat[order(dat$time),]

# using the marginal Kaplan-Meier for the censoring times

WKM=ipcw(Hist(time,status)~X2,
  data=dat,
  method="marginal",
  times=sort(unique(dat$time)),
```

```

    subjectTimes=dat$time)
plot(WKM$fit)
WKM$fit

# using the Cox model for the censoring times given X2
library(survival)
WCox=ipcw(Hist(time=time,event=status)~X2,
  data=dat,
  method="cox",
  times=sort(unique(dat$time)),
  subjectTimes=dat$time)
WCox$fit

plot(WKM$fit)
lines(sort(unique(dat$time)),
  1-WCox$IPCW.times[1,],
  type="l",
  col=2,
  lty=3,
  lwd=3)
lines(sort(unique(dat$time)),
  1-WCox$IPCW.times[5,],
  type="l",
  col=3,
  lty=3,
  lwd=3)

# using the stratified Kaplan-Meier
# for the censoring times given X2

WKM2=ipcw(Hist(time,status)~X2,
  data=dat,
  method="nonpar",
  times=sort(unique(dat$time)),
  subjectTimes=dat$time)
plot(WKM2$fit,add=FALSE)

```

---

Pbc3

---

*Pbc3 data*


---

## Description

PBC3 was a multi-centre randomized clinical trial conducted in six European hospitals. Between 1 Jan. 1983 and 1 Jan. 1987, 349 patients with the liver disease primary biliary cirrhosis (PBC) were randomized to either treatment with Cyclosporin A (CyA, 176 patients) or placebo (173 patients). The purpose of the trial was to study the effect of treatment on the survival time. However, during the course of the trial an increased use of liver transplantation for patients with this disease made the investigators redefine the main response variable to be time to “failure of medical treatment”

defined as either death or liver transplantation. Patients were then followed from randomization until treatment failure, drop-out or 1 Jan, 1989; 61 patients died (CyA: 30, placebo: 31), another 29 were transplanted (CyA: 14, placebo: 15) and 4 patients were lost to follow-up before 1 Jan. 1989. At entry a number of clinical, biochemical and histological variables, including serum bilirubin, serum albumin, sex, age were recorded.

### Format

A data frame with 349 observations on the following 15 variables.

**ptno** patient identification

**unit** hospital (1: Hvidovre, 2: London, 3: Copenhagen, 4: Barcelona, 5: Munich, 6: Lyon)

**tment** treatment (0: placebo, 1: CyA)

**sex** (1: males, 0: females)

**age** age in years

**stage** histological stage (1, 2, 3, 4)

**gibled** previous gastrointestinal bleeding (1: yes, 0: no)

**crea** creatinine (micromoles/L)

**alb** albumin (g/L)

**bili** bilirubin (micromoles/L)

**alkph** alkaline phosphatase (IU/L)

**asptr** aspartate transaminase (IU/L)

**weight** body weight (kg)

**days** observation time (days)

**status** status at observation time (0: censored, 1: liver transplantation, 2 : dead)

### Source

Andersen and Skovgaard. Regression with linear predictors.

### References

Andersen and Skovgaard. Regression with linear predictors. Springer, 2010.

### Examples

```
data(Pbc3)
```

---

 pec

---

*Prediction error curves*


---

## Description

Evaluating the performance of risk prediction models in survival analysis. The Brier score is a weighted average of the squared distances between the observed survival status and the predicted survival probability of a model. Roughly the weights correspond to the probabilities of not being censored. The weights can be estimated depend on covariates. Prediction error curves are obtained when the Brier score is followed over time. Cross-validation based on bootstrap resampling or bootstrap subsampling can be applied to assess and compare the predictive power of various regression modelling strategies on the same set of data.

## Usage

```
pec(
  object,
  formula,
  data,
  traindata,
  times,
  cause,
  start,
  maxtime,
  exact = TRUE,
  exactness = 100,
  fillChar = NA,
  cens.model = "cox",
  ipcw.refit = FALSE,
  ipcw.args = NULL,
  splitMethod = "none",
  B,
  M,
  reference = TRUE,
  model.args = NULL,
  model.parms = NULL,
  keep.index = FALSE,
  keep.matrix = FALSE,
  keep.models = FALSE,
  keep.residuals = FALSE,
  keep.pvalues = FALSE,
  noinf.permute = FALSE,
  multiSplitTest = FALSE,
  testIBS,
  testTimes,
  confInt = FALSE,
  confLevel = 0.95,
```

```

    verbose = TRUE,
    savePath = NULL,
    slaveseed = NULL,
    na.action = na.fail,
    ...
)

```

## Arguments

object	A named list of prediction models, where allowed entries are (1) R-objects for which a <a href="#">predictSurvProb</a> method exists (see details), (2) a call that evaluates to such an R-object (see examples), (3) a matrix with predicted probabilities having as many rows as data and as many columns as times. For cross-validation all objects in this list must include their call.
formula	A survival formula as obtained either with <code>prodlim::Hist</code> or <code>survival::Surv</code> . The left hand side is used to find the status response variable in data. For right censored data, the right hand side of the formula is used to specify conditional censoring models. For example, set <code>Surv(time,status)~x1+x2</code> and <code>cens.model="cox"</code> . Then the weights are based on a Cox regression model for the censoring times with predictors <code>x1</code> and <code>x2</code> . Note that the usual coding is assumed: <code>status=0</code> for censored times and that each variable name that appears in formula must be the column name in data. If there are no covariates, i.e. <code>formula=Surv(time,status)~1</code> the <code>cens.model</code> is coerced to "marginal" and the Kaplan-Meier estimator for the censoring times is used to calculate the weights. If formula is missing, try to extract a formula from the first element in object.
data	A data frame in which to validate the prediction models and to fit the censoring model. If data is missing, try to extract a data set from the first element in object.
traindata	A data frame in which the models are trained. This argument is used only in the absence of crossvalidation, in which case it is passed to the <code>predictHandler</code> function <code>predictSurvProb</code>
times	A vector of time points. At each time point the prediction error curves are estimated. If <code>exact==TRUE</code> the times are merged with all the unique values of the response variable. If times is missing and <code>exact==TRUE</code> all the unique values of the response variable are used. If missing and <code>exact==FALSE</code> use a equidistant grid of values between <code>start</code> and <code>maxtime</code> . The distance is determined by <code>exactness</code> .
cause	For competing risks, the event of interest. Defaults to the first state of the response, which is obtained by evaluating the left hand side of formula in data.
start	Minimal time for estimating the prediction error curves. If missing and formula defines a <code>Surv</code> or <code>Hist</code> object then <code>start</code> defaults to 0, otherwise to the smallest observed value of the response variable. <code>start</code> is ignored if times are given.
maxtime	Maximal time for estimating the prediction error curves. If missing the largest value of the response variable is used.

<code>exact</code>	Logical. If TRUE estimate the prediction error curves at all the unique values of the response variable. If times are given and <code>exact=TRUE</code> then the times are merged with the unique values of the response variable.
<code>exactness</code>	An integer that determines how many equidistant gridpoints are used between start and maxtime. The default is 100.
<code>fillChar</code>	Symbol used to fill-in places where the values of the prediction error curves are not available. The default is NA.
<code>cens.model</code>	Method for estimating inverse probability of censoring weights: cox: A semi-parametric Cox proportional hazard model is fitted to the censoring times marginal: The Kaplan-Meier estimator for the censoring times nonpar: Nonparametric extension of the Kaplan-Meier for the censoring times using symmetric nearest neighborhoods – available for arbitrary many strata variables on the right hand side of argument formula but at most one continuous variable. See the documentation of the functions <code>prodlm</code> and <code>neighborhood</code> from the <code>prodlm</code> package. aalen: The nonparametric Aalen additive model fitted to the censoring times. Requires the <code>timereg</code> package.
<code>ipcw.refit</code>	If TRUE the inverse probability of censoring weights are estimated separately in each training set during cross-validation.
<code>ipcw.args</code>	List of arguments passed to function specified by argument <code>cens.model</code> .
<code>splitMethod</code>	SplitMethod for estimating the prediction error curves. none/noPlan: Assess the models in the same data where they are fitted. boot: DEPRECATED. cvK: K-fold cross-validation, i.e. <code>cv10</code> for 10-fold cross-validation. After splitting the data in K subsets, the prediction models (ie those specified in <code>object</code> ) are evaluated on the data omitting the Kth subset (training step). The prediction error is estimated with the Kth subset (validation step). The random splitting is repeated B times and the estimated prediction error curves are obtained by averaging. BootCv: Bootstrap cross validation. The prediction models are trained on B bootstrap samples, that are either drawn with replacement of the same size as the original data or without replacement from data of the size M. The models are assessed in the observations that are NOT in the bootstrap sample. Boot632: Linear combination of <code>AppErr</code> and <code>BootCvErr</code> using the constant weight .632. Boot632plus: Linear combination of <code>AppErr</code> and <code>BootCv</code> using weights dependent on how the models perform in permuted data. loocv: Leave one out cross-validation. NoInf: Assess the models in permuted data.
<code>B</code>	Number of bootstrap samples. The default depends on argument <code>splitMethod</code> . When <code>splitMethod</code> in <code>c("BootCv", "Boot632", "Boot632plus")</code> the default is 100. For <code>splitMethod="cvK"</code> B is the number of cross-validation cycles, and – default is 1. For <code>splitMethod="none"</code> B is the number of bootstrap simulations e.g. to obtain bootstrap confidence limits – default is 0.

M	The size of the bootstrap samples for resampling without replacement. Ignored for resampling with replacement.
reference	Logical. If TRUE add the marginal Kaplan-Meier prediction model as a reference to the list of models.
model.args	List of extra arguments that can be passed to the predictSurvProb methods. The list must have an entry for each entry in object.
model.parms	Experimental. List of with exactly one entry for each entry in object. Each entry names parts of the value of the fitted models that should be extracted and added to the value.
keep.index	Logical. If FALSE remove the bootstrap or cross-validation index from the output list which otherwise is included in the splitMethod part of the output list.
keep.matrix	Logical. If TRUE add all B prediction error curves from bootstrapping or cross-validation to the output.
keep.models	Logical. If TRUE keep the models in object. Since fitted models can be large objects the default is FALSE.
keep.residuals	Logical. If TRUE keep the patient individual residuals at testTimes.
keep.pvalues	For multiSplitTest. If TRUE keep the pvalues from the single splits.
noinf.permute	If TRUE the noinformation error is approximated using permutation.
multiSplitTest	If TRUE the test proposed by van de Wiel et al. (2009) is applied. Requires subsampling bootstrap cross-validation, i.e. that splitMethod equals bootcv and that M is specified.
testIBS	A range of time points for testing differences between models in the integrated Brier scores.
testTimes	A vector of time points for testing differences between models in the time-point specific Brier scores.
confInt	Experimental.
confLevel	Experimental.
verbose	if TRUE report details of the progress, e.g. count the steps in cross-validation.
savePath	Place in your file system (i.e., a directory on your computer) where training models fitted during cross-validation are saved. If missing training models are not saved.
slaveseed	Vector of seeds, as long as B, to be given to the slaves in parallel computing.
na.action	Passed immediately to model.frame. Defaults to na.fail. If set otherwise most prediction models will not work.
...	Not used.

## Details

Note that package riskRegression provides very similar functionality (and much more) but not yet every feature of pec.

Missing data in the response or in the input matrix cause a failure.

The status of the continuous response variable at cutpoints (`times`), ie `status=1` if the response value exceeds the cutpoint and `status=0` otherwise, is compared to predicted event status probabilities

which are provided by the prediction models on the basis of covariates. The comparison is done with the Brier score: the quadratic difference between 0-1 response status and predicted probability.

There are two different sources for bias when estimating prediction error in right censored survival problems: censoring and high flexibility of the prediction model. The first is controlled by inverse probability of censoring weighting, the second can be controlled by special Monte Carlo simulation. In each step, the resampling procedures reevaluate the prediction model. Technically this is done by replacing the argument `object$call$data` by the current subset or bootstrap sample of the full data.

For each prediction model there must be a `predictSurvProb` method: for example, to assess a prediction model which evaluates to a `myclass` object one defines a function called `predictSurvProb.myclass` with arguments `object`, `newdata`, `cutpoints`, ...

Such a function takes the object and derives a matrix with predicted event status probabilities for each subject in `newdata` (rows) and each cutpoint (column) of the response variable that defines an event status.

Currently, `predictSurvProb` methods are readily available for various survival models, see `methods(predictSurvProb)`

## Value

A `pec` object. See also the help pages of the corresponding `print`, `summary`, and `plot` methods. The object includes the following components:

<code>PredErr</code>	The estimated prediction error according to the <code>splitMethod</code> . A matrix where each column represents the estimated prediction error of a fit at the time points in time.
<code>AppErr</code>	The training error or apparent error obtained when the model(s) are evaluated in the same data where they were trained. Only if <code>splitMethod</code> is one of "NoInf", "cvK", "BootCv", "Boot632" or "Boot632plus".
<code>BootCvErr</code>	The prediction error when the model(s) are trained in the bootstrap sample and evaluated in the data that are not in the bootstrap sample. Only if <code>splitMethod</code> is one of "Boot632" or "Boot632plus". When <code>splitMethod="BootCv"</code> then the <code>BootCvErr</code> is stored in the component <code>PredErr</code> .
<code>NoInfErr</code>	The prediction error when the model(s) are evaluated in the permuted data. Only if <code>splitMethod</code> is one of "BootCv", "Boot632", or "Boot632plus". For <code>splitMethod="NoInf"</code> the <code>NoInfErr</code> is stored in the component <code>PredErr</code> .
<code>weight</code>	The weight used to linear combine the <code>AppErr</code> and the <code>BootCvErr</code> Only if <code>splitMethod</code> is one of "Boot632", or "Boot632plus".
<code>overfit</code>	Estimated overfit of the model(s). See Efron and Tibshirani (1997, Journal of the American Statistical Association) and Gerds and Schumacher (2007, Biometrics). Only if <code>splitMethod</code> is one of "Boot632", or "Boot632plus".
<code>call</code>	The call that produced the object
<code>time</code>	The time points at which the prediction error curves change.
<code>ipcw.fit</code>	The fitted censoring model that was used for re-weighting the Brier score residuals. See Gerds and Schumacher (2006, Biometrical Journal)
<code>n.risk</code>	The number of subjects at risk for all time points.
<code>models</code>	The prediction models fitted in their own data.



<code>cens.model</code>	The censoring models.
<code>maxtime</code>	The latest timepoint where the prediction error curves are estimated.
<code>start</code>	The earliest timepoint where the prediction error curves are estimated.
<code>exact</code>	TRUE if the prediction error curves are estimated at all unique values of the response in the full data.
<code>splitMethod</code>	The <code>splitMethod</code> used for estimation of the overfitting bias.

### Author(s)

Thomas Alexander Gerds <tag@biostat.ku.dk>

### References

- Gerds TA, Kattan MW. Medical Risk Prediction Models: With Ties to Machine Learning. Chapman and Hall/CRC <https://www.routledge.com/9781138384477>
- Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11
- E. Graf et al. (1999), Assessment and comparison of prognostic classification schemes for survival data. *Statistics in Medicine*, vol 18, pp= 2529–2545.
- Efron, Tibshirani (1997) *Journal of the American Statistical Association* 92, 548–560 Improvement On Cross-Validation: The .632+ Bootstrap Method.
- Gerds, Schumacher (2006), Consistent estimation of the expected Brier score in general survival models with right-censored event times. *Biometrical Journal*, vol 48, 1029–1040.
- Thomas A. Gerds, Martin Schumacher (2007) Efron-Type Measures of Prediction Error for Survival Analysis *Biometrics*, 63(4), 1283–1287 doi:10.1111/j.1541-0420.2007.00832.x
- Martin Schumacher, Harald Binder, and Thomas Gerds. Assessment of survival prediction models based on microarray data. *Bioinformatics*, 23(14):1768-74, 2007.
- Mark A. van de Wiel, Johannes Berkhof, and Wessel N. van Wieringen Testing the prediction error difference between 2 predictors *Biostatistics* (2009) 10(3): 550-560 doi:10.1093/biostatistics/kxp011

### See Also

[plot.pec](#), [summary.pec](#), [R2](#), [crps](#)

### Examples

```
# simulate an artificial data frame
# with survival response and two predictors

set.seed(130971)
library(prodlm)
library(survival)
dat <- SimSurv(100)

# fit some candidate Cox models and compute the Kaplan-Meier estimate
```

```

Models <- list("Cox.X1"=coxph(Surv(time,status)~X1,data=dat,x=TRUE,y=TRUE),
              "Cox.X2"=coxph(Surv(time,status)~X2,data=dat,x=TRUE,y=TRUE),
              "Cox.X1.X2"=coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE))

# compute the apparent prediction error
PredError <- pec(object=Models,
                 formula=Surv(time,status)~X1+X2,
                 data=dat,
                 exact=TRUE,
                 cens.model="marginal",
                 splitMethod="none",
                 B=0,
                 verbose=TRUE)

print(PredError,times=seq(5,30,5))
summary(PredError)
plot(PredError,xlim=c(0,30))

# Comparison of Weibull model and Cox model
library(survival)
library(rms)
library(pec)
data(pbc)
pbc <- pbc[sample(1:NROW(pbc),size=100),]
f1 <- psm(Surv(time,status!=0)~edema+log(bili)+age+sex+albumin,data=pbc)
f2 <- coxph(Surv(time,status!=0)~edema+log(bili)+age+sex+albumin,data=pbc,x=TRUE,y=TRUE)
f3 <- cph(Surv(time,status!=0)~edema+log(bili)+age+sex+albumin,data=pbc,surv=TRUE)
brier <- pec(list("Weibull"=f1,"CoxPH"=f2,"CPH"=f3),data=pbc,formula=Surv(time,status!=0)~1)
print(brier)
plot(brier)

# compute the .632+ estimate of the generalization error
set.seed(130971)
library(prodlim)
library(survival)
dat <- SimSurv(100)
set.seed(17100)
PredError.632plus <- pec(object=Models,
                        formula=Surv(time,status)~X1+X2,
                        data=dat,
                        exact=TRUE,
                        cens.model="marginal",
                        splitMethod="Boot632plus",
                        B=3,
                        verbose=TRUE)

print(PredError.632plus,times=seq(4,12,4))
summary(PredError.632plus)
plot(PredError.632plus,xlim=c(0,30))
# do the same again but now in parallel
## Not run: set.seed(17100)
# library(doMC)
# registerDoMC()

```

```

PredError.632plus <- pec(object=Models,
  formula=Surv(time,status)~X1+X2,
  data=dat,
  exact=TRUE,
  cens.model="marginal",
  splitMethod="Boot632plus",
  B=3,
  verbose=TRUE)

## End(Not run)
# assessing parametric survival models in learn/validation setting
learndat <- SimSurv(50)
testdat <- SimSurv(30)
library(survival)
library(rms)
f1 <- psm(Surv(time,status)~X1+X2,data=learndat)
f2 <- psm(Surv(time,status)~X1,data=learndat)
pf <- pec(list(f1,f2),formula=Surv(time,status)~1,data=testdat,maxtime=200)
plot(pf)
summary(pf)

# ----- competing risks -----

library(survival)
library(riskRegression)
if(requireNamespace("cmprsk",quietly=TRUE)){
  library(cmprsk)
  library(pec)
  cdat <- SimCompRisk(100)
  f1 <- CSC(Hist(time,event)~X1+X2,cause=2,data=cdat)
  f2 <- CSC(Hist(time,event)~X1,data=cdat,cause=2)
  f3 <- FGR(Hist(time,event)~X1+X2,cause=2,data=cdat)
  f4 <- FGR(Hist(time,event)~X1+X2,cause=2,data=cdat)
  p1 <- pec(list(f1,f2,f3,f4),formula=Hist(time,event)~1,data=cdat,cause=2)
}

```

---

pecCforest

*S3-wrapper function for cforest from the party package*

---

## Description

S3-wrapper function for cforest from the party package

## Usage

```
pecCforest(formula, data, ...)
```

**Arguments**

formula	Passed on as is. See cforest of the party package
data	Passed on as is. See cforest of the party package
...	Passed on as they are. See cforest of the party package

**Details**

See cforest of the party package.

**Value**

list with two elements: cforest and call

**References**

Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11

---

pecCtree	<i>S3-Wrapper for ctree.</i>
----------	------------------------------

---

**Description**

The call is added to an ctree object

**Usage**

```
pecCtree(...)
```

**Arguments**

...	passed to ctree
-----	-----------------

**Value**

list with two elements: ctree and call

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

**See Also**

pecCforest

**Examples**

```

if (requireNamespace("party",quietly=TRUE)){
  library(prodlim)
  library(survival)
  set.seed(50)
  d <- SimSurv(50)
  nd <- data.frame(X1=c(0,1,0),X2=c(-1,0,1))
  f <- pecCtree(Surv(time,status)~X1+X2,data=d)
  predictSurvProb(f,newdata=nd,times=c(3,8))
}

```

---

 pecRpart

---

*Predict survival based on rpart tree object*


---

**Description**

Combines the rpart result with a stratified Kaplan-Meier (prodlim) to predict survival

**Usage**

```
pecRpart(formula, data, ...)
```

**Arguments**

formula	passed to rpart
data	passed to rpart
...	passed to rpart

**Value**

list with three elements: ctree and call

**Examples**

```

library(prodlim)
if (!requireNamespace("rpart",quietly=TRUE)){
  library(rpart)
  library(survival)
  set.seed(50)
  d <- SimSurv(50)
  nd <- data.frame(X1=c(0,1,0),X2=c(-1,0,1))
  f <- pecRpart(Surv(time,status)~X1+X2,data=d)
  predictSurvProb(f,newdata=nd,times=c(3,8))
}

```

---

plot.calibrationPlot    *Plot objects obtained with calPlot*

---

### Description

Calibration plots

### Usage

```
## S3 method for class 'calibrationPlot'
plot(x, ...)
```

### Arguments

x	Object obtained with calPlot
...	Not used.

### Value

Nothing

### Author(s)

Thomas A. Gerds <tag@biostat.ku.dk>

### See Also

calPlot

---

plot.pec                      *Plotting prediction error curves*

---

### Description

Plotting prediction error curves for one or more prediction models.

### Usage

```
## S3 method for class 'pec'
plot(
  x,
  what,
  models,
  xlim = c(x$start, x$minmaxtime),
  ylim = c(0, 0.3),
  xlab = "Time",
```

```

    ylab,
    axes = TRUE,
    col,
    lty,
    lwd,
    type,
    smooth = FALSE,
    add.refline = FALSE,
    add = FALSE,
    legend = ifelse(add, FALSE, TRUE),
    special = FALSE,
    ...
)

```

### Arguments

x	Object of class pec obtained with function <a href="#">pec</a> .
what	The name of the entry in x. Defaults to PredErr. Other choices are AppErr, BootCvErr, Boot632, Boot632plus.
models	Specifies models in x\$models for which the prediction error curves are drawn. Defaults to all models.
xlim	Plotting range on the x-axis.
ylim	Plotting range on the y-axis.
xlab	Label given to the x-axis.
ylab	Label given to the y-axis.
axes	Logical. If FALSE no axes are drawn.
col	Vector of colors given to the curves of models in the order determined by models.
lty	Vector of lty's given to the curves of models in the order determined by models.
lwd	Vector of lwd's given to the curves of models in the order determined by models.
type	Plotting type: either "l" or "s", see lines.
smooth	Logical. If TRUE the plotting type for lines is 'l' else 's'.
add.refline	Logical. If TRUE a dotted horizontal line is drawn as a symbol for the naive rule that predicts probability .5 at all cutpoints (i.e. time points in survival analysis).
add	Logical. If TRUE only lines are added to an existing device
legend	if TRUE a legend is plotted by calling the function legend. Optional arguments of the function legend can be given in the form legend.x=val where x is the name of the argument and val the desired value. See also Details.
special	Logical. If TRUE the bootstrap curves of models are plotted together with predErr of models by invoking the function Special. Optional arguments of the function Special can be given in the form special.x=val as with legend. See also Details.
...	Extra arguments that are passed to <a href="#">plot</a> .

## Details

From version 2.0.1 on the arguments `legend.text`, `legend.args`, `lines.type`, `lwd.lines`, `specials` are obsolete and only available for backward compatibility. Instead arguments for the invoked functions `legend`, `axis`, `Special` are simply specified as `legend.lty=2`. The specification is not case sensitive, thus `Legend.lty=2` or `LEGEND.lty=2` will have the same effect. The function `axis` is called twice, and arguments of the form `axis1.labels`, `axis1.at` are used for the time axis whereas `axis2.pos`, `axis1.labels`, etc. are used for the y-axis.

These arguments are processed via `...{}` of `plot.pec` and inside by using the function `resolveSmartArgs`. Documentation of these arguments can be found in the help pages of the corresponding functions.

## Value

The (invisible) object.

## Author(s)

Ulla B. Mogensen <ulmo@biostat.ku.dk>, Thomas A. Gerds <tag@biostat.ku.dk>

## See Also

[pecsummary.pecSpecialprodlim](#)

## Examples

```
# simulate data
# with a survival response and two predictors
library(prodlim)
library(survival)
set.seed(280180)
dat <- SimSurv(100)

# fit some candidate Cox models and
# compute the Kaplan-Meier estimate

Models <- list("Kaplan.Meier"=survfit(Surv(time,status)~1,data=dat),
              "Cox.X1"=coxph(Surv(time,status)~X1,data=dat,x=TRUE,y=TRUE),
              "Cox.X2"=coxph(Surv(time,status)~X2,data=dat,x=TRUE,y=TRUE),
              "Cox.X1.X2"=coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE))
Models <- list("Cox.X1"=coxph(Surv(time,status)~X1,data=dat,x=TRUE,y=TRUE),
              "Cox.X2"=coxph(Surv(time,status)~X2,data=dat,x=TRUE,y=TRUE),
              "Cox.X1.X2"=coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE))

# compute the .632+ estimate of the generalization error
set.seed(17100)
PredError.632plus <- pec(object=Models,
                        formula=Surv(time,status)~X1+X2,
                        data=dat,
                        exact=TRUE,
                        cens.model="marginal",
```



```

        splitMethod="boot632plus",
        B=5,
        keep.matrix=TRUE,
        verbose=TRUE)

# plot the .632+ estimates of the generalization error
plot(PredError.632plus,xlim=c(0,30))

# plot the bootstrapped curves, .632+ estimates of the generalization error
# and Apparent error for the Cox model 'Cox.X1' with the 'Cox.X2' model
# as benchmark
plot(PredError.632plus,
     xlim=c(0,30),
     models="Cox.X1",
     special=TRUE,
     special.bench="Cox.X2",
     special.benchcol=2,
     special.addprederr="AppErr")

```

---

plotPredictEventProb    *Plotting predicted survival curves.*

---

## Description

Plotting time-dependent event risk predictions.

## Usage

```

plotPredictEventProb(
  x,
  newdata,
  times,
  cause = 1,
  xlim,
  ylim,
  xlab,
  ylab,
  axes = TRUE,
  col,
  density,
  lty,
  lwd,
  add = FALSE,
  legend = TRUE,
  percent = FALSE,
  ...
)

```

**Arguments**

<code>x</code>	Object specifying an event risk prediction model.
<code>newdata</code>	A data frame with the same variable names as those that were used to fit the model <code>x</code> .
<code>times</code>	Vector of times at which to return the estimated probabilities.
<code>cause</code>	Show predicted risk of events of this cause
<code>xlim</code>	Plotting range on the x-axis.
<code>ylim</code>	Plotting range on the y-axis.
<code>xlab</code>	Label given to the x-axis.
<code>ylab</code>	Label given to the y-axis.
<code>axes</code>	Logical. If FALSE no axes are drawn.
<code>col</code>	Vector of colors given to the survival curve.
<code>density</code>	Density of the color – useful for showing many (overlapping) curves.
<code>lty</code>	Vector of lty's given to the survival curve.
<code>lwd</code>	Vector of lwd's given to the survival curve.
<code>add</code>	Logical. If TRUE only lines are added to an existing device
<code>legend</code>	Logical. If TRUE a legend is plotted by calling the function <code>legend</code> . Optional arguments of the function <code>legend</code> can be given in the form <code>legend.x=val</code> where <code>x</code> is the name of the argument and <code>val</code> the desired value. See also Details.
<code>percent</code>	Logical. If TRUE the y-axis is labeled in percent.
<code>...</code>	Parameters that are filtered by <code>SmartControl</code> and then passed to the functions: <code>plot</code> , <code>axis</code> , <code>legend</code> .

**Details**

Arguments for the invoked functions `legend` and `axis` are simply specified as `legend.lty=2`. The specification is not case sensitive, thus `Legend.lty=2` or `LEGEND.lty=2` will have the same effect. The function `axis` is called twice, and arguments of the form `axis1.labels`, `axis1.at` are used for the time axis whereas `axis2.pos`, `axis1.labels`, etc. are used for the y-axis.

These arguments are processed via `...{}` of `plotPredictEventProb` and inside by using the function `SmartControl`.

**Value**

The (invisible) object.

**Author(s)**

Ulla B. Mogensen <ulmo@biostat.ku.dk>, Thomas A. Gerds <>tag@biostat.ku.dk>

**References**

Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11

**See Also**

[predictEventProbprodlm](#)

**Examples**

```
# competing risk data
library(riskRegression)
library(pec)
set.seed(9)
d=sampleData(80)
csc1 <- CSC(Hist(time,event)~X1+X8, data=d)
nd=sampleData(3)
plotPredictEventProb(csc1, newdata=nd, cause=1, col=1:3)
```

---

plotPredictSurvProb     *Plotting predicted survival curves.*

---

**Description**

Plotting prediction survival curves for one prediction model using predictSurvProb .

**Usage**

```
plotPredictSurvProb(
  x,
  newdata,
  times,
  xlim,
  ylim,
  xlab,
  ylab,
  axes = TRUE,
  col,
  density,
  lty,
  lwd,
  add = FALSE,
  legend = TRUE,
  percent = FALSE,
  ...
)
```

**Arguments**

x	A survival prediction model including call and formula object.
newdata	A data frame with the same variable names as those that were used to fit the model x.

<code>times</code>	Vector of times at which to return the estimated probabilities.
<code>xlim</code>	Plotting range on the x-axis.
<code>ylim</code>	Plotting range on the y-axis.
<code>xlab</code>	Label given to the x-axis.
<code>ylab</code>	Label given to the y-axis.
<code>axes</code>	Logical. If FALSE no axes are drawn.
<code>col</code>	Vector of colors given to the survival curve.
<code>density</code>	Density of the color – useful for showing many (overlapping) curves.
<code>lty</code>	Vector of lty's given to the survival curve.
<code>lwd</code>	Vector of lwd's given to the survival curve.
<code>add</code>	Logical. If TRUE only lines are added to an existing device
<code>legend</code>	Logical. If TRUE a legend is plotted by calling the function <code>legend</code> . Optional arguments of the function <code>legend</code> can be given in the form <code>legend.x=val</code> where <code>x</code> is the name of the argument and <code>val</code> the desired value. See also Details.
<code>percent</code>	Logical. If TRUE the y-axis is labeled in percent.
<code>...</code>	Parameters that are filtered by <a href="#">SmartControl</a> and then passed to the functions: <a href="#">plot</a> , <a href="#">axis</a> , <a href="#">legend</a> .

## Details

Arguments for the invoked functions `legend` and `axis` are simply specified as `legend.lty=2`. The specification is not case sensitive, thus `Legend.lty=2` or `LEGEND.lty=2` will have the same effect. The function `axis` is called twice, and arguments of the form `axis1.labels`, `axis1.at` are used for the time axis whereas `axis2.pos`, `axis1.labels`, etc. are used for the y-axis.

These arguments are processed via `...{}` of `plotPredictSurvProb` and inside by using the function `SmartControl`.

## Value

The (invisible) object.

## Author(s)

Ulla B. Mogensen <ulmo@biostat.ku.dk>, Thomas A. Gerds <tag@biostat.ku.dk>

## References

Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11

## See Also

[predictSurvProbprodlim](#)

**Examples**

```
# generate some survival data
library(prodlim)
d <- SimSurv(100)
# then fit a Cox model
library(survival)
library(rms)
coxmodel <- cph(Surv(time,status)~X1+X2,data=d,surv=TRUE)
# plot predicted survival probabilities for all time points
ttt <- sort(unique(d$time))
# and for selected predictor values:
ndat <- data.frame(X1=c(0.25,0.25,-0.05,0.05),X2=c(0,1,0,1))
plotPredictSurvProb(coxmodel,newdata=ndat,times=ttt)
```

---

predictEventProb	<i>Predicting event probabilities (cumulative incidences) in competing risk models.</i>
------------------	---

---

**Description**

Function to extract event probability predictions from various modeling approaches. The most prominent one is the combination of cause-specific Cox regression models which can be fitted with the function `cumincCox` from the package `compRisk`.

**Usage**

```
predictEventProb(object, newdata, times, cause, ...)
```

**Arguments**

<code>object</code>	A fitted model from which to extract predicted event probabilities
<code>newdata</code>	A data frame containing predictor variable combinations for which to compute predicted event probabilities.
<code>times</code>	A vector of times in the range of the response variable, for which the cumulative incidences event probabilities are computed.
<code>cause</code>	Identifies the cause of interest among the competing events.
<code>...</code>	Additional arguments that are passed on to the current method.

**Details**

The function `predictEventProb` is a generic function that means it invokes specifically designed functions depending on the 'class' of the first argument.

See [predictSurvProb](#).

**Value**

A matrix with as many rows as `NROW(newdata)` and as many columns as `length(times)`. Each entry should be a probability and in rows the values should be increasing.

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

**See Also**

See [predictSurvProb](#).

**Examples**

```
library(pec)
library(survival)
library(riskRegression)
library(prodlim)
train <- SimCompRisk(100)
test <- SimCompRisk(10)
cox.fit <- CSC(Hist(time,cause)~X1+X2,data=train)
predictEventProb(cox.fit,newdata=test,times=seq(1:10),cause=1)

## with strata
cox.fit2 <- CSC(list(Hist(time,cause)~strata(X1)+X2,Hist(time,cause)~X1+X2),data=train)
predictEventProb(cox.fit2,newdata=test,times=seq(1:10),cause=1)
```

---

`predictLifeYearsLost`    *Predicting life years lost (cumulative cumulative incidences) in competing risk models.*

---

**Description**

Function to extract predicted life years lost from various modeling approaches. The most prominent one is the combination of cause-specific Cox regression models which can be fitted with the function `cumincCox` from the package `compRisk`.

**Usage**

```
predictLifeYearsLost(object, newdata, times, cause, ...)
```

**Arguments**

<code>object</code>	A fitted model from which to extract predicted event probabilities
<code>newdata</code>	A data frame containing predictor variable combinations for which to compute predicted event probabilities.

times	A vector of times in the range of the response variable, for which the cumulative incidences event probabilities are computed.
cause	Identifies the cause of interest among the competing events.
...	Additional arguments that are passed on to the current method.

### Details

The function predictLifeYearsLost is a generic function that means it invokes specifically designed functions depending on the 'class' of the first argument.

See [predictSurvProb](#).

### Value

A matrix with as many rows as NROW(newdata) and as many columns as length(times). Each entry should be a positive value and in rows the values should be increasing.

### Author(s)

Thomas A. Gerds <tag@biostat.ku.dk>

### See Also

[predictSurvProb](#), [predictEventProb](#).

### Examples

```
library(pec)
library(riskRegression)
library(survival)
library(prodlim)
train <- SimCompRisk(100)
test <- SimCompRisk(10)
fit <- CSC(Hist(time,cause)~X1+X2,data=train,cause=1)
predictLifeYearsLost(fit,newdata=test,times=seq(1:10),cv=FALSE,cause=1)
```

---

predictRestrictedMeanTime

*Predicting restricted mean time*

---

### Description

Function to extract predicted mean times from various modeling approaches.

**Usage**

```
## S3 method for class 'aalen'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'riskRegression'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'cox.aalen'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'cph'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'coxph'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'matrix'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'selectCox'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'prodlm'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'psm'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'survfit'
predictRestrictedMeanTime(object,newdata,times,...)
## S3 method for class 'pecRpart'
predictRestrictedMeanTime(object,newdata,times,...)
#' \method{predictRestrictedMeanTime}{pecCtree}(object,newdata,times,...)
```

**Arguments**

<code>object</code>	A fitted model from which to extract predicted survival probabilities
<code>newdata</code>	A data frame containing predictor variable combinations for which to compute predicted survival probabilities.
<code>times</code>	A vector of times in the range of the response variable, e.g. times when the response is a survival object, at which to return the survival probabilities.
<code>...</code>	Additional arguments that are passed on to the current method.

**Details**

The function `predictRestrictedMeanTime` is a generic function, meaning that it invokes a different function dependent on the 'class' of the first argument.

See also [predictSurvProb](#).

**Value**

A matrix with as many rows as `NROW(newdata)` and as many columns as `length(times)`. Each entry should be a probability and in rows the values should be decreasing.



**Note**

In order to assess the predictive performance of a new survival model a specific predictRestrictedMeanTime S3 method has to be written. For examples, see the bodies of the existing methods.

The performance of the assessment procedure, in particular for resampling where the model is repeatedly evaluated, will be improved by supressing in the call to the model all the computations that are not needed for probability prediction. For example, `se.fit=FALSE` can be set in the call to `cph`.

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

**References**

Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11

**See Also**

[predict,survfit](#)

**Examples**

```
# generate some survival data
library(prodlim)
set.seed(100)
d <- SimSurv(100)
# then fit a Cox model
library(rms)
library(survival)
coxmodel <- cph(Surv(time,status)~X1+X2,data=d,surv=TRUE)

# predicted survival probabilities can be extracted
# at selected time-points:
ttt <- quantile(d$time)
# for selected predictor values:
ndat <- data.frame(X1=c(0.25,0.25,-0.05,0.05),X2=c(0,1,0,1))
# as follows
predictRestrictedMeanTime(coxmodel,newdata=ndat,times=ttt)

# stratified cox model
sfit <- coxph(Surv(time,status)~strata(X1)+X2,data=d,x=TRUE,y=TRUE)
predictRestrictedMeanTime(sfit,newdata=d[1:3,],times=c(1,3,5,10))

## simulate some learning and some validation data
learndat <- SimSurv(100)
valdat <- SimSurv(100)
## use the learning data to fit a Cox model
library(survival)
fitCox <- coxph(Surv(time,status)~X1+X2,data=learndat,x=TRUE,y=TRUE)
```

```
## suppose we want to predict the survival probabilities for all patients
## in the validation data at the following time points:
## 0, 12, 24, 36, 48, 60
psurv <- predictRestrictedMeanTime(fitCox,newdata=valdat,times=seq(0,60,12))
## This is a matrix with survival probabilities
## one column for each of the 5 time points
## one row for each validation set individual
```

---

predictSurvProb

*Predicting survival probabilities*


---

## Description

Function to extract survival probability predictions from various modeling approaches. The most prominent one is the Cox regression model which can be fitted for example with ‘coxph’ and with ‘cph’.

## Usage

```
## S3 method for class 'aalen'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'riskRegression'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'cox.aalen'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'cph'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'coxph'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'matrix'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'selectCox'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'pecCforest'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'prodlm'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'psm'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'survfit'
predictSurvProb(object,newdata,times,...)
## S3 method for class 'pecRpart'
predictSurvProb(object,newdata,times,...)
#' \method{predictSurvProb}{pecCtree}(object,newdata,times,...)
```

**Arguments**

<code>object</code>	A fitted model from which to extract predicted survival probabilities
<code>newdata</code>	A data frame containing predictor variable combinations for which to compute predicted survival probabilities.
<code>times</code>	A vector of times in the range of the response variable, e.g. times when the response is a survival object, at which to return the survival probabilities.
<code>...</code>	Additional arguments that are passed on to the current method.

**Details**

The function `predictSurvProb` is a generic function that means it invokes specifically designed functions depending on the 'class' of the first argument.

The function `pec` requires survival probabilities for each row in `newdata` at requested times. These probabilities are extracted from a fitted model of class `CLASS` with the function `predictSurvProb.CLASS`.

Currently there are `predictSurvProb` methods for objects of class `cph` (library `rms`), `coxph` (library `survival`), `aalen` (library `timereg`), `cox.aalen` (library `timereg`), `rpart` (library `rpart`), `product.limit` (library `prodlim`), `survfit` (library `survival`), `psm` (library `rms`)

**Value**

A matrix with as many rows as `NROW(newdata)` and as many columns as `length(times)`. Each entry should be a probability and in rows the values should be decreasing.

**Note**

In order to assess the predictive performance of a new survival model a specific `predictSurvProb` S3 method has to be written. For examples, see the bodies of the existing methods.

The performance of the assessment procedure, in particular for resampling where the model is repeatedly evaluated, will be improved by suppressing in the call to the model all the computations that are not needed for probability prediction. For example, `se.fit=FALSE` can be set in the call to `cph`.

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

**References**

Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11

**See Also**

[predict](#), [survfit](#)

## Examples

```
# generate some survival data
library(prodlim)
set.seed(100)
d <- SimSurv(100)
# then fit a Cox model
library(survival)
library(rms)
coxmodel <- cph(Surv(time,status)~X1+X2,data=d,surv=TRUE)

# Extract predicted survival probabilities
# at selected time-points:
ttt <- quantile(d$time)
# for selected predictor values:
ndat <- data.frame(X1=c(0.25,0.25,-0.05,0.05),X2=c(0,1,0,1))
# as follows
predictSurvProb(coxmodel,newdata=ndat,times=ttt)

# stratified cox model
sfit <- coxph(Surv(time,status)~strata(X1)+X2,data=d,,x=TRUE,y=TRUE)
predictSurvProb(sfit,newdata=d[1:3,],times=c(1,3,5,10))

## simulate some learning and some validation data
learndat <- SimSurv(100)
valdat <- SimSurv(100)
## use the learning data to fit a Cox model
library(survival)
fitCox <- coxph(Surv(time,status)~X1+X2,data=learndat,x=TRUE,y=TRUE)
## suppose we want to predict the survival probabilities for all patients
## in the validation data at the following time points:
## 0, 12, 24, 36, 48, 60
psurv <- predictSurvProb(fitCox,newdata=valdat,times=seq(0,60,12))
## This is a matrix with survival probabilities
## one column for each of the 5 time points
## one row for each validation set individual

## Cox with ridge option
f1 <- coxph(Surv(time,status)~X1+X2,data=learndat,x=TRUE,y=TRUE)
f2 <- coxph(Surv(time,status)~ridge(X1)+ridge(X2),data=learndat,x=TRUE,y=TRUE)
plot(predictSurvProb(f1,newdata=valdat,times=10),
     pec:::predictSurvProb.coxph(f2,newdata=valdat,times=10),
     xlim=c(0,1),
     ylim=c(0,1),
     xlab="Unpenalized predicted survival chance at 10",
     ylab="Ridge predicted survival chance at 10")
```

**Description**

Print the important arguments of call and the prediction error values at selected time points.

**Usage**

```
## S3 method for class 'pec'
print(x, times, digits = 3, what = NULL, ...)
```

**Arguments**

x	Object of class pec
times	Time points at which to show the values of the prediction error curve(s)
digits	Number of decimals used in tables.
what	What estimate of the prediction error curve to show. Should be a string matching an element of x. The default is determined by splitMethod.
...	Not used
print	Set to FALSE to suppress printing.

**Value**

The first argument in the invisible cloak.

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

**See Also**

[pec](#)

---

R2

*Explained variation for survival models*


---

**Description**

This function computes a time-dependent  $R^2$  like measure of the variation explained by a survival prediction model, by dividing the mean squared error (Brier score) of the model by the mean squared error (Brier score) of a reference model which ignores all the covariates.

**Usage**

```
R2(object, models, what, times, reference = 1)
```

### Arguments

object	An object with estimated prediction error curves obtained with the function <a href="#">pec</a>
models	For which of the models in <code>object\$models</code> should we compute $R^2(t)$ . By default all models are used except for the reference model.
what	The name of the entry in <code>x</code> to be used. Defaults to <code>PredErr</code> . Other choices are <code>AppErr</code> , <code>BootCvErr</code> , <code>Boot632</code> , <code>Boot632plus</code> .
times	Time points at which the summaries are shown.
reference	Position of the model whose prediction error is used as the reference in the denominator when constructing $R^2$

### Details

In survival analysis the prediction error of the Kaplan-Meier estimator plays a similar role as the total sum of squares in linear regression. Hence, it is a sensible reference model for  $R^2$ .

### Value

A matrix where the first column holds the times and the following columns are the corresponding  $R^2$  values for the requested prediction models.

### Author(s)

Thomas A. Gerds <[tag@biostat.ku.dk](mailto:tag@biostat.ku.dk)>

### References

E. Graf et al. (1999), Assessment and comparison of prognostic classification schemes for survival data. *Statistics in Medicine*, vol 18, pp= 2529–2545.

Gerds TA, Cai T and Schumacher M (2008) The performance of risk prediction models *Biometrical Journal*, 50(4), 457–479

### See Also

[pec](#)

### Examples

```
set.seed(18713)
library(prodlim)
library(survival)
dat=SimSurv(100)
nullmodel=prodlim(Hist(time,status)~1,data=dat)
pmodel1=coxph(Surv(time,status)~X1+X2,data=dat,x=TRUE,y=TRUE)
pmodel2=coxph(Surv(time,status)~X2,data=dat,x=TRUE,y=TRUE)
perror=pec(list(Cox1=pmodel1,Cox2=pmodel2),Hist(time,status)~1,data=dat,reference=TRUE)
R2(perror,times=seq(0,1,.1),reference=1)
```

---

reclass	<i>Retrospective risk reclassification table</i>
---------	--

---

**Description**

Retrospective table of risks predicted by two different methods, models, algorithms

**Usage**

```
reclass(
  object,
  reference,
  formula,
  data,
  time,
  cause,
  cuts = seq(0, 100, 25),
  digits = 2
)
```

**Arguments**

object	Either a list with two elements. Each element should either be a vector with probabilities, or an object for which <code>predictSurvProb</code> or <code>predictEventProb</code> can extract predicted risk based on data.
reference	Reference prediction model.
formula	A survival formula as obtained either with <code>prodlim::Hist</code> or <code>survival::Surv</code> which defines the response in the data.
data	Used to extract the response from the data and passed on to <code>predictEventProb</code> to extract predicted event probabilities.
time	Time interest for prediction.
cause	For competing risk models the cause of interest. Defaults to all available causes.
cuts	Risk quantiles to group risks.
digits	Number of digits to show for the predicted risks

**Details**

All risks are multiplied by 100 before

**Value**

reclassification tables: overall table and one conditional table for each cause and for subjects event free at time interest.

**Author(s)**

Thomas A. Gerds <tag@biostat.ku.dk>

**See Also**

predictStatusProb

**Examples**

```
## Not run:
library(survival)
set.seed(40)
d <- prodlim::SimSurv(400)
nd <- prodlim::SimSurv(400)
Models <- list("Cox.X2"=coxph(Surv(time,status)~X2,data=d,x=TRUE,y=TRUE),
               "Cox.X1.X2"=coxph(Surv(time,status)~X1+X2,data=d,x=TRUE,y=TRUE))
rc <- reclass(Models,formula=Surv(time,status)~1,data=nd,time=5)
print(rc)
plot(rc)

set.seed(40)
library(riskRegression)
library(prodlim)
dcr <- prodlim::SimCompRisk(400)
ndcr <- prodlim::SimCompRisk(400)
crPred5 <- list("X2"=predictEventProb(CSC(Hist(time,event)~X2,data=dcr),newdata=ndcr,times=5),
               "X1+X2"=predictEventProb(CSC(Hist(time,event)~X1+X2,data=dcr),newdata=ndcr,times=5))
rc <- reclass(crPred5,Hist(time,event)~1,data=ndcr,time=3)
print(rc)

reclass(crPred5,Hist(time,event)~1,data=ndcr,time=5,cuts=100*c(0,0.05,0.1,0.2,1))

## End(Not run)
```

---

resolvesplitMethod	<i>Resolve the splitMethod for estimation of prediction performance</i>
--------------------	---

---

**Description**

The function computes a matrix of random indices obtained by drawing from the row numbers of a data set either with or without replacement. The matrix can be used to repeatedly set up independent training and validation sets.

**Usage**

```
resolvesplitMethod(splitMethod, B, N, M)
```



**Arguments**

splitMethod	String that determines the splitMethod to use. Available splitMethods are none/noPlan (no splitting), bootcv or outofbag (bootstrap cross-validation), cvK (K-fold cross-validation, e.g. cv10 gives 10-fold), boot632, boot632plus or boot632+, loocv (leave-one-out)
B	The number of repetitions.
N	The sample size
M	For subsampling bootstrap the size of the subsample. Note $M < N$ .

**Value**

A list with the following components

name	the official name of the splitMethod
internal.name	the internal name of the splitMethod
index	a matrix of indices with B columns and either N or M rows, dependent on splitMethod
B	the value of the argument B
N	the value of the argument N
M	the value of the argument M

**Author(s)**

Thomas Alexander Gerds <tag@biostat.ku.dk>

**Examples**

```
# BootstrapCrossValidation: Sampling with replacement
resolvesplitMethod("BootCv",N=10,B=10)

# 10-fold cross-validation: repeated 2 times
resolvesplitMethod("cv10",N=10,B=2)

# leave-one-out cross-validation
resolvesplitMethod("loocv",N=10)

resolvesplitMethod("bootcv632plus",N=10,B=2)
```

selectCox

*Backward variable selection in the Cox regression model***Description**

This is a wrapper function which first selects variables in the Cox regression model using `fastbw` from the `rms` package and then returns a fitted Cox regression model with the selected variables.

**Usage**

```
selectCox(formula, data, rule = "aic")
```

**Arguments**

<code>formula</code>	A formula object with a <code>Surv</code> object on the left-hand side and all the variables on the right-hand side.
<code>data</code>	Name of an data frame containing all needed variables.
<code>rule</code>	The method for selecting variables. See <a href="#">fastbw</a> for details.

**Details**

This function first calls `cph` then `fastbw` and finally `cph` again.

**References**

Ulla B. Mogensen, Hemant Ishwaran, Thomas A. Gerds (2012). Evaluating Random Forests for Survival Analysis Using Prediction Error Curves. *Journal of Statistical Software*, 50(11), 1-23. DOI 10.18637/jss.v050.i11

**Examples**

```
data(GBSG2)
library(survival)
f <- selectCox(Surv(time,cens)~horTh+age+menostat+tsize+tgrade+pnodes+progrec+estrec ,
               data=GBSG2)
```

---

simCost	<i>Simulate COST alike data</i>
---------	---------------------------------

---

**Description**

Simulate data alike the data from the Copenhagen stroke study (COST)

**Usage**

```
simCost(N)
```

**Arguments**

N	Sample size
---	-------------

**Details**

This uses functionality of the lava package.

**Value**

Data frame

**Author(s)**

Thomas Alexander Gerds

---

Special	<i>Drawing bootstrapped cross-validation curves and the .632 or .632plus error of models. The prediction error for an optional benchmark model can be added together with bootstrapped cross-validation error and apparent errors.</i>
---------	--

---

**Description**

This function is invoked and controlled by plot.pec.

**Usage**

```
Special(  
  x,  
  y,  
  addprederr,  
  models,  
  bench,  
  benchcol,
```

```

    times,
    maxboot,
    bootcol,
    col,
    lty,
    lwd
  )

```

### Arguments

<code>x</code>	an object of class 'pec' as returned by the pec function.
<code>y</code>	Prediction error values.
<code>addprederr</code>	Additional prediction errors. The options are bootstrap cross-validation errors or apparent errors.
<code>models</code>	One model also specified in pec for which the predErr in plot.pec is to be drawn.
<code>bench</code>	A benchmark model (also specified in pec) for which the predErr in plot.pec is to be drawn.
<code>benchcol</code>	Color of the benchmark curve.
<code>times</code>	Time points at which the curves must be plotted.
<code>maxboot</code>	Maximum number of bootstrap curves to be added. Default is all.
<code>bootcol</code>	Color of the bootstrapped curves. Default is 'gray77'.
<code>col</code>	Color of the different error curves for models.
<code>lty</code>	Line type of the different error curves for models.
<code>lwd</code>	Line width of the different error curves for models.

### Details

This function should not be called directly. The arguments can be specified as `Special.arg` in the call to `plot.pec`.

### Value

Invisible object.

### See Also

[plot.pec](#)

---

`threecity``threecity data`

---

**Description**

Extracted data from a french population based cohort (Three-City cohort). The dataset includes followup information on dementia outcome and predicted 5-year risks based on based on the subject specific information which includes age, gender, education level and cognitive decline measured by a psychometric test (Mini Mental State Examination). The prediction model from which the predictions have been computed has been fitted on independent training data from the Paquid cohort, another french population based cohort with similar design (see Reference Blanche et al. 2015 for details) .

**Format**

A subsample consisting of 2000 observations on the following 3 variables.

**pi** 5-year absolute risk predictions of dementia.

**status** 0=censored, 1=dementia, 2=death dementia free

**time** time to event (i.e., time to either dementia, death dementia free or loss of follow-up)

**Source**

Web-appendix of Blanche et al. (2015).

**References**

Blanche, P., Proust-Lima, C., Loubere, L., Berr, C., Dartigues, J. F., Jacqmin-Gadda, H. (2015). Quantifying and comparing dynamic predictive accuracy of joint models for longitudinal marker and time-to-event in presence of censoring and competing risks. *Biometrics*, 71(1), 102-113.

**Examples**

```
data(threecity)
```

# Index

- \* **datasets**
  - cost, [12](#)
  - GBSG2, [15](#)
  - Pbc3, [18](#)
  - threecity, [53](#)
- \* **prediction**
  - resolvesplitMethod, [48](#)
- \* **survival**
  - calPlot, [2](#)
  - cindex, [6](#)
  - coxboost, [13](#)
  - crps, [14](#)
  - ipcw, [16](#)
  - pec, [20](#)
  - pecCforest, [27](#)
  - plot.pec, [30](#)
  - plotPredictEventProb, [33](#)
  - plotPredictSurvProb, [35](#)
  - predictEventProb, [37](#)
  - predictLifeYearsLost, [38](#)
  - predictRestrictedMeanTime, [39](#)
  - predictSurvProb, [42](#)
  - print.pec, [44](#)
  - R2, [45](#)
  - selectCox, [50](#)
- axis, [34](#), [36](#)
- calPlot, [2](#)
- cindex, [6](#)
- cost, [12](#)
- coxboost, [13](#)
- crps, [14](#), [25](#)
- dpik, [5](#)
- fastbw, [50](#)
- GBSG2, [15](#)
- Hist, [13](#)
- ibs (crps), [14](#)
- ipcw, [16](#)
- legend, [34](#), [36](#)
- lines, [4](#), [5](#)
- mclapply, [5](#)
- model.frame, [5](#)
- Pbc3, [18](#)
- pec, [14](#), [15](#), [17](#), [20](#), [31](#), [32](#), [45](#), [46](#)
- pecCforest, [27](#)
- pecCtree, [28](#)
- pecRpart, [29](#)
- plot, [31](#), [34](#), [36](#)
- plot.calibrationPlot, [30](#)
- plot.pec, [25](#), [30](#), [52](#)
- plotPredictEventProb, [33](#)
- plotPredictSurvProb, [35](#)
- points, [5](#)
- predict, [41](#), [43](#)
- predictEventProb, [35](#), [37](#), [39](#)
- predictLifeYearsLost, [38](#)
- predictRestrictedMeanTime, [39](#)
- predictSurvProb, [3](#), [8](#), [21](#), [36–40](#), [42](#)
- print.pec, [44](#)
- prodlim, [32](#), [35](#), [36](#)
- R2, [25](#), [45](#)
- reclass, [47](#)
- resolvesplitMethod, [48](#)
- selectCox, [50](#)
- simCost, [51](#)
- SmartControl, [5](#), [34](#), [36](#)
- Special, [32](#), [51](#)
- summary.pec, [25](#), [32](#)
- summary.pec (print.pec), [44](#)
- survfit, [41](#), [43](#)
- threecity, [53](#)