

Aims of Time to Event Analysis

Methods: Biometric analyses

Time in twir studies

Worked example: Prostate cancer

The Liabilit threshold model for censored data

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Appendix: Methodology

Analysis of Twin Data: Time to Event Models

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May 2018



All Cancer

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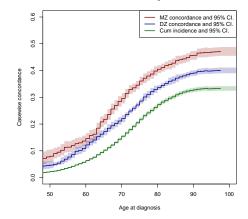
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All sites – first diagnosis

L. Mucci, J. Hjelmborg, T. Scheike, K. Holst, A. Skytthe, H. Adami, N. Holm, J. Harris, J. Kaprio et al. JAMA (2016)

Cancer site	Cumulative			Familial risk ²	Familial risk	
	risk ¹ (%)	disco MZ	ordant DZ	(95% CI) – MZ twins	(95% CI) – DZ twi	
Overall cancer	32.4%	1383/5887	1933/11461	45.9% (44.1%-47.7%)	37.1% (35.7-38.4	
Head and neck ³	0.8%	5/191	6/361	6.0% (2.4-14.4%)	5.1% (2.2-11.3%	
Esophagus	0.4%	0/87	0/183			
Stomach	1.6%	14/338	15/648	6.8% (3.9-11.4%)	4.4% (2.6-7.3%	
Small intestine	0.1%	0/32	0/59	-		
Colon	2.9%	30/577	31/1156	10.9% (7.4-15.8%)	7.9% (5.4-11.4%	
Rectum and anus	1.9%	14/440	13/771	6.6% (3.7-11.4%)	5.8% (3.4-9.7%	
Liver	0.5%	0/124	2/208			
Gallbladder, extrahepatic bile duct	0.5%	1/110	1/187	0.5% (0-4.7%)	0.3% (0-1.0%)	
Pancreas	1.1%	4/234	6/508	4.3% (1.5-11.6%)	3.7% (1.5-8.6%	
Nose, sinuses	0.1%	0/21	0/36	-		
Larynx	0.2%	2/53	1/113	8.4% (2.3-26.4%)	2.7% (1.1-6.1%	
Lung, trachea and bronchus	3.2%	50/682	74/1366	17.5% (13.4-22.5%)	13.4% (10.8-16.6	
Pleura	0.1%	1/22	0/38			
Bone	0.1%	0/20	0/35			
Melanoma of skin	1.2%	11/342	6/585	19.6% (11.5-31.3%)	6.1% (2.7-13.2%	
Skin, non-melanoma	3.0%	16/395	10/618	14.5% (7.5-26.2%)	4.6% (2.4-8.6%	
Connective and soft tissues	0.2%	0/57	0/110	-		
Breast	9.4%	124/1175	141/2223	28.1% (23.9-32.8%)	19.9% (17.0-23.2	
Cervix uteri	1.0%	1/210	3/324			
Corpus uteri	2.2%	9/272	6/481	7.0% (3.4-14.0%)	3.6% (1.6-8.0%	
Uterus, other	0.1%	0/24	0/36			
Ovary	1.6%	6/234	4/427	8.7% (4.0-17.9%)	2.9% (1.1-7.4%	
Other female genital	0.4%	0/47	1/84			
organs						
Penis and other genital organs	0.1%	0/15	0/34	-		
Prostate	10.5%	197/807	148/1719	38.0% (33.9-42.2%)	22.0% (18.8-25.7	
Testis	0.5%	5/90	3/123	13.8% (5.7-29.6%)	6.0% (1.9-16.9%	
Kidney	0.8%	5/196	2/374	6.7% (2.8-15.1%)	1.8% (0.4-6.8%	
Bladder, other	2.2%	18/471	13/870	9.9% (6.2-15.5%)	5.5% (3.1-9.7%	
urinary organs						
Eye	0.1%	2/30	0/64	-		
Brain, central	0.9%	1/343	3/522	1.7% (0.5-6.2%)	1.8% (0.3-12.0%	
nervous system	0.007	0.05				
Thyroid	0.2%	0/85	1/132	-		
Hodgkin's disease	0.1%	0/57	0/69	-		
Multiple myeloma	0.4%	0/114	0/174	-		
Non-Hodgkin lymphoma	0.7%	1/254	3/466	-		
Leukemia, acute	0.3%	0/77	0/139	-		
Leukemia, other	0.6%	5/128	3/259	15.2% (6.1-33.2%)	4.1% (1.3-11.9%	



Time-varying genetic influence? Lung Cancer

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Methods: Biometric analyses

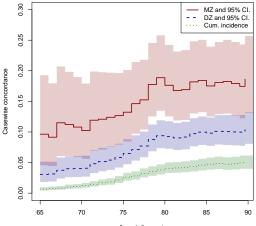
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Ever Smokers

Age at diagnosis



Time-varying genetic influence? Lung Cancer



Methods: Biometric analyses

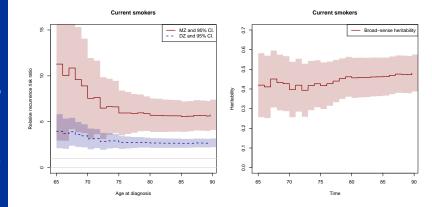
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J. Hjelmborg, J. Harris, J. Kaprio et al. Thorax (2017)



Prologue

Effect?

$\mathsf{Exposure}{\rightarrow}\mathsf{Outcome}$

Analysis Methods: Biometric analyses

Aims of

Time to Event

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- Outcome: Time to occuence of event. Event may not occur can be censored at follow-up.
- What is the contribution of genetic and environmental factors to the variation in risk of outcome?

$$\left\{ \begin{array}{l} Y = \mathrm{Genes} + \mathrm{Environment} \\ \Sigma_Y = \Sigma_{\mathrm{Genes}} + \Sigma_{\mathrm{Environment}} \end{array} \right.$$

- What kind of genetic and environmental influences to expect?
- How does this influence vary with time?



Time in Twin studies

- Suppose we're studying a dichotomous trait; Disease is present or not.
- Suppose data is complete in the sense that status of disease does not change anymore.
- Analysis: prevalence, concordance, correlation and biometric measures Yes, We Can!
- Example: Stuttering in childhood (questionnaire answered by adults).
- at least we do not hesitate to assume complete status.

Table: Genetic influence on Stuttering

	Liability	threshold model		
	prevalence	concordance	tetrachorics	heritability (95% C∣)
MZ females	.04	.47 (.38, 59)	.81 (.71, .87)	.78 (.68,.85)
DZ females	.04	.08 (.04, 16)	.17 (02, .35)	AE model
MZ males	.08	.54 (.46,.62)	.79 (.72, 85)	.75 (.66,.82)
DZ males	.08	10 (.062.16)	.07 (07 . 23)	AE model

(Fibiger et al. 2008)

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Prevalence and casewise Concordance

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	pairs	concordant	discordant	prevalence	concordance (9
MZ females	1948	33	74	.04	.47 (.38,.59)
DZ females	2404	7	167	.04	.08 (.04,.16)

• casewise concordance rate; *Risk of being affected given that co-twin is affected*

- higher MZ than DZ concordance rate suggests genetic influence (but not how much).
- empirically based similarity-measure.
- easy to estimate (in next slide).
- easy to communicate(!)
- also applicable under casewise ascertainment (to be cont'd).



Prevalence and casewise Concordance

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	<i>n</i> pairs	n_{11} concordant	$n_{\rm d}$ discordant	prevalence	cond
MZ females	1948	33	74	.04	.47
DZ females	2404	7	167	.04	.08

• Prevalence is proportion of affected individuals,

$$\hat{p} = \frac{2n_{11} + n_{\rm d}}{2n}$$

• casewise concordance rate, *P*(twin is affected | co-twin is affected),

$$\hat{p_c} = rac{2n_{11}}{2n_{11} + n_{
m d}}$$



Prevalence and casewise Concordance

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	<i>n</i> pairs	n_{11} concordant	$n_{\rm d}$ discordant	prevalence	conc
MZ females	1948	33	74	.04	.47 (
DZ females	2404	7	167	.04	.08 (

• casewise concordance rate,

 $P(\text{twin is affected} \mid \text{co-twin is affected}),$

$$\hat{p_c} = \frac{2n_{11}}{2n_{11} + n_{\rm d}}$$

• Confidence intervals can be exact or approximate by asymptotic normality assumption using $\operatorname{Var}(\hat{p_c}) = \hat{p_c}^2 (1 - \hat{p_c})^2 (\frac{1}{n_{11}} + \frac{1}{n_d}).$



casewise Concordance - Estimation

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The dataset:

. list v411 kon1 id1 v412 kon2 id2 zyg zygbin alder in 1/5

	+-									+	
	1 1	v411	kon1	id1	v412	kon2	id2	zyg	zygbin	alder	
1.		0	kvinde	30098851	0	kvinde	30098852	mz	1	39	
2.	1	0	kvinde	30199351	0	kvinde	30199352	mz	1	27	
З.	1	ja	mand	30186321	0	mand	30186322	mz	1	29	
4.	1	Ő	kvinde	20044491	0	kvinde	20044492	mz	1	68	
5.		0	kvinde	30072841	0	kvinde	30072842	mz	1	42	
	μ.									+	



casewise Concordance - Estimation using Stata

. xi: glm ytwin i.zygbin*ycotwin if kon1==0, family(binomial) link(log) cluster(tvparnr) (Std. Err. adjusted for 4352 clusters in tvparnr)

ytwin	 Coef.	Robust Std. Err.	z	P> z	[95% Conf.	Interval]
_Izygbin_1	6053746	.1396172	-4.34	0.000	8790193	3317298
ycotwin	.7622305	.3786476	2.01	0.044	.0200949	1.504366
_IzygXycot~1	2.412827	.4279456	5.64	0.000	1.574069	3.251585
_cons	-3.32167	.0773408	-42.95	0.000	-3.473255	-3.170085
. * casewise c . lincom ycotw	vin + _Izygbin	n_1 + _IzygX			[95% Conf.	Intervall
						Intervalj
(1)	7519877	.1106554	-6.80	0.000	9688683	5351071
. disp exp(r(e .47142857 . * 95% lower . disp exp(r(.37951078 . * 95% upper . disp exp(r(bound (estimate) - : bound					
. * casewise c . lincom ycotw		z				

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casewise Concordance - Estimation using R

-will similarly estimate concordances. To be cont'd in Practicals.

MZ twins	Estimate	2.5%	97.5%
Concordance	0.03	0.02	0.04
casewise Concordance	0.49	0.39	0.59
Margina	0.05	0.04	0.07

ins	Estimate	2.5%	97.5%
nce	0.01	0.00	0.01
nce	0.10	0.05	0.20
nal	0.05	0.04	0.07
	ins nce nce nal	nce 0.01 nce 0.10	nce 0.01 0.00 nce 0.10 0.05

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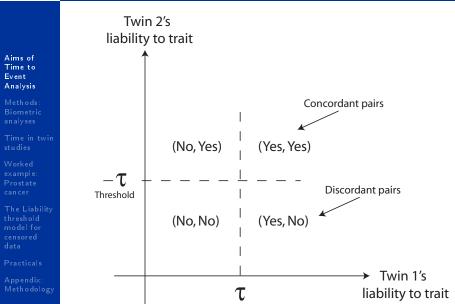
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Liability threshold model					
	prevalence	concordance	tetrachorics		
MZ females	.04	.47 (.38,.59)	.81 (.71,.87)		
DZ females	.04	.08 (.04,.16)	.17 (02,.35)		

- measure of similarity of twin pairs defined via the *liability-threshold* model (will follow).
- does not depend on prevalence of trait.
- relates to the polygenic quantitative genetics model (ADCE model).









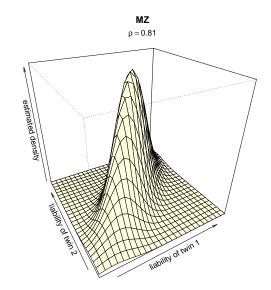
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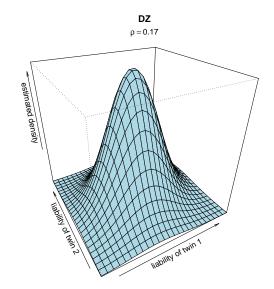
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Correlations - Estimation using R

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Appendix: Methodology -will similarly estimate correlations. To be cont'd in Practicals.

	Estimate	2.5%	97.5%
Correlation MZ	0.79	0.69	0.86
Correlation DZ	0.19	-0.001	0.36



In summary,

- we assume bivariate standard normality of liabilities $(Z_1, Z_2) \sim MvN\{(0, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix})\}$
- Tetrachoric correlation of categorical variables is by definition the usual correlation in liabilities to outcomes, ρ .
- Thresholds and tetrachorics are estimated from the liability-threshold model .

	prevalence	concordance	tetrachorics
MZ females	.04	.47 (.38, .59)	.81 (.71,.87)
DZ females	.04	.08 (.04,.16)	.17 (02,.35)

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Liab	ility threshold		
	concordance	tetrachorics	heritability (95% CI)
MZ females	.47 (.38, 59)	.81 (.71,.87)	.78 (.68,.85)
DZ females	.08 (.04,.16)	.17 (02,.35)	AE model

- Decomposing the liability: $Z_i = A_i + D_i + C_i + E_i$
- Gives usual variance components in polygenic model.
- What is the contribution of genetic and environmental factors to the variation:

$$\mathcal{H}_Z^2 = \frac{\sigma_A^2 + \sigma_D^2}{\sigma_A^2 + \sigma_D^2 + \sigma_C^2 + \sigma_C^2 + \sigma_E^2}$$



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Appendix: Methodology • Variance components in polygenic ADCE model satisfies $I = \begin{pmatrix} \sigma_A^2 & z\sigma_A^2 \\ z\sigma_A^2 & \sigma_A^2 \end{pmatrix} + \begin{pmatrix} \sigma_D^2 & u\sigma_D^2 \\ u\sigma_D^2 & \sigma_D^2 \end{pmatrix} + \begin{pmatrix} \sigma_C^2 & \sigma_C^2 \\ \sigma_C^2 & \sigma_C^2 \end{pmatrix} + \begin{pmatrix} \sigma_E^2 & 0 \\ 0 & \sigma_E^2 \end{pmatrix}$ where z = u = 1 for MZ pairs, $z = \frac{1}{2}$ and $u = \frac{1}{4}$ for DZ pairs.



Estimation using R

The estimation of the polygenic models, ACE, ADE and AE can be done with:

```
# ACE
bp1.ace <- twinlm(stutter~+sex+age.data=stut.</pre>
                          id="tvparnr",
                          zyg="zyg",DZ="dz",OS="os", pairsonly = TRUE,
                          binarv=TRUE.control=list(trace=0).
                          type="ace")
score(bp1.ace)
summary(bp1.ace)
AIC(bp1.u.bp1.ace)
# ADE
bp1.ade <- twinlm(stutter~+sex+age.data=stut.</pre>
                          id="tvparnr",
                          zyg="zyg",DZ="dz",OS="os", pairsonly = TRUE,
                          binarv=TRUE.control=list(trace=0).
                          type="ade")
score(bp1.ade)
summary(bp1.ade)
AIC(bp1.u,bp1.ade)
AIC(bp1.ade,bp1.ace)
# 4E
bp1.ae <- twinlm(stutter~+sex+age,data=stut,</pre>
                          id="tvparnr",
                          zyg="zyg",DZ="dz",OS="os", pairsonly = TRUE,
                          binary=TRUE, control=list(trace=0),
                          type="ae")
score(bp1.ae)
----- (h-1 --)
```

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```



Estimation using OpenMx in R (extract)

Matrices for expected Means & Thresholds (on liabilities)

```
meanG
                           <-mxMatrix( type="Zero", nrow=1, ncol=ntv, name="expMean" )
                  threT
                           <-mxMatrix( tvpe="Full", nrow=1, ncol=ntv, free=TRUE, values=thVals, label="thre", name
                  # Algebra to compute Total Variance
                          <-mxAlgebra( expression=A+C+E, name="V" )
                  covP
                  # Algebra for expected Variance/Covariance Matrices in MZ & DZ twins
Methods
                  covMZ
                          <-mxAlgebra( expression= rbind( cbind(A+C+E , A+C),
Biometric
                                                            cbind(A+C . A+C+E)), name="expCovMZ" )
analyses
                  COVDZ
                           <-mxAlgebra( expression= rbind( cbind(A+C+E . 0.5%x%A+C).
                                                            cbind(0.5%x%A+C , A+C+E)), name="expCovDZ" )
                  # Constraint on variance of the liability of Binary variables (assumed to have a SND)
                 matUnv <-mxMatrix( type="Unit", nrow=nv, ncol=1, name="Unv1" )</pre>
                  var1 <-mxConstraint( expression=diag2vec(V)==Unv1, name="Var1" )</pre>
                  # Data objects for Multiple Groups
                  dataMZ <-mxData( observed=mzData, type="raw" )
                  dataDZ <-mxData( observed=dzData, tvpe="raw" )</pre>
                  # Objective objects for Multiple Groups
                  obiMZ <-mxFIMLObjective( covariance="expCovMZ", means="expMean", dimnames=selVars, thresholds="e
                  objDZ <-mxFIMLObjective( covariance="expCovDZ", means="expMean", dimnames=selVars, thresholds="e
                  #Combine groups (...)
```



Polygenic model - model selection

Time	

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Time in twin studies

Worked example: Prostate cancer

The Liability threshold model for censored data

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Liability	Liability threshold models						
Females	-2LL	df	ΔX^2	$\Delta \mathrm{df}$	р	AIC	note
Saturated	2602.092	8698	0.920	3	0.821	-5.080	
ACE	2609.629	8701					
AE (*)	2609.629	8702	0.002	1	0.968^{\dagger}	-1.998	without D
ADE	2609.627	8701					

- Most likely in terms of -2 log(likelihood) with fewest parameters, ie., most parsimonious model, is chosen.
- Saturated model: same treshold for mz and dz (twin 1 and twin 2).
- -is compared to full model, p-value is 0.821, and gives tetrachorics.
- The additive genetic effect is significant in all models
- [†]this p-value is too conservative and can be halved (Dominicus et al. 2006).
- The AE model is chosen by comparison with ADE.



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- Model selection notes:
- Most likely in terms of $-2\log(\text{likelihood})$ with fewest parameters, ie., most parsimonious model, is chosen.
- Testing for a vanishing variance component: Using the χ_1^2 distribution as approximation to likelihood-ratio distribution gives conservative p-values.
- Eg., when dropping 'C' in 'ACE' model the p-value should be halved (Dominicus et al. 2006).



Table: Genetic influence on Stuttering

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	prevalence	concordance	tetrachorics	heritabi		
MZ females	.04	.47 (.38, .59)	.81 (.71,.87)	.78 (.68		
DZ females	.04	.08 (.04, 16)	.17 (02,.35)	AE mod		
MZ males	.08	.54 (.46,.62)	.79 (.72,.85)	.75 (.66		
DZ males	.08	.10 (.062,.16)	.07 (07,.23)	AE mod		

(Fibiger et al. 2008)

- These results may be recovered in R using scripts 'stut.R' or 'stutOpenMx.R'.
- -we are done.



Some Finnish males

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- Finding the mutations or set of genes
- Classic twin methodology may indicate where to look!



Review

Given ordinal categorical data

- Casewise concordance rates may indicate genetic effects, but not the magnitude and type.
- The liability-threshold model allows for adapting classical measures.
- Tetrachorics are polychoric correlation of dichotomous trait.
- -which is the usual within-pair correlation in liability of trait.
- Model selection and estimation is analogues to continuous case.

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Special topics

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- Covariates (modelled via the threshold)
- Probandwise ascertainment: No negatively concordant pairs
- More traits Pleiotropy? (Multivariate categorical twin data)
- Sex limitation model to include opposite sexed DZ's.
- Other measures of similarity
- Analysis cookbook



Time in twin studies

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- Can you think of a study, ie. trait and design, that is not governed by this?
- Data often contain registration of time of events!



Lexis diagram - Nordic data on prostate cancer

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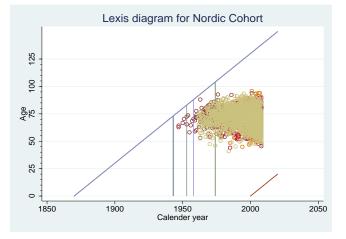
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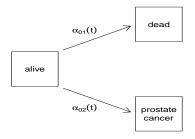


- More than 70% are alive without cancer at follow-up.
- -also, delayed entry due to initiation of cancer registration.



Time in Twin studies

- We borrow methods from *survival analysis*.
- The Zoo: events, censorings, competing risks,...
- -a classic dichotomous trait is now an event.
- There may be multiple outcomes at each time point:



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Time in twin studies

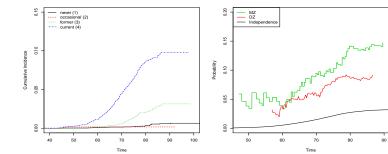
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Time in Twin studies

Goals

- The cumulative incidence: *Risk of event before time t*
- The casewise concordance: *Risk of event in twin before time t given event in co-twin before time t*



Probandwise concordance

Aims of Time to Event Analysis

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Summary of sources of bias					
	prevalence	con cor dan ce	casewise		
All complete data (1)	biased (low or high)	biased	biased		
All data (2)	toolow	too low	biased		
-and modelling censorings (3)	ok	ok	ok		

- In case (1) all complete data at follow-up is used, that is, censored data is excluded.
- In case (2) all observed data is used including censored observations at follow up, that is, censored observations are ignored.
- In case (3) censorings and competing events (eg. death before cancer) are modelled.



Sources of bias - breast cancer

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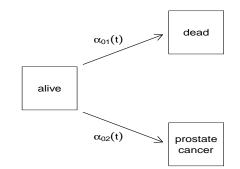
Summary of sources of bias					
	prevalence	con cor dan ce	casewise		
All complete data (1)	biased (low or high)	biased	biased		
All data (2)	toolow	too low	biased		
-and modelling censorings (3)	ok	ok	ok		

Breast cancer risk and sources of bias					
	Preva	lence	casewise concordance		
	MZ twins	DZ twins	MZ twins	DZ twins	
Complete data (1)	0.090 (0.005)	0.080 (0.004)	0.33 (0.04)	0.21 (0.03)	
All data (2)	0.032 (0.002)	0.035 (0.001)	0.21 (0.03)	0.13 (0.02)	
-and modelling censorings (3) 0.11 (0.004) 0.11 (0.004) 0.25 (0.04) 0.					



Methods - Competing risks

- 'the individual can experience more than one type of event?.
- 'when time to event is not independent of censoring-mechanism?.
- 'when other events precludes or interacts with event of interest?.



- Aims of Time to Event Analysis
- Methods: Biometric analyses

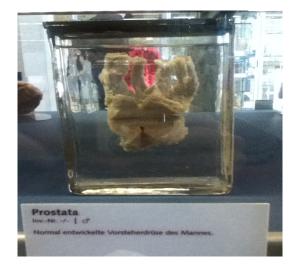
Time in twin studies

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Example - Prostate cancer in twins

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R Kioski - Package 'mets'

- Aims of Time to Event Analysis
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#Date: 2012-11-24

Aims of Time to Event Analysis

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Appendix: Methodology #Author: Klaus K. Holst, Thomas Scheike and # Jacob Hjelmborg #Modified 2015-05-24

library(etm)

Loading required package: survival library(prodlim) library(mets)

Loading required package: timereg
Loading required package: lava
lava version 1.6.1
mets version 1.2.3.1



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Appendix: Methodology data(prt) # simulated prostate cancer data
head(prt)

##		country	time	status	zyg	id	cancer
##	31	Denmark	96.98833	1	DZ	1	0
##	32	Denmark	80.88885	1	DZ	1	0
##	39	Denmark	68.04498	1	DZ	3	0
##	40	Denmark	61.45903	1	DZ	3	0
##	51	Denmark	78.78068	1	DZ	5	0
##	52	Denmark	90.36252	1	DZ	5	0



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kable(with(prt, table(status,country)))

	Denmark	Finland	Norway	Sweden
0	7300	2533	3102	8348
1	2223	1209	876	2689
2	148	184	129	481



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kable(with(prt, table(cancer,zyg)))

	DZ	MZ	
0	17408	10872	
1	583	359	

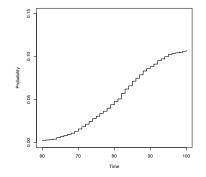
out <- lm(cancer~-1+zyg,prt) # lifetime risk (!).
kable(summary(out)\$coef, digits=2)</pre>

	Estimate	Std. Error	t value	Pr(> t)
zygDZ	0.03	0	24.61	0
zygMZ	0.03	0	19.18	0



Prostate cancer in twins - cumulative incidence

plot(pcif,multiple=1,se=0,uniform=0,ylim=c(0,0.15))



Aims of Time to Event Analysis

Methods: Biometric analyses

Time in twir studies

Worked example: Prostate cancer

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Prostate cancer in twins - cumulative incidence

Aims of Time to Event Analysis

Methods: Biometric analyses

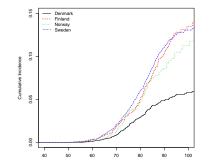
Time in twin studies

Worked example: Prostate cancer

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Prostate cancer in twins - concordance

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Appendix: Methodology ### ignoring country
marginal cumulative incidence of prostate cancer##'
outm <- prodlim(Hist(time,status)~+1,data=prt)</pre>

```
times <- 60:100
cifmz <- predict (outm, cause=2, time=times, newdata=data.frame(zyg="MZ")) ## cause is 2 (second cat
cifdz <- predict (outm, cause=2, time=times, newdata=data.frame(zyg="DZ"))</pre>
```

```
### concordance for HZ and DZ twins
cc <- bicomprisk(Event(time,status)~strata(zyg)+id(id),data=prt,cause=c(2,2),prodlim=TRUE)</pre>
```

Strata 'DZ' ## Strata 'MZ'

cdz <- cc\$model\$"DZ" cmz <- cc\$model\$"MZ"

cdz <- casewise(cdz,outm,cause.marg=2)
cmz <- casewise(cmz,outm,cause.marg=2)</pre>



Prostate cancer in twins - concordance

plot(cmz,ci=NULL,ylim=c(0,0.6),xlim=c(60,100),legend=TRUE,col=c(3
par(new=TRUE)
plot(cdz,ci=NULL,ylim=c(0,0.6),xlim=c(60,100),legend=TRUE)

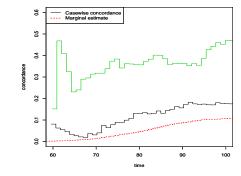


Figure: Casewise concordance

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Prostate cancer in twins - Concordance

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More information from

summary(cmz)
summary(cdz)

Further, Relative recurrence risk, multiple locus index and other measures can be obtained.



Time to event - biometric modeling?

The New England Journal of Medicine



AND KARI HEMMINKI, M.D., PH.D.

- Worked example: Prostate cancer
- The Liability threshold model for censored data
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- NEJM 2000 landmark paper report heritabilities for all cancer sites.
- Prostate cancer: case-wise concordance rates (MZ; DZ) of 0.20; 0.09, and a heritability of 0.42 (0.29; 0.50).
- Biometric model: Liability threshold (ignoring censored data, \sim 70%).
- Let's take censoring into account Aim for NorTwinCan Study.



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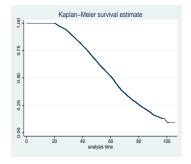
Practicals

Appendix: Methodology Genetic influence on risk scale, how about heritability?

• Liability-threshold polygenic ADCE model.:

probit($P(\text{twin } j \text{ gets cancer} | X_j, Z)) = X_j^T \beta + Z, \ j = 1, 2$

• Extension: Weights from inverse probability of censoring:





Liability threshold model with IPW

- Aims of Time to Event Analysis
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- Time in twin studies
- Worked example: Prostate cancer
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- Liability model with Inverse Probability Weighting and adjusting for covariates
- Probabilities of being censored we weight complete observations with these. In analogy with missing data analysis assuming missing at random (MAR). Probability weights based on Aalen's additive model





Liability threshold: Eq. marginals for twins

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```
bp.flex <- twinlm.time(cancer~country,zyg="zyg",
    DZ="DZ",id="id",
    cumulative = TRUE, binary=TRUE,
    type="flex",data=prt,
    cens.formula=Surv(time,status==0)~1+zyg+country,
    breaks=Inf,
        control=list(refit=TRUE))
round(summary(bp.flex)$coef,2)
```

##				Estimate	Std.Err	2.5%	97.5%
##	Tetrachoric	correlation	ΜZ	0.70	0.05	0.58	0.78
##	Tetrachoric	correlation	DΖ	0.27	0.06	0.14	0.39



Liability threshold: Eq. marginals for twins MZ and DZ

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The Liability threshold model for censored data

Practicals

```
bp.u <- twinlm.time(cancer~country,zyg="zyg",
DZ="DZ",id="id",
cumulative = TRUE, binary=TRUE,
type="u",data=prt,
cens.formula=Surv(time,status==0)~1+zyg+country,
breaks=Inf,
control=list(refit=TRUE))
round(summary(bp.u)$coef,2)
```

##				Estimate	Std.Err	2.5%	97.5%
##	Tetrachoric	correlation	ΜZ	0.69	0.05	0.58	0.78
##	Tetrachoric	correlation	DΖ	0.28	0.07	0.14	0.40



Liability threshold: Eq. marginals for twins MZ and DZ

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Appendix: Methodology

We can compare above models directly since nested:

```
compare(bp.u,bp.flex)
##
##
    - Likelihood ratio test -
##
##
   data:
   chisq = 19.836, df = 4, p-value = 0.000538
##
   sample estimates:
##
   log likelihood (model 1) log likelihood (model 2)
##
                  -8323.003
                                             -8313.085
##
```



Liability threshold: ACE with IPW

Time to
Methods

```
Biometric
analyses
```

```
Time in twir
studies
```

```
Worked
example:
Prostate
cancer
```

The Liability threshold model for censored data

Practicals

Appendix: Methodology

```
score(bp.ace)
```

[1] 1.089056e-04 3.706803e-05 2.993500e-05 -2.206749e-06

```
round(summary(bp.ace)$coef,2)
```

##			Estimate	Std.Err	2.5%	97.5%
##	A		0.67	0.05	0.58	0.77
##	С		0.00	0.00	0.00	0.00
##	Е		0.33	0.05	0.23	0.42
##	ΜZ	Tetrachoric Cor	0.67	0.05	0.56	0.76



Liability threshold: ADE with IPW

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```
bp.ade <- twinlm.time(cancer~country,zyg="zyg",
DZ="DZ",id="id",
cumulative = TRUE, binary=TRUE,
type="ade",data=prt,
cens.formula=Surv(time,status==0)~1+zyg+country,
breaks=Inf,
control=list(refit=TRUE))
```

```
round(summary(bp.ade)$coef,2)
```

#	#			Estimate	Std.Err	2.5%	97.5%
#	# A			0.42	0.27	-0.11	0.95
#	# D			0.27	0.28	-0.29	0.83
#	# E			0.31	0.05	0.21	0.41
#	# MZ	Tetrachoric	Cor	0.69	0.05	0.58	0.78
#	# DZ	Tetrachoric	Cor	0.28	0.07	0.14	0.40



Liability threshold: ACE versus ADE

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We can compare above models via the Akaike Information Index:

AIC(bp.ace, bp.ade)

##		df	AIC
##	bp.ace	6	16662.82
##	bp.ade	6	16658.01



Liability threshold: Stratified analysis

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```
bp.ace.strata <- twinlm.time(cancer~strata(country),zyg="zyg",
    DZ="DZ",id="id",
    cumulative = TRUE, binary=TRUE,
    type="ace",data=prt,
    cens.formula=Surv(time,status==0)~1+zyg+country,
    breaks=Inf,
        control=list(refit=TRUE))
```

```
## Strata 'Denmark'
## Strata 'Finland'
## Strata 'Norway'
## Strata 'Sweden'
```

```
summary(bp.ace.strata)
```

##	
##	Strata 'Denmark'
##	
##	Strata 'Finland'
##	



Liability threshold: Cumulative heritability

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```
bp.ace.cum <- twinlm.time(cancer country,zyg="zyg",
    DZ="DZ",id="id",
    cumulative = TRUE, binary=TRUE,
    type="ace",data=prt,
    cens.formula=Surv(time,status==0)~1+zyg+country,
    breaks=seq(60,90, by=2),
        control=list(refit=TRUE))
names(bp.ace.cum)
bp.ace.cum$summary
summary(bp.ace.cum)
```



Prostate cancer in twins - casewise concordance

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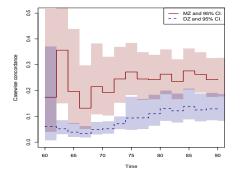
Appendix: Methodology 

Figure: Casewise concordance



Prostate cancer in twins - heritability

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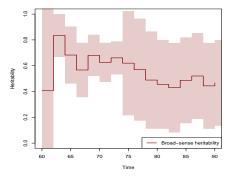


Figure: Cumulative heritability



Exercise

- Aims of Time to Event Analysis
- Methods: Biometric analyses
- Time in twin studies
- Worked example: Prostate cancer
- The Liability threshold model for censored data

Practicals

- Create above plots of cumulative casewise concordance and heritability from the liability threshold ADE model with IPW for censoring.
- What does the above stratified analysis add?



Exercise

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The Liabilit threshold model for censored data

Practicals

- What would happen if time to event was ignored?
- This can be investigated by repeating the analysis without IPW.
- See the following slides for implementation.



Liability threshold: Saturated model - ignoring time

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bp0 <-	biprobit (cancer ~ country	+	<pre>cluster(id)+strata(zyg),</pre>
	data=prt)		

Strata 'DZ' ## Strata 'MZ'

summary (bp0)

##		
##	Strata 'DZ'	
##		
##	Strata 'MZ'	



Liability threshold: Eq. marginals - ignoring time

bp1 <- bptwin(cancer~country,zyg="zyg",DZ="DZ",id="id", binary=TRUE, type="u",data=prt)
summary(bp1)\$probMZ</pre>

##		Estimate	2.5%	97.5%
##	Concordance	0.004467324	0.003292577	0.006058658
##	Casewise Concordance	0.293233128	0.234208848	0.360136998
##	Marginal	0.015234718	0.012860807	0.018038809
##	Rel.Recur.Risk	19.247690103	14.645257727	23.850122480
##	log(OR)	3.625153734	3.234286445	4.016021024

summary(bp1)\$probDZ

##		Estimate	2.5%	97.5%
##	Concordance	0.001440254	0.0009503536	0.002182143
##	Casewise Concordance	0.094537629	0.0667986510	0.132164199
##	Marginal	0.015234718	0.0128608072	0.018038809
# #	Rel.Recur.Risk	6.205407284	4.0723812102	8.338433358
##	log(OR)	1.994581307	1.5853517141	2.403810901

summary (bp1)\$coef

##				Estimate	Std.Err	2.5%	97.5%
# #	Tetrachoric	correlation	ΜZ	0.6988528	0.03375873	0.6265551	0.7592258
##	Tetrachoric	correlation	DΖ	0.3706259	0.04339034	0.2826528	0.4524161

compare(bp0,bp1) # LRT

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Liability threshold: ACE model - ignoring time

bp2 <- bptwin(cancer~country,zyg="zyg",DZ="DZ",id="id", binary=TRUE,type="ace",data=prt)
summary(bp2)\$probMZ</pre>

##		Estimate	2.5%	97.5%
# #	Concordance	0.004467383	0.003292626	0.006058727
##	Casewise Concordance	0.293234795	0.234210425	0.360138679
##	Marginal	0.015234832	0.012860918	0.018038923
##	Rel.Recur.Risk	19.247655569	14.645254717	23.850056421
##	log(OR)	3.625156485	3.234289704	4.016023266

summary(bp2)\$probDZ

##		Estimate	2.5%	97.5%
##	Concordance	0.00144021	0.0009503172	0.002182094
##	Casewise Concordance	0.09453405	0.0667954867	0.132160421
##	Marginal	0.01523483	0.0128609183	0.018038923
##	Rel.Recur.Risk	6.20512574	4.0721466620	8.338104827
##	log(OR)	1.99452774	1.5852906674	2.403764821

summary (bp2) \$coef

##				Estimate	Std.Err	2.5%	97.5%
##	A			0.65647764	0.10956971	0.4417250	0.8712303
##	С			0.04237639	0.09289080	-0.1396862	0.2244390
##	Ε			0.30114597	0.03375863	0.2349803	0.3673117
##	ΜZ	Tetrachoric	Cor	0.69885403	0.03375863	0.6265565	0.7592268
##	DZ	Tetrachoric	Cor	0.37061521	0.04339116	0.2826405	0.4524070

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Analysis cookbook

- Aims of Time to Event Analysis
- Methods: Biometric analyses
- Time in twin studies
- Worked example: Prostate cancer
- The Liability threshold model for censored data

Practicals

- Empirical descriptives: Counts, prevalences and cumulative incidences.
- Factors for cumulative incidence? Intermediate or confounder? Include covariates or stratification may be necessary. Univariate analysis using twins: logistic regression correcting for within pair dependence by robust variance estimation. Alternative more elaborate approach: Covariates may be tested influential on thresholds in liability threshold model below. Survival model to take censoring into account. Competing risks?
- Similarity measures: Concordance rate and polychoric correlation over time.
- Biometric modelling: Liability threshold model with inverse probability weightning (if censoring).
- same threshold for twin 1 and twin 2.
- same threshold for MZ and DZ twins.
- Polychoric correlation estimation.
- Polygenic best fitting model: Most likely model with fewest parameters (parsimony).
- Conclusion: Familial risks by time, heritabilities, pleiotropy,...

The Heritability of Prostate Cancer in the Nordic Twin Study of Cancer Hjelmborg, Scheike, Kaprio, Mucci et al. http://cebp.aacrjournals.org/content/23/11/2303 Cancer Epidemiology, Biomarkers & Prevention (2014)

References

- Estimating heritability for cause specific mortality based on twin studies; Scheike, Holst and Hjelmborg; LIDA (2013).
- Estimating twin concordance for bivariate competing risks twin data; Scheike, Holst and Hjelmborg; Stat Med (2014)
- Measuring early or late dependence for bivariate lifetimes of twins Scheike, Holst and Hjelmborg; *LIDA* (2014).
- Revisiting the Concordance for Twin Pairs; Hjelmborg, Scheike, Holst and Möller; Hum Genet Twin Research (2015), in preparation
- The liability threshold model for censored twin data Holst, Scheike and Hjelmborg, Computational Statistics & Data Analysis (2015)