

EXAM C QUESTIONS OF THE WEEK

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Week of October 1/07

A Cox proportional hazard model is applied to model the effectiveness of a treatment for a particular medical condition. The model has two covariates:

$$Z_1 = \begin{cases} 0 & \text{did not receive treatment} \\ 1 & \text{did receive treatment} \end{cases} \quad \text{and} \quad Z_2 = \begin{cases} 0 & \text{male} \\ 1 & \text{female} \end{cases}$$

The associated regression coefficients in the Cox model are β_1 and β_2 .

You are given the 95 percent confidence interval for the relative risk of a female who received treatment to a male who did not receive treatment is $(.315, .955)$, and the 95 percent confidence interval for the relative risk of a female who received treatment to a male who received treatment is $(.553, 1.212)$.

You are also given that the estimated 5-year survival probability of a male who has the medical condition but does not receive treatment is $.6$. Find the estimated 5-year survival probability of a male who has the medical condition but receives treatment.

The solution can be found below.

Week of October 1/07 - Solution

A male who does not receive treatment is the baseline group.

The estimated 5 year survival probability for the baseline group is $S_0(5) = .6$.

The estimated 5 year survival probability for someone with covariate values Z_1 and Z_2 is $[S_0(5)] \cdot \exp(Z_1\hat{\beta}_1 + Z_2\hat{\beta}_2)$.

For a male who does not receive treatment, we have $Z_1 = 1$, $Z_2 = 0$, so the estimated 5 year survival probability will be $(.6)^{e^{\hat{\beta}_1}}$.

The 95 percent confidence interval for the relative risk of a female who received treatment to a male who did not receive treatment is (e^{ℓ_1}, e^{u_1}) , where

$$\ell_1 = \hat{\beta}_1 + \hat{\beta}_2 - 1.96\sqrt{\text{Var}(\hat{\beta}_1 + \hat{\beta}_2)} \quad \text{and} \quad u_1 = \hat{\beta}_1 + \hat{\beta}_2 + 1.96\sqrt{\text{Var}(\hat{\beta}_1 + \hat{\beta}_2)}.$$

$$\text{Therefore, } \hat{\beta}_1 + \hat{\beta}_2 = \frac{\ell_1 + u_1}{2} = \frac{\ln(.315) + \ln(.955)}{2} = -.601$$

The 95 percent confidence interval for the relative risk of a female who received treatment to a male who received treatment is (e^{ℓ_2}, e^{u_2}) , where

$$\ell_2 = \hat{\beta}_2 - 1.96\sqrt{\text{Var}(\hat{\beta}_2)} \quad \text{and} \quad u_2 = \hat{\beta}_2 + 1.96\sqrt{\text{Var}(\hat{\beta}_2)}.$$

$$\text{Therefore, } \hat{\beta}_2 = \frac{\ell_2 + u_2}{2} = \frac{\ln(.553) + \ln(1.212)}{2} = -.200.$$

Then, $\hat{\beta}_1 = -.601 - (-.2) = -.401$, and for a male who does not receive treatment, we have $Z_1 = 1$, $Z_2 = 0$, so the estimated 5 year survival probability will be $(.6)^{e^{-.4}} = .71$.