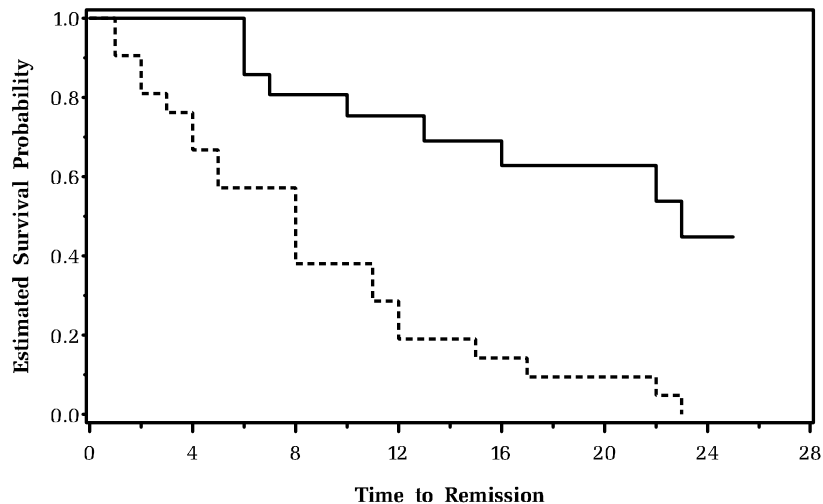# Comparison of Survival Curves

We spent the last class looking at some nonparametric approaches for estimating the survival function, $\hat{S}(t)$, over time for a single sample of individuals.

Now we want to compare the survival estimates between two groups.

Example: Time to remission of leukemia patients

Comparison of Treatments Using Kaplan−Meier Survival Estimates

Treatment	Censored	Failed	Total	Median
6−MP	12	9	21	23.0
Control	0	21	21	8.0

How can we form a basis for comparison?

At a specific point in time, we could see whether the confidence intervals for the survival curves overlap.

However, the confidence intervals we have been calculating are **"pointwise"** $\Rightarrow$ they correspond to a confidence interval for $\hat{S}(t^*)$ at a single point in time, t^*.

In other words, we can't say that the true survival function $S(t)$ is contained between the pointwise confidence intervals with 95% probability.

(**Aside:** if you're interested, the issue of confidence **bands** for the estimated survival function are discussed in Section 4.4 of Klein and Moeschberger)

Looking at whether the confidence intervals for $\hat{S}(t^*)$ overlap between the 6MP and placebo groups would only focus on comparing the two treatment groups at a single point in time, t^*. We want an overall comparison.

Should we base our overall comparison of $\hat{S}(t)$ on:

- the furthest distance between the two curves?

- the median survival for each group?

- the average hazard? (for exponential distributions, this would be like comparing the mean event times)

- adding up the difference between the two survival estimates over time?

$$\sum_{j} \left[\hat{S}(t_{jA}) - \hat{S}(t_{jB}) \right]$$

- a weighted sum of differences, where the weights reflect the number at risk at each time?

- a rank-based test? i.e., we could rank all of the event times, and then see whether the sum of ranks for one group was less than the other.

Nonparametric comparisons of groups

All of these are pretty reasonable options, and we'll see that there have been several proposals for how to compare the survival of two groups. For the moment, we are sticking to nonparametric comparisons.

Why nonparametric?

- **fairly robust**

- **efficient relative to parametric tests**

- **often simple and intuitive**

Before continuing the description of the two-sample comparison, I'm going to try to put this in a general framework to give a perspective of where we're heading in this class.

General Framework for Survival Analysis

We observe $(X_i, \delta_i, \mathbf{Z}_i)$ for individual i, where

- X_i is a censored failure time random variable

- δ_i is the failure/censoring indicator

- $\mathbf{Z}_i$ represents a set of covariates

Note that $\mathbf{Z}_i$ might be a <u>scalar</u> (a single covariate, say treatment or gender) or may be a $(p \times 1)$ vector (representing several different covariates).

These covariates might be:

- continuous

- discrete

- time-varying (more later)

If $\mathbf{Z}_i$ is a <u>scalar</u> and is binary, then we are comparing the survival of two groups, like in the leukemia example.

More generally though, it is useful to build a <u>model</u> that characterizes the relationship between survival and all of the covariates of interest.

We'll proceed as follows:

- Two group comparisons

- Multigroup and stratified comparisons - stratified logrank

- Failure time regression models

  - Cox proportional hazards model
  - Accelerated failure time model

Two sample tests

- Mantel-Haenszel logrank test

- Peto & Peto's version of the logrank test

- Gehan's Generalized Wilcoxon

- Peto & Peto's and Prentice's generalized Wilcoxon

- Tarone-Ware and Fleming-Harrington classes

- Cox's F-test (non-parametric version)

References:

Hosmer & Lemeshow	Section 2.4
Collett	Section 2.5
Klein & Moeschberger	Section 7.3
Kleinbaum	Chapter 2
Lee	Chapter 5

Mantel-Haenszel Logrank test

The logrank test is the most well known and widely used.

It also has an intuitive appeal, building on standard methods for binary data. (Later we will see that it can also be obtained as the score test from a partial likelihood from the Cox Proportional Hazards model.)

First consider the following (2×2) table classifying those with and without the event of interest in a two group setting:

	Event		
Group	Yes	No	Total
0	d_0	$n_0 - d_0$	n_0
1	d_1	$n_1 - d_1$	n_1
Total	d	$n - d$	n

If the margins of this table are considered fixed, then d_0 follows a _____?_____ distribution. Under the null hypothesis of no association between the event and group, it follows that

$$E(d_0) = \frac{n_0 d}{n}$$

$$Var(d_0) = \frac{n_0 \, n_1 \, d(n-d)}{n^2(n-1)}$$

Therefore, under H_0:

$$\chi^2_{MH} = \frac{[d_0 - n_0 \, d/n]^2}{\frac{n_0 \, n_1 \, d(n-d)}{n^2(n-1)}} \sim \chi^2_1$$

This is the Mantel-Haenszel statistic and is approximately equivalent to the Pearson χ^2 test for equality of the two groups given by:

$$\chi^2_p = \sum \frac{(o-e)^2}{e}$$

Note: recall that the Pearson χ^2 test was derived for the case where only the row margins were fixed, and thus the variance above was replaced by:

$$Var(d_0) = \frac{n_0 \, n_1 \, d(n-d)}{n^3}$$

Example: Toxicity in a clinical trial with two treatments

| | Toxicity | | |
Group	Yes	No	Total
0	8	42	50
1	2	48	50
Total	10	90	100

$$\chi^2_p = 4.00 \quad (p = 0.046)$$

$$\chi^2_{MH} = 3.96 \quad (p = 0.047)$$

Now suppose we have K (2×2) tables, all independent, and we want to test for a common group effect. The Cochran-Mantel-Haenszel test for a common odds ratio not equal to 1 can be written as:

$$\chi^2_{CMH} = \frac{[\Sigma_{j=1}^{K}(d_{0j} - n_{0j} * d_j/n_j)]^2}{\Sigma_{j=1}^{K} n_{1j}n_{0j}d_j(n_j - d_j)/[n_j^2(n_j - 1)]}$$

where the subscript j refers to the j-th table:

Group	Event Yes	No	Total
0	d_{0j}	$n_{0j} - d_{0j}$	n_{0j}
1	d_{1j}	$n_{1j} - d_{1j}$	n_{1j}
Total	d_j	$n_j - d_j$	n_j

This statistic is distributed approximately as χ^2_1.

How does this apply in survival analysis?

Suppose we observe

Group 1: $(X_{11}, \delta_{11}) \dots (X_{1n_1}, \delta_{1n_1})$

Group 0: $(X_{01}, \delta_{01}) \dots (X_{0n_0}, \delta_{0n_0})$

We could just count the numbers of failures: eg., $d_1 = \Sigma_{j=1}^{K} \delta_{1j}$

Example: Leukemia data, just counting up the number of remissions in each treatment group.

Group	Fail Yes	No	Total
0	21	0	21
1	9	12	21
Total	30	12	42

$$\chi^2_p = 16.8 \quad (p = 0.001)$$
$$\chi^2_{MH} = 16.4 \quad (p = 0.001)$$

But, this doesn't account for the time at risk.

Conceptually, we would like to compare the KM survival curves. Let's put the components side-by-side and compare.

Cox & Oakes Table 1.1 Leukemia example

Ordered	Group 0			Group 1		
Death Times	d_j	c_j	r_j	d_j	c_j	r_j
1	2	0	21	0	0	21
2	2	0	19	0	0	21
3	1	0	17	0	0	21
4	2	0	16	0	0	21
5	2	0	14	0	0	21
6	0	0	12	3	1	21
7	0	0	12	1	0	17
8	4	0	12	0	0	16
9	0	0	8	0	1	16
10	0	0	8	1	1	15
11	2	0	8	0	1	13
12	2	0	6	0	0	12
13	0	0	4	1	0	12
15	1	0	4	0	0	11
16	0	0	3	1	0	11
17	1	0	3	0	1	10
19	0	0	2	0	1	9
20	0	0	2	0	1	8
22	1	0	2	1	0	7
23	1	0	1	1	0	6
25	0	0	0	0	1	5

Note that I wrote down the number at risk for Group 1 for times 1-5 even though there were no events or censorings at those times.

Logrank Test: Formal Definition

The logrank test is obtained by constructing a (2×2) table at each distinct death time, and comparing the death rates between the two groups, conditional on the number at risk in the groups. The tables are then combined using the Cochran-Mantel-Haenszel test.

Note: The logrank is sometimes called the Cox-Mantel test.

Let $t_1, ..., t_K$ represent the K ordered, distinct death times. At the j-th death time, we have the following table:

	Die/Fail		
Group	Yes	No	Total
0	d_{0j}	$r_{0j} - d_{0j}$	r_{0j}
1	d_{1j}	$r_{1j} - d_{1j}$	r_{1j}
Total	d_j	$r_j - d_j$	r_j

where d_{0j} and d_{1j} are the number of deaths in group 0 and 1, respectively at the j-th death time, and r_{0j} and r_{1j} are the number at risk at that time, in groups 0 and 1.

The logrank test is:

$$\chi^2_{logrank} = \frac{\left[\Sigma_{j=1}^{K}(d_{0j} - r_{0j} * d_j/r_j)\right]^2}{\Sigma_{j=1}^{K} \frac{r_{1j}r_{0j}d_j(r_j-d_j)}{[r_j^2(r_j-1)]}}$$

Assuming the tables are all independent, then this statistic will have an approximate χ^2 distribution with 1 df.

Based on the motivation for the logrank test, which of the survival-related quantities are we comparing at each time point?

- $\Sigma_{j=1}^{K} w_j \left[\hat{S}_1(t_j) - \hat{S}_2(t_j)\right]$ **?**

- $\Sigma_{j=1}^{K} w_j \left[\hat{\lambda}_1(t_j) - \hat{\lambda}_2(t_j)\right]$ **?**

- $\Sigma_{j=1}^{K} w_j \left[\hat{\Lambda}_1(t_j) - \hat{\Lambda}_2(t_j)\right]$ **?**

First several tables of leukemia data

```
CMH analysis of leukemia data

TABLE 1 OF TRTMT BY REMISS
CONTROLLING FOR FAILTIME=1

TRTMT      REMISS

Frequency|
Expected |        0|        1|  Total
---------+--------+--------+
       0 |     19 |      2 |     21
         |     20 |      1 |
---------+--------+--------+
       1 |     21 |      0 |     21
         |     20 |      1 |
---------+--------+--------+
Total          40        2       42


TABLE 2 OF TRTMT BY REMISS
CONTROLLING FOR FAILTIME=2

TRTMT      REMISS

Frequency|
Expected |        0|        1|  Total
---------+--------+--------+
       0 |     17 |      2 |     19
         |  18.05 |   0.95 |
---------+--------+--------+
       1 |     21 |      0 |     21
         |  19.95 |   1.05 |
---------+--------+--------+
Total          38        2       40


TABLE 3 OF TRTMT BY REMISS
CONTROLLING FOR FAILTIME=3

TRTMT      REMISS

Frequency|
Expected |        0|        1|  Total
---------+--------+--------+
       0 |     16 |      1 |     17
         | 16.553 | 0.4474 |
---------+--------+--------+
       1 |     21 |      0 |     21
         | 20.447 | 0.5526 |
---------+--------+--------+
Total          37        1       38


TABLE 4 OF TRTMT BY REMISS
CONTROLLING FOR FAILTIME=4

TRTMT      REMISS

Frequency|
Expected |        0|        1|  Total
---------+--------+--------+
       0 |     14 |      2 |     16
         | 15.135 | 0.8649 |
---------+--------+--------+
       1 |     21 |      0 |     21
         | 19.865 | 1.1351 |
---------+--------+--------+
Total          35        2       37
```

CMH statistic = logrank statistic

```
          SUMMARY STATISTICS FOR TRTMT BY REMISS
                CONTROLLING FOR FAILTIME


 Cochran-Mantel-Haenszel Statistics (Based on Table Scores)


Statistic   Alternative Hypothesis    DF      Value      Prob
------------------------------------------------------------------
    1       Nonzero Correlation       1      16.793     0.001
    2       Row Mean Scores Differ    1      16.793     0.001
    3       General Association       1      16.793     0.001 <===LOGRANK
                                                               TEST
```

Note: Although CMH works to get the correct logrank test, it would require inputting the d_j and r_j at each time of death for each treatment group. There's an easier way to get the test statistic, which I'll show you shortly.

Calculating logrank statistic by hand
Leukemia Example:

| Ordered | Group 0 | | Combined | | | | |
Death Times	d_{0j}	r_{0j}	d_j	r_j	e_j	$o_j - e_j$	v_j
1	2	21	2	42	1.00	1.00	0.488
2	2	19	2	40	0.95	1.05	
3	1	17	1	38	0.45	0.55	
4	2	16	2	37	0.86	1.14	
5	2	14	2	35			
6	0	12	3	33			
7	0	12	1	29			
8	4	12	4	28			
10	0	8	1	23			
11	2	8	2	21			
12	2	6	2	18			
13	0	4	1	16			
15	1	4	1	15			
16	0	3	1	14			
17	1	3	1	13			
22	1	2	2	9			
23	1	1	2	7			
Sum						10.251	6.257

$$o_j = d_{0j}$$

$$e_j = d_j r_{0j}/r_j$$

$$v_j = r_{1j} r_{0j} d_j (r_j - d_j)/[r_j^2(r_j - 1)]$$

$$\chi^2_{logrank} = \frac{(10.251)^2}{6.257} = 16.793$$

Notes about logrank test:

- The logrank statistic depends on ranks of event times only

- If there are no tied deaths, then the logrank has the form:

$$\frac{[\Sigma_{j=1}^{K}(d_{0j} - \frac{r_{0j}}{r_j})]^2}{\Sigma_{j=1}^{K} r_{1j}r_{0j}/r_j^2}$$

- Numerator can be interpreted as $\Sigma(o - e)$ where "o" is the observed number of deaths in group 0, and "e" is the expected number, given the risk set. The expected number equals #deaths $\times$ proportion in group 0 at risk.

- The $(o - e)$ terms in the numerator can be written as

$$\frac{r_{0j}r_{1j}}{r_j}(\hat{\lambda}_{1j} - \hat{\lambda}_{0j})$$

- It does not matter which group you choose to sum over.

  To see this, note that if we summed up (o-e) over the death times for the 6MP group we would get -10.251, and the sum of the variances is the same. So when we square the numerator, the test statistic is the same.

Analogous to the CMH test for a series of tables at different levels of a confounder, the logrank test is most powerful when "odds ratios" are constant over time intervals. That is, it is most powerful for **proportional hazards**.

Checking the assumption of proportional hazards:

- check to see if the estimated survival curves cross - if they do, then this is evidence that the hazards are <u>not</u> proportional

- more formal test: **any ideas?**

What should be done if the hazards are <u>not</u> proportional?

- If the difference between hazards has a consistent sign, the logrank test usually does well.

- Other tests are available that are more powerful against different alternatives.

Getting the logrank statistic using Stata:

After declaring data as survival type data using the "stset" command, issue the "sts test" command

```
. stset remiss status

   data set name:  leukem
             id:  --              (meaning each record a unique subject)
     entry time:  --              (meaning all entered at time 0)
      exit time:  remiss
  failure/censor:  status

. sts list, by(trt)

          Beg.          Net  Survivor      Std.
   Time   Total  Fail  Lost  Function     Error      [95% Conf. Int.]
-----------------------------------------------------------------------
trt=0
      1      21     2     0    0.9048    0.0641     0.6700    0.9753
      2      19     2     0    0.8095    0.0857     0.5689    0.9239
      3      17     1     0    0.7619    0.0929     0.5194    0.8933
      4      16     2     0    0.6667    0.1029     0.4254    0.8250
   .
   .  (etc)


. sts test trt

Log-rank test for equality of survivor functions
-------------------------------------------------
       | Events
trt    | observed      expected
-------+------------------------
0      |       21         10.75
1      |        9         19.25
-------+------------------------
Total  |       30         30.00

          chi2(1) =      16.79
          Pr>chi2 =     0.0000
```

Getting the logrank statistic using SAS

- Still use PROC LIFETEST

- Add "STRATA" command, with treatment variable

- Gives the chi-square test (2-sided), but also gives you the terms you need to calculate the 1-sided test; this is useful if we want to know which of the two groups has the higher estimated hazard over time.

- The STRATA command also gives the Gehan-Wilcoxon test (which we will talk about next)

```
Title 'Cox and Oakes example';
data leukemia;
    input weeks remiss trtmt;
    cards;
6    0    1
6    1    1
6    1    1
6    1    1         /* data for 6MP group */
7    1    1
9    0    1
etc
1    1    0
1    1    0         /* data for placebo group */
2    1    0
2    1    0
etc
;

proc lifetest data=leukemia;
  time weeks*remiss(0);
  strata trtmt;
  title 'Logrank test for leukemia data';
run;
```

Output from leukemia example:

```
Logrank test for leukemia data

Summary of the Number of Censored and Uncensored Values

TRTMT       Total     Failed   Censored  %Censored

6-MP           21          9         12    57.1429
Control        21         21          0     0.0000


Total          42         30         12    28.5714


Testing Homogeneity of Survival Curves over Strata
Time Variable FAILTIME

Rank Statistics

TRTMT        Log-Rank     Wilcoxon

6-MP          -10.251      -271.00
Control        10.251       271.00


Covariance Matrix for the Log-Rank Statistics

TRTMT            6-MP         Control

6-MP          6.25696       -6.25696
Control      -6.25696        6.25696


Test of Equality over Strata
                          Pr >
Test      Chi-Square   DF  Chi-Square

Log-Rank    16.7929     1     0.0001  <== Here's the one we want!!
Wilcoxon    13.4579     1     0.0002
-2Log(LR)   16.4852     1     0.0001
```

Getting the logrank statistic using Splus:

Instead of the "surv.fit" command, use the "surv.diff" command with a "group" (treatment) variable.

Mantel-Haenszel logrank:

```
> logrank<-surv.diff(weeks,remiss,trtmt)
> logrank
      N Observed Expected (O-E)^2/E
  0  21       21    10.75     9.775
  1  21        9    19.25     5.458

   Chisq= 16.8  on 1 degrees of freedom, p= 4.169e-05
```

Generalization of logrank test
$\implies$ **Linear rank tests**

The logrank and other tests can be derived by assigning scores to the ranks of the death times, and are members of a general class of **linear rank tests** (for more detail, see Lee, ch 5)

First, define

$$\hat{\Lambda}(t) = \sum_{j:t_j < t} \frac{d_j}{r_j}$$

where d_j and r_j are the number of deaths and the number at risk, respectively at the j-th ordered death time.

Then assign these scores (suggested by Peto and Peto):

EVENT	SCORE
Death at t_j	$w_j = 1 - \hat{\Lambda}(t_j)$
Censoring at t_j	$w_j = -\hat{\Lambda}(t_j)$

To calculate the logrank test, simply sum up the scores for group 0.

Example   Group 0: 15, 18, 19, 19, 20

Group 1: 16+, 18+, 20+, 23, 24+

Calculation of logrank as a linear rank statistic

Ordered Data	Group	d_j	r_j	$\hat{\Lambda}(t_j)$	score w_j
15	0	1	10	0.100	0.900
16+	1	0	9	0.100	-0.100
18	0	1	8	0.225	0.775
18+	1	0	7	0.225	-0.225
19	0	2	6	0.558	0.442
20	0	1	4	0.808	0.192
20+	1	0	3	0.808	-0.808
23	1	1	2	1.308	-0.308
24+	1	0	1	1.308	-1.308

The logrank statistic S is sum of scores for group 0:

$$S = 0.900 + 0.775 + 0.442 + 0.442 + 0.192 = 2.75$$

The variance is:

$$Var(S) = \frac{n_0 n_1 \sum_{j=1}^{n} w_j^2}{n(n-1)}$$

In this case, $Var(S) = 1.210$, so

$$Z = \frac{2.75}{\sqrt{1.210}} = 2.50 \implies \chi^2_{logrank} = (2.50)^2 = 6.25$$

Why is this form of the logrank equivalent?

The logrank statistic S is equivalent to $\Sigma(o - e)$ over the distinct death times, where "o" is the observed number of deaths in group 0, and "e" is the expected number, given the risk sets.

At deaths: weights are $1 - \hat{\Lambda}$
At censorings: weights are $-\hat{\Lambda}$

So we are summing up "1's" for deaths (to get d_{0j}), and subtracting $-\hat{\Lambda}$ at both deaths and censorings. This amounts to subtracting d_j/r_j at each death or censoring time in group 0, at or after the j-th death. Since there are a total of r_{0j} of these, we get $e = r_{0j} * d_j/r_j$.

Why is it called the **logrank** test?

Since $S(t) = \exp(-\Lambda(t))$, an alternative estimator of $S(t)$ is:

$$\hat{S}(t) = \exp(-\hat{\Lambda}(t)) = \exp\left(- \sum_{j:t_j<t} \frac{d_j}{r_j}\right)$$

So, we can think of $\hat{\Lambda}(t) = -\log(\hat{S}(t))$ as yielding the "log-survival" scores used to calculate the statistic.

Comparing the CMH-type Logrank and "Linear Rank" logrank

A. CMH-type Logrank:

We motivated the logrank test through the CMH statistic for testing $H_o : OR = 1$ over K tables, where K is the number of distinct death times. This turned out to be what we get when we use the logrank (default) option in Stata or the "STRATA" statement in SAS.

B. Linear Rank logrank:

The linear rank version of the logrank test is based on adding up "scores" for one of the two treatment groups. The particular scores that gave us the same logrank statistic were based on the Nelson-Aalen estimator, i.e., $\hat{\Lambda} = \Sigma\,\hat{\lambda}(t_j)$. This is what you get when you use the "TEST" statement in SAS.

Here are some comparisons, with a new example to show when the two types of logrank statistics will be equal.

First, let's go back to our example from Chapter 5 of Lee:

Example   Group 0:   15, 18, 19, 19, 20

Group 1:   16+, 18+, 20+, 23, 24+

A. The CMH-type logrank statistic:
(using the STRATA statement)

```
Rank Statistics

TRTMT          Log-Rank       Wilcoxon

Control         2.7500         18.000
Treated        -2.7500        -18.000


Covariance Matrix for the Log-Rank Statistics

TRTMT          Control        Treated

Control         1.08750       -1.08750
Treated        -1.08750        1.08750


Test of Equality over Strata

                         Pr >
Test      Chi-Square   DF  Chi-Square

Log-Rank     6.9540     1     0.0084
Wilcoxon     5.5479     1     0.0185
-2Log(LR)    3.3444     1     0.0674
```

This is exactly the same chi-square test that you would get if you calculated the numerator of the logrank as $\Sigma(o_j - e_j)$ and the variance as $v_j = r_{1j}r_{0j}d_j(r_j - d_j)/[r_j^2(r_j - 1)]$

| Ordered | Group 0 | | Combined | | | | |
Death Times	d_{0j}	r_{0j}	d_j	r_j	e_j	$o_j - e_j$	v_j
15	1	5	1	10	0.50	0.50	0.2500
18	1	4	1	8	0.50	0.50	0.2500
19	2	3	2	6	1.00	1.00	0.4000
20	1	1	2	4	0.25	0.75	0.1870
23	0	0	1	2	0.00	0.00	0.0000
Sum						2.75	1.0875

$$\chi^2_{logrank} = \frac{(2.75)^2}{1.0875} = 6.954$$

B. The "linear rank" logrank statistic:
(using the TEST statement)

```
Univariate Chi-Squares for the LOG RANK Test

            Test       Standard                    Pr >
Variable   Statistic   Deviation   Chi-Square   Chi-Square

GROUP       2.7500      1.0897       6.3684       0.0116


Covariance Matrix for the LOG RANK Statistics

Variable           TRTMT

TRTMT           1.18750
```

This is actually very close to what we would get if we use the Nelson-Aalen based "scores":

Calculation of logrank as a linear rank statistic

Ordered Data	Group	d_j	r_j	$\hat{\Lambda}(t_j)$	score w_j
15	0	1	10	0.100	0.900
16^+	1	0	9	0.100	-0.100
18	0	1	8	0.225	0.775
18^+	1	0	7	0.225	-0.225
19	0	2	6	0.558	0.442
20	0	1	4	0.808	0.192
20^+	1	0	3	0.808	-0.808
23	1	1	2	1.308	-0.308
24^+	1	1	1	1.308	-1.308
Sum(grp 0)					2.750

Note that the numerator is the exact same number (2.75) in both versions of the logrank test. The difference in the denominator is due to the way that ties are handled.

CMH-type variance:

$$var = \sum \frac{r_{1j}r_{0j}d_j(r_j - d_j)}{r_j^2(r_j - 1)}$$

$$= \sum \frac{r_{1j}r_{0j}}{r_j(r_j - 1)} \frac{d_j(r_j - d_j)}{r_j}$$

Linear rank type variance:

$$var = \frac{n_0 n_1 \Sigma_{j=1}^n w_j^2}{n(n - 1)}$$

Now consider an example where there are no tied death times

Example I   Group 0: 15, 18, 19, 21, 22

Group 1: 16+, 17+, 20+, 23, 24+

A. The CMH-type logrank statistic:
(using the STRATA statement)

```
Rank Statistics

TRTMT         Log-Rank      Wilcoxon

Control        2.5952        15.000
Treated       -2.5952       -15.000


Covariance Matrix for the Log-Rank Statistics

TRTMT          Control        Treated

Control        1.21712       -1.21712
Treated       -1.21712        1.21712


Test of Equality over Strata

                                Pr >
Test       Chi-Square    DF  Chi-Square

Log-Rank      5.5338      1     0.0187
Wilcoxon      4.3269      1     0.0375
-2Log(LR)     3.1202      1     0.0773
```

B. The "linear rank" logrank statistic:
(using the TEST statement)

```
Univariate Chi-Squares for the LOG RANK Test

              Test      Standard                 Pr >
Variable    Statistic   Deviation   Chi-Square  Chi-Square

TRTMT        2.5952      1.1032       5.5338      0.0187


Covariance Matrix for the LOG RANK Statistics

Variable        TRTMT

TRTMT         1.21712
```

Note that this time, the variances of the two logrank statistics are exactly the same, equal to 1.217.

If there are no tied event times, then the two versions of the test will yield identical results. The more ties we have, the more it matters which version we use.

Gehan's Generalized Wilcoxon Test

First, let's review the Wilcoxon test for uncensored data:

Denote observations from two samples by:

$$(X_1, X_2, \ldots, X_n) \text{ and } (Y_1, Y_2, \ldots, Y_m)$$

Order the combined sample and define:

$$Z_{(1)} < Z_{(2)} < \cdots < Z_{(m+n)}$$

$$R_{i1} = \text{rank of } X_i$$

$$R_1 = \sum_{i=1}^{m+n} R_{i1}$$

Reject H_0 if R_1 is too big or too small, according to

$$\frac{R_1 - E(R_1)}{\sqrt{Var(R_1)}} \sim N(0, 1)$$

where

$$E(R_1) = \frac{m(m+n+1)}{2}$$

$$Var(R_1) = \frac{mn(m+n+1)}{12}$$

The **Mann-Whitney** form of the Wilcoxon is defined as:

$$U(X_i, Y_j) = U_{ij} = \begin{cases} +1 & \text{if} \quad X_i > Y_j \\ 0 & \text{if} \quad X_i = Y_j \\ -1 & \text{if} \quad X_i < Y_j \end{cases}$$

and

$$U = \sum_{i=1}^{n} \sum_{j=1}^{m} U_{ij}.$$

There is a simple correspondence between U and R_1:

$$R_1 = m(m+n+1)/2 + U/2$$

so
$$U = 2R_1 - m(m+n+1)$$

Therefore,

$$E(U) = 0$$

$$Var(U) = mn(m+n+1)/3$$

Extending Wilcoxon to censored data

The Mann-Whitney form leads to a generalization for censored data. Define

$$U(X_i, Y_j) = U_{ij} = \begin{cases} +1 & \text{if} & x_i > y_j \quad \text{or} \quad x_i^+ \geq y_j \\ 0 & \text{if} & x_i = y_i \quad \text{or lower value censored} \\ -1 & \text{if} & x_i < y_j \quad \text{or} \quad x_i \leq y_j^+ \end{cases}$$

Then define

$$W = \sum_{i=1}^{n} \sum_{j=1}^{m} U_{ij}$$

Thus, there is a contribution to W for every comparison where both observations are failures (except for ties), or where a censored observation is greater than or equal to a failure.

Looking at all possible pairs of individuals between the two treatment groups makes this a nightmare to compute by hand!

Gehan found an easier way to compute the above. First, pool the sample of $(n+m)$ observations into a single group, then compare each individual with the remaining $n+m-1$: For comparing the i-th individual with the j-th, define

$$U_{ij} = \begin{cases} +1 & \text{if} & t_i > t_j \quad \text{or} \quad t_i^+ \geq t_j \\ -1 & \text{if} & t_i < t_j \quad \text{or} \quad t_i \leq t_j^+ \\ 0 & & otherwise \end{cases}$$

Then

$$U_i = \sum_{j=1}^{m+n} U_{ij}$$

Thus, for the i-th individual, U_i is the number of observations which are <u>definitely less</u> than t_i minus the number of observations that are <u>definitely greater</u> than t_i. We assume censorings occur after deaths, so that if $t_i = 18^+$ and $t_j = 18$, then we add 1 to U_i.

The Gehan statistic is defined as

$$U = \sum_{i=1}^{m+n} U_i \, \mathbf{1}_{\{i \text{ in group 0}\}}$$

$$= W$$

U has mean 0 and variance

$$var(U) = \frac{mn}{(m+n)(m+n-1)} \sum_{i=1}^{m+n} U_i^2$$

Example from Lee:

Group 0:   15, 18, 19, 19, 20

Group 1:   16+, 18+, 20+, 23, 24+

Time	Group	U_i	U_i^2
15	0	-9	81
16^+	1	1	1
18	0	-6	36
18^+	1	2	4
19	0	-2	4
19	0	-2	4
20	0	1	1
20^+	1	5	25
23	1	4	16
24^+	1	6	36
SUM		-18	208

$$U = -18$$

$$Var(U) = \frac{(5)(5)(208)}{(10)(9)}$$

$$= 57.78$$

$$\text{and } \chi^2 = (-18)^2/57.78 = 5.61$$

SAS code:

```
data leedata;
  infile 'lee.dat';
  input time cens group;

proc lifetest data=leedata;
  time time*cens(0);
  strata group;
run ;
```

SAS OUTPUT: Gehans Wilcoxon test

```
Rank Statistics

TRTMT          Log-Rank      Wilcoxon

Control          2.7500       18.000
Treated         -2.7500      -18.000

Covariance Matrix for the Wilcoxon Statistics

TRTMT           Control       Treated

Control         58.4000      -58.4000
Treated        -58.4000       58.4000

Test of Equality over Strata

                                    Pr >
Test      Chi-Square    DF   Chi-Square

Log-Rank      6.9540     1       0.0084
Wilcoxon      5.5479     1       0.0185 **this is Gehan's test
-2Log(LR)     3.3444     1       0.0674
```

Notes about SAS Wilcoxon Test:

SAS calculates the Wilcoxon as $-U$ instead of U, probably so that the sign of the test statistic is consistent with the logrank.

SAS gets something slightly different for the variance, and this does not seem to depend on whether there are ties.

For example, the hypothetical dataset on p.6 without ties yields $U = -15$ and $\Sigma U_i^2 = 182$, so

$$Var(U) = \frac{(5)(5)(182)}{(10)(9)} = 50.56 \quad \text{and} \quad \chi^2 = \frac{(-15)^2}{50.56} = 4.45$$

while SAS gives the following:

```
Rank Statistics

TRTMT         Log-Rank       Wilcoxon

Control         2.5952        15.000
Treated        -2.5952       -15.000

Covariance Matrix for the Wilcoxon Statistics

TRTMT           Control        Treated

Control         52.0000       -52.0000
Treated        -52.0000        52.0000

Test of Equality over Strata
                             Pr >
Test      Chi-Square   DF  Chi-Square

Log-Rank     5.5338     1     0.0187
Wilcoxon     4.3269     1     0.0375
-2Log(LR)    3.1202     1     0.0773
```

Obtaining the Wilcoxon test using Stata

Use the sts test statement, with the appropriate option

```
sts test    varlist [if exp] [in range]
            [, [logrank|wilcoxon|cox] strata(varlist) detail
               mat(matname1 matname2) notitle noshow ]
```

logrank, wilcoxon, and cox specify which test of equality is desired. logrank is the default, and cox yields a likelihood ratio test under a cox model.

Example: (leukemia data)

```
. stset remiss status

. sts test trt, wilcoxon

Wilcoxon (Breslow) test for equality of survivor functions
------------------------------------------------------------

       | Events                            Sum of
trt    | observed        expected           ranks
-------+------------------------------------------
0      |      21           10.75             271
1      |       9           19.25            -271
-------+------------------------------------------
Total  |      30           30.00               0

            chi2(1) =     13.46
            Pr>chi2 =    0.0002
```

Generalized Wilcoxon
(Peto & Peto, Prentice)

Assign the following scores:

For a death at t: $\quad\quad\quad \hat{S}(t+) + \hat{S}(t-) - 1$

For a censoring at t: $\quad\quad \hat{S}(t+) - 1$

The test statistic is $\Sigma(scores)$ for group 0.

Time	Group	d_j	r_j	$\hat{S}(t+)$	score w_j
15	0	1	10	0.900	0.900
16^+	1	0	9	0.900	-0.100
18	0	1	8	0.788	0.688
18^+	1	0	7	0.788	-0.212
19	0	2	6	0.525	0.313
20	0	1	4	0.394	-0.081
20^+	1	0	3	0.394	-0.606
23	1	1	2	0.197	-0.409
24^+	1	0	1	0.197	-0.803

$$\sum w_j \mathbf{1}_{\{j \text{ in group } 0\}} = 0.900 + 0.688 + 2*(0.313) + (-0.081)$$
$$= 2.13$$

$$Var(S) = \frac{n_0 n_1 \sum_{j=1}^{n} w_j^2}{n(n-1)} = 0.765$$

$$\text{so} \quad Z = 2.13/0.765 = 2.433$$

The Tarone-Ware class of tests:

This general class of tests is like the logrank test, but adds weights w_j. The logrank test, Wilcoxon test, and Peto-Prentice Wilcoxon are included as special cases.

$$\chi^2_{tw} = \frac{[\Sigma_{j=1}^{K} w_j(d_{1j} - r_{1j} * d_j/r_j)]^2}{\Sigma_{l=1}^{K} \frac{w_j^2 r_{1j} r_{0j} d_j (r_j - d_j)}{r_j^2(r_j-1)}}$$

Test	Weight w_j
Logrank	$w_j = 1$
Gehan's Wilcoxon	$w_j = r_j$
Peto/Prentice	$w_j = n\widehat{S}(t_j)$
Fleming-Harrington	$w_j = [\hat{S}(t_j)]^{\alpha}$
Tarone-Ware	$w_j = \sqrt{r_j}$

Note: these weights w_j are not the same as the scores w_j we've been talking about earlier, and they apply to the CMH-type form of the test statistic rather than $\Sigma(scores)$ over a single treatment group.

Which test should we used?

CMH-type or Linear Rank?

If there are not a high proportion of ties, then it doesn't really matter since:

- The two Wilcoxons are similar to each other

- The two logrank tests are similar to each other

Note: personally, I tend to use the CMH-type test, which you get with the STRATA statement in SAS and the TEST statement in STATA.

Logrank or Wilcoxon?

- Both tests have the right Type I power for testing the null hypothesis of equal survival, $H_o : S_1(t) = S_2(t)$

- The choice of which test may therefore depend on the alternative hypothesis, which will drive the power of the test.

- The Wilcoxon is sensitive to early differences between survival, while the logrank is sensitive to later ones. This can be seen by the relative weights they assign to the test statistic:

$$\text{LOGRANK} \quad numerator \ = \ \sum_j (o_j - e_j)$$

$$\text{WILCOXON} \quad numerator \ = \ \sum_j r_j(o_j - e_j)$$

- The logrank is most powerful under the assumption of proportional hazards, which implies an alternative in terms of the survival functions of $H_a : S_1(t) = [S_2(t)]^\alpha$

- The Wilcoxon has high power when the failure times are lognormally distributed, with equal variance in both groups but a different mean. It will turn out that this is the assumption of an accelerated failure time model.

- Both tests will lack power if the survival curves (or hazards) "cross". However, that does not necessarily make them invalid!

Comparison between TEST and STRATA in SAS for 2 examples:

Data from Lee (n=10):

from STRATA:

```
Test of Equality over Strata

                          Pr >
Test       Chi-Square   DF  Chi-Square

Log-Rank      6.9540     1     0.0084
Wilcoxon      5.5479     1     0.0185 **this is Gehan's test
-2Log(LR)     3.3444     1     0.0674
```

from TEST:

```
Univariate Chi-Squares for the WILCOXON Test

             Test      Standard                    Pr >
Variable   Statistic   Deviation   Chi-Square   Chi-Square

GROUP        1.8975     0.7508        6.3882      0.0115


Univariate Chi-Squares for the LOG RANK Test

             Test      Standard                    Pr >
Variable   Statistic   Deviation   Chi-Square   Chi-Square

GROUP        2.7500     1.0897        6.3684      0.0116
```

Previous example with leukemia data:

from STRATA:

```
Test of Equality over Strata

                          Pr >
Test       Chi-Square   DF  Chi-Square

Log-Rank     16.7929     1     0.0001
Wilcoxon     13.4579     1     0.0002
-2Log(LR)    16.4852     1     0.0001
```

from TEST:

```
Univariate Chi-Squares for the WILCOXON Test

             Test      Standard                    Pr >
Variable   Statistic   Deviation   Chi-Square   Chi-Square

GROUP        6.6928     1.7874       14.0216      0.0002

Univariate Chi-Squares for the LOG RANK Test

             Test      Standard                    Pr >
Variable   Statistic   Deviation   Chi-Square   Chi-Square

GROUP       10.2505     2.5682       15.9305      0.0001
```

P-sample and stratified logrank tests

We have been discussing two sample problems. In practice, more complex settings often arise:

- There are more than two treatments or groups, and the question of interest is whether the groups differ from each other.

- We are interested in a comparison between two groups, but we wish to adjust for another factor that may confound the analysis

- We want to adjust for lots of covariates.

We will first talk about comparing the survival distributions between more than 2 groups, and then about adjusting for other covariates.

P-sample logrank

Suppose we observe data from P different groups, and the data from group p ($p = 1, ..., P$) are:

$$(X_{p1}, \delta_{p1}) \ldots (X_{pn_p}, \delta_{pn_p})$$

We now construct a $(P \times 2)$ table at each of the K distinct death times, and compare the death rates between the P groups, conditional on the number at risk.

Let $t_1, ... t_K$ represent the K ordered, distinct death times. At the j-th death time, we have the following table:

Group	Die/Fail Yes	No	Total
1	d_{1j}	$r_{1l} - d_{1j}$	r_{1j}
.	.	.	.
P	d_{Pj}	$r_{Pj} - d_{Pj}$	r_{Pj}
Total	d_j	$r_j - d_j$	r_j

where d_{pj} is the number of deaths in group p at the j-th death time, and r_{pj} is the number at risk at that time.

The tables are then combined using the CMH approach.

If we were just focusing on this one table, then a $\chi^2_{(P-1)}$ test statistic could be constructed through a comparison of "o"s and "e"s, like before.

Example: Toxicity in a clinical trial with 3 treatments

```
TABLE OF GROUP BY TOXICITY

GROUP       TOXICITY

Frequency|
Row Pct  |no      |yes    |  Total
---------+--------+--------+
       1 |     42 |      8 |     50
         |  84.00 |  16.00 |
---------+--------+--------+
       2 |     48 |      2 |     50
         |  96.00 |   4.00 |
---------+--------+--------+
       3 |     38 |     12 |     50
         |  76.00 |  24.00 |
---------+--------+--------+
Total         128       22     150


STATISTICS FOR TABLE OF GROUP BY TOXICITY

Statistic                     DF     Value       Prob
------------------------------------------------------
Chi-Square                     2     8.097       0.017
Likelihood Ratio Chi-Square    2     9.196       0.010
Mantel-Haenszel Chi-Square     1     1.270       0.260


  Cochran-Mantel-Haenszel Statistics (Based on Table Scores)

Statistic   Alternative Hypothesis   DF    Value     Prob
----------------------------------------------------------
    1       Nonzero Correlation       1    1.270     0.260
    2       Row Mean Scores Differ    2    8.043     0.018
    3       General Association       2    8.043     0.018
```

Formal Calculations:

Let $\mathbf{O}_j = (d_{1j}, ...d_{(P-1)j})^T$ be a vector of the observed number of failures in groups 1 to $(P-1)$, respectively, at the j-th death time. Given the risk sets $r_{1j}, ... r_{Pj}$, and the fact that there are d_j deaths, then $\mathbf{O}_j$ has a distribution like a multivariate version of the Hypergeometric. $\mathbf{O}_j$ has mean:

$$\mathbf{E}_j = (\frac{d_j\, r_{1j}}{r_j},\ ...\ ,\ \frac{d_j\, r_{(P-1)j}}{r_j})^T$$

and variance covariance matrix:

$$\mathbf{V}_j = \begin{pmatrix} v_{11j} & v_{12j} & \cdots & v_{1(P-1)j} \\ & v_{22j} & \cdots & v_{2(P-1)j} \\ \cdots & & \cdots & \cdots \\ & & & v_{(P-1)(P-1)j} \end{pmatrix}$$

where the ℓ-th diagonal element is:

$$v_{\ell\ell j} = r_{\ell j}(r_j - r_{\ell j})d_j(r_j - d_j)/[r_j^2(r_j - 1)]$$

and the ℓm-th off-diagonal element is:

$$v_{\ell m j} = r_{\ell j}r_{mj}d_j(r_j - d_j)/[r_j^2(r_j - 1)]$$

The resulting χ^2 test for a single $(P \times 1)$ table would have (P-1) degrees and is constructed as follows:

$$(\mathbf{O}_j - \mathbf{E}_j)^T \, \mathbf{V}_j^{-1} \, (\mathbf{O}_j - \mathbf{E}_j)$$

Generalizing to K tables

Analogous to what we did for the two sample logrank, we replace the $\mathbf{O}_j$, $\mathbf{E}_j$ and $\mathbf{V}_j$ with the sums over the K distinct death times. That is, let $\mathbf{O} = \Sigma_{j=1}^k \mathbf{O}_j$, $\mathbf{E} = \Sigma_{j=1}^k \mathbf{E}_j$, and $\mathbf{V} = \Sigma_{j=1}^k \mathbf{V}_j$. Then, the test statistic is:

$$(\mathbf{O} - \mathbf{E})^T \, \mathbf{V}^{-1} \, (\mathbf{O} - \mathbf{E})$$

Example:
Time taken to finish a test with 3 different noise distractions. All tests were stopped after 12 minutes.

	Noise Level	
Group 1	Group 2	Group 3
9.0	10.0	12.0
9.5	12.0	12^+
9.0	12^+	12^+
8.5	11.0	12^+
10.0	12.0	12^+
10.5	10.5	12^+

Lets start the calculations ...

Observed data table

Ordered	Group 1		Group 2		Group 3		Combined	
Times	d_{1j}	r_{1j}	d_{2j}	r_{2j}	d_{3j}	r_{3j}	d_j	r_j
8.5	1	6	0	6	0	6		
9.0	2	5	0	6	0	6		
9.5	1	3	0	6	0	6		
10.0	1	2	1	6	0	6		
10.5	1	1	1	5	0	6		
11.0	0	0	1	4	0	6		
12.0	0	0	2	3	1	6		

Expected table

Ordered	Group 1		Group 2		Group 3		Combined	
Times	o_{1j}	e_{1j}	o_{2j}	e_{2j}	o_{3j}	e_{3j}	o_j	e_j
8.5								
9.0								
9.5								
10.0								
10.5								
11.0								
12.0								

Doing the P-sample test by hand is cumbersome ...

Luckily, most statistical packages will do it for you!

P-sample logrank in Stata

```
.sts graph, by(group)

.sts test group, logrank

Log-rank test for equality of survivor functions
-------------------------------------------------

         |   Events
group  |  observed        expected
------+-----------------------
1      |         6            1.57
2      |         5            4.53
3      |         1            5.90
------+-----------------------
Total  |        12           12.00

           chi2(2) =       20.38
           Pr>chi2 =      0.0000


. sts test group, wilcoxon

Wilcoxon (Breslow) test for equality of survivor functions
----------------------------------------------------------

         |   Events                        Sum of
group  |  observed        expected          ranks
------+---------------------------------------
1      |         6            1.57             68
2      |         5            4.53             -5
3      |         1            5.90            -63
------+---------------------------------------
Total  |        12           12.00              0

           chi2(2) =       18.33
           Pr>chi2 =      0.0001
```

SAS program for P-sample logrank

```
Title 'Testing with noise example';
data noise;
   input testtime finish group;
   cards;
9       1    1
9.5     1    1
9.0     1    1
8.5     1    1
10      1    1
10.5    1    1
10.0    1    2
12      1    2
12      0    2
11      1    2
12      1    2
10.5    1    2
12      1    3
12      0    3
12      0    3
12      0    3
12      0    3
12      0    3
;


proc lifetest data=noise;
  time testtime*finish(0);
  strata group;
run;
```

Testing Homogeneity of Survival Curves over Strata

Time Variable TESTTIME

Rank Statistics

GROUP	Log-Rank	Wilcoxon
1	4.4261	68.000
2	0.4703	-5.000
3	-4.8964	-63.000

Covariance Matrix for the Log-Rank Statistics

GROUP	1	2	3
1	1.13644	-0.56191	-0.57454
2	-0.56191	2.52446	-1.96255
3	-0.57454	-1.96255	2.53709

Covariance Matrix for the Wilcoxon Statistics

GROUP	1	2	3
1	284.808	-141.495	-143.313
2	-141.495	466.502	-325.007
3	-143.313	-325.007	468.320

Test of Equality over Strata

Test	Chi-Square	DF	Pr > Chi-Square
Log-Rank	20.3844	2	0.0001
Wilcoxon	18.3265	2	0.0001
-2Log(LR)	5.5470	2	0.0624

Note: do not use TEST in SAS PROC LIFETEST if you want a P-sample logrank. TEST will interpret the group variable as a measured covariate (i.e., either ordinal or continuous).

In other words, you will get a *trend* test with only 1 degree of freedom, rather than a P-sample test with (p-1) df.

For example, here's what we get if we use the TEST statement on the noise example:

```
proc lifetest data=noise;
  time testtime*finish(0);
  test group;
run;
```

SAS OUTPUT:

```
Univariate Chi-Squares for the LOG RANK Test
             Test        Standard                    Pr >
Variable   Statistic    Deviation    Chi-Square    Chi-Square

GROUP        9.3224       2.2846       16.6503       0.0001

Covariance Matrix for the LOG RANK Statistics
Variable          GROUP

GROUP        5.21957

Forward Stepwise Sequence of Chi-Squares for the LOG RANK Test
                             Pr >        Chi-Square       Pr >
Variable    DF   Chi-Square  Chi-Square  Increment     Increment

GROUP        1     16.6503     0.0001      16.6503       0.0001
```

The Stratified Logrank

Sometimes, even though we are interested in comparing two groups (or maybe P) groups, we know there are other factors that also affect the outcome. It would be useful to adjust for these other factors in some way.

Example: For the nursing home data, a logrank test comparing length of stay for those under and over 85 years of age suggests a significant difference (p=0.03).

However, we know that gender has a strong association with length of stay, and also age. Hence, it would be a good idea to STRATIFY the analysis by gender when trying to assess the age effect.

A **stratified logrank** allows one to compare groups, but allows the shapes of the hazards of the different groups to differ across strata. It makes the assumption that the group 1 vs group 2 hazard ratio is constant across strata.

In other words: $\frac{\lambda_{1s}(t)}{\lambda_{2s}(t)} = \theta$ where θ is constant over the strata $(s = 1, ..., S)$.

This method of adjusting for other variables is not as flexible as that based on a modelling approach.

General setup for the stratified logrank:

Suppose we want to assess the association between survival and a factor (call this X) that has two different levels. Suppose however, that we want to stratify by a second factor, that has S different levels.

First, divide the data into S separate groups. Within group s ($s = 1, ..., S$), proceed as though you were constructing the logrank to assess the association between survival and the variable X. That is, let $t_{1s}, ..., t_{K_s s}$ represent the K_s ordered, distinct death times in the s-th group.

At the j-th death time in group s, we have the following table:

X	Die/Fail Yes	Die/Fail No	Total
1	d_{s1j}	$r_{s1j} - d_{s1j}$	r_{s1j}
2	d_{s2j}	$r_{s2j} - d_{s2j}$	r_{s2j}
Total	d_{sj}	$r_{sj} - d_{sj}$	r_{sj}

Let O_s be the sum of the "o"s obtained by applying the logrank calculations in the usual way to the data from group s. Similarly, let E_s be the sum of the "e"s, and V_s be the sum of the "v"s.

The **stratified logrank** is

$$Z = \frac{\Sigma_{s=1}^{S}(O_s - E_s)}{\sqrt{\Sigma_{s=1}^{S}(V_s)}}$$

Stratified logrank using Stata:

```
. use nurshome

. gen age1=0

. replace age1=1 if age>85

. sts test age1, strata(gender)

        failure _d:  cens
  analysis time _t:  los


Stratified log-rank test for equality of survivor functions
------------------------------------------------------------

       | Events
age1   | observed    expected(*)
-------+------------------------
0      |      795         764.36
1      |      474         504.64
-------+------------------------
Total  |     1269        1269.00

(*) sum over calculations within gender

          chi2(1) =      3.22
          Pr>chi2 =    0.0728
```

Stratified logrank using SAS:

```
data pop1;
  set pop;
  age1=0;
  if age >85 then age1=1;

proc lifetest data=pop1 outsurv=survres;
  time stay*censor(1);
  test age1;
  strata gender;
```

RESULTS (just the logrank part .... you can also do a stratified Wilcoxon)

```
The LIFETEST Procedure

Rank Tests for the Association of LSTAY with Covariates
Pooled over Strata

          Univariate Chi-Squares for the LOG RANK Test

              Test      Standard                    Pr >
  Variable  Statistic   Deviation   Chi-Square   Chi-Square

  AGE1       29.1508     17.1941      2.8744       0.0900

          Covariance Matrix for the LOG RANK Statistics

                      Variable       AGE1

                      AGE1         295.636

     Forward Stepwise Sequence of Chi-Squares for the LOG RANK Test

                                    Pr >        Chi-Square      Pr >
  Variable    DF    Chi-Square   Chi-Square    Increment    Increment

  AGE1         1      2.8744       0.0900        2.8744       0.0900
```