

Modeling of the cure fraction in survival studies

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Abstract. Cure models are a special type of survival analysis model where it is assumed that there are a proportion of subjects who will never experience the event and thus the survival curve will eventually reach a plateau. In population-based cancer studies, cure is said to occur when the mortality (hazard) rate in the diseased group of individuals returns to the same level as that expected in the general population. The cure fraction is of interest to patients and a useful measure to monitor trends and differences in survival of curable disease. I will describe the `strsmix` and `strsnmix` commands, which fit the two main types of cure fraction model, namely, the mixture and nonmixture cure fraction models. These models allow incorporation of the expected background mortality rate and thus enable the modeling of relative survival when cure is a possibility. I give an example to illustrate the commands.

Keywords: `st0001`, `strsmix`, `strsnmix`, `predict`, relative survival, cure models, split population models, `postestimation`

1 Introduction

In survival analysis, having subjects with censored observations is common. These are subjects who are either lost to follow-up or, more usually, have not yet experienced the event of interest at the time of analysis. For some outcomes, there may be subjects who never experience the event. For example, when one is modeling time to reoffending for released prisoners, a proportion may never experience the event. Or for modeling the recurrence of disease, some patients may be cured of their disease and never have a recurrence. In these situations, interest often lies in estimating the proportion of subjects who do not experience the event. Special survival analysis models known as *cure models* attempt to fit this proportion. For a review of various types of these models, see Maller and Zhou (2001) or Ibrahim, Chen, and Sinha (2001, chap. 5). Economists and other social scientists sometimes call these models split population models (Schmidt and Witte 1989).

In cancer studies, there may be interest in the proportion of patients cured of their disease: the *cure fraction*. However, when one investigates cure in these studies, several subjects will die of other causes. Here I will describe a particular type of cure model that incorporates the expected (or background) mortality for each individual and thus enables estimation of the cure fraction in situations where some patients will die of

other causes. Information of cure at the individual level will rarely be available, and so in these models we are concerned with *population* (or *statistical*) *cure*. Although this article concentrates on cure models that incorporate background mortality, the methods (and Stata commands) described also apply in other areas and for fitting standard cure models.

Most cure models in cancer have either analyzed data from children, where other causes of death can effectively be ignored because they are so rare, or analyzed nonfatal outcomes such as disease recurrence. In population-based cancer studies, using *relative survival* methods is becoming standard. Relative survival is the ratio of the observed (all cause) survival to the expected survival from a comparable group in the general population and provides a measure of the excess mortality experienced by patients diagnosed with the disease of interest, irrespective of whether the excess mortality is directly or indirectly attributable to the disease. If reliable information on cause of death is available, then one can perform a cause-specific analysis where deaths not due to the disease of interest can be treated as censored observations. However, the cause of death may either not be recorded or obtained from death certificates, which are often inaccurately recorded (Begg and Schrag 2002). One can obtain the expected survival and/or the expected mortality rate from national mortality statistics, and such is usually calculated after matching for age, sex, year of diagnosis, and possibly other covariates (Coleman, Babb, Damielki, et al. 1999). There are many proposed models for relative survival that generally model on the hazard scale, which enables modeling of the excess mortality (hazard) rate. In these models, covariate effects are usually summarized as excess hazard ratios, the relative survival equivalent of a hazard ratio. Several relative survival models split the time scale to fit piecewise effects for the excess hazard (see Dickman et al. 2004 for a review). Recently, there has been interest in modeling both the baseline excess hazard rate and time-dependent covariate effects continuously by using splines (Giorgi et al. 2003) or fractional polynomials (Lambert et al. 2005). However, none of these models assume that a proportion of the patients may be cured of disease.

For most cancers, the relative survival curve appears to plateau after several years. This plateau effect occurs when the mortality rate of the diseased individuals is the same as the expected mortality rate in the general population, or equivalently, the excess mortality rate is equal to zero; i.e., there is population cure.

For cure models that do not consider the background mortality rate, two main types of models have been proposed. Most work has concentrated on the mixture cure model, where it is assumed that a proportion, π , of patients are cured and are not at risk of experiencing the event of interest, with the remaining proportion, $1 - \pi$, being uncured, and that these subjects will eventually experience the event of interest and thus their survival function will tend to zero. The second type of cure fraction model is the nonmixture cure model, which defines an asymptote for the cumulative hazard, and hence for the cure fraction. One of the advantages of the nonmixture cure fraction model is that it has a proportional hazards model as a special case. This article describes two commands for cure models that incorporate background mortality rates. The command `strsmix` fits and extends the mixture cure fraction model incorporating background mortality, described by De Angelis et al. (1997), and the command `strsnmix` extends the nonmix-

ture cure fraction to incorporate background mortality (Lambert et al. 2007). Section 2 briefly describes these models; for more details, see the original references.

Other user-written Stata commands that fit cure models are `lncure`, `spsurv`, and `cureregr` (these can be found using `findit`). The `lncure` command fits a lognormal mixture model, but there is no facility to model parameters other than the cure fraction. The `spsurv` command fits mixture cure models to discrete survival data. One can model covariates that affect the hazard rate of the uncured group, but it is not possible to model the cure fraction. The `cureregr` fits both mixture and nonmixture cure models with the choice of exponential Weibull, lognormal, and gamma parametric distributions with the distributional parameters allowed to vary by covariates. There is also a choice of link functions for the cure fraction. The `strsmix` and `strsmix` commands extend the features available in these commands to enable the incorporation of background mortality rates, more flexible parametric distributions, and extended prediction options.

2 Model specifications

2.1 Relative survival and excess mortality

In relative survival, the all-cause survival function, $S(t)$, can be expressed as the product of the expected survival function, $S^*(t)$, and the relative survival function, $R(t)$:

$$S(t) = S^*(t)R(t)$$

On the hazard scale, this expression is equivalent to

$$h(t) = h^*(t) + \lambda(t)$$

where $h(t)$ is the all-cause hazard (mortality) rate, $h^*(t)$ is the expected hazard (mortality) rate, and $\lambda(t)$ is the excess hazard (mortality) rate associated with the disease of interest. Thus the total mortality rate is the sum of two components, the background (or expected) mortality rate, and the excess mortality rate associated with the disease of interest. Both $h^*(t)$ and $S^*(t)$ are obtained from external sources, usually from routine data. Because these are usually calculated at a national, or large regional, level these are treated as known and not as stochastic variables.

For parametric cure fraction models, choose a function for $R(t)$ that has an asymptote at the cure fraction, π , or equivalently, the excess mortality rate, $\lambda(t)$, has an asymptote at zero. The most common methods of defining these functions are the mixture and nonmixture cure fraction models.

2.2 Mixture cure fraction models

In the mixture cure fraction model, the all-cause survival is

$$S(t) = S^*(t)\{\pi + (1 - \pi)S_u(t)\}$$

where π is the proportion cured and $S_u(t)$ is the survival function for the uncured individuals. On the hazard scale, this expression becomes

$$h(t) = h^*(t) + \frac{(1 - \pi)f_u(t)}{\pi + (1 - \pi)S_u(t)}$$

In a strict sense, the mixture cure fraction model assumes that at diagnosis there is a group of individuals who experience no excess mortality compared to the general population. In a discussion of cure models in clinical trials, Sposto (2002) argues that the splitting of the study subjects into cured and uncured at $t = 0$ is not appropriate in an era when treatment can last many years and that cure could occur at any time therein. When one is modeling from time of diagnosis, assuming that there is a “cured” and “uncured” group defined at this time point is not sensible. This warning does not invalidate the use of this model, since it may fit the data well and is a useful mathematical function with an asymptote at the cure fraction, π . The mixture cure fraction model has also been used to obtain useful summary measures for those who are “bound to die” (Verdecchia et al. 1998), although these measures are available for the nonmixture model as well.

2.3 Nonmixture cure fraction models

The nonmixture model has a background in modeling of tumor recurrence, where the cure fraction is the probability that no clonogenic cancer cells remain (Tsodikov, Ibrahim, and Takovlev 2003). However, as for the mixture model, it can be considered a useful mathematical function with an asymptote that can be applied to estimate the cure fraction and is useful for data that do not fit the above biological definition as long as assuming cure is reasonable (Ibrahim, Chen, and Sinha 2001). In the nonmixture cure fraction model, the all-cause survival is

$$S(t) = S^*(t)\pi^{F_z(t)}$$

or equivalently

$$S(t) = S^*(t) \exp\{\ln(\pi)F_z(t)\}$$

where π is the cure fraction and F_z is a cumulative distribution function generally chosen to be $1 - S_z(t)$, where $S_z(t)$ is a standard parametric survival function, such

as the Weibull or lognormal distribution function. Thus the survival function has an asymptote at the cure fraction, π , and the cumulative hazard is proportional to F_z and has an asymptote at $-\ln(\pi)$.

On the hazard scale, we can write this as

$$h(t) = h^*(t) - \ln(\pi)f_z(t)$$

where $f_z(t)$ is the probability distribution function for F_z , and thus the excess mortality rate is proportional to this function. When one is fitting models, if the parameters contained in $f_z(t)$ do not vary by covariates, then the above is a proportional excess hazards model. The mixture cure fraction model does not have proportional excess hazards as a special case, and thus this is a potential advantage of the nonmixture approach, making it comparable to other models proposed for relative survival where proportional excess hazards may initially be assumed (Dickman et al. 2004).

We can also express the nonmixture cure fraction model as

$$S(t) = S^*(t) \left\{ \pi + (1 - \pi) \left(\frac{\pi^{F_z(t)} - \pi}{1 - \pi} \right) \right\}$$

This is a mixture cure fraction model, and thus the survival function of uncured patients can also be obtained from a nonmixture model by a simple transformation of the model parameters.

2.4 Parametric distributions

Various parametric distributions can be considered for both the mixture and nonmixture cure fraction model. The Weibull, lognormal, and (generalized) gamma distributions are all implemented in the commands described here. These survival distributions are implemented using the same parameterization as those for `streg` (see [ST] `streg`).

The estimate of the cure fraction can be sensitive to the choice of parametric distribution. In my experience, the Weibull distribution works well for most examples, except when there is a high cure fraction (e.g., >80%) or a high excess mortality rate in the first few weeks of follow-up. This latter problem often occurs in elderly patients. The lognormal distribution rarely provides a good estimate of the cure fraction in cancer studies because of its having a long tail and an imposed rise and fall of the (excess) hazard function. This leads to the estimate of the cure fraction being based on extrapolating well past the end of the follow-up period. The (generalized) gamma distribution is potentially useful because it has the Weibull, exponential, lognormal, and standard gamma distributions as special cases. However, there may be problems with convergence, and unfortunately these problems are most likely to occur when the Weibull distribution does not provide a good estimate of the cure fraction.

Sometimes both the mixture and nonmixture cure fraction models do not provide good estimates of the cure fraction, such as when there is a high excess hazard rate in the first few weeks after diagnosis. More flexible approaches to the choice of parametric distribution can overcome these problems. I describe two such approaches below.

Split-time models

The problem of poor-fitting models is often associated with the oldest age groups where the excess hazard is notably higher in the first few weeks than in other age groups and then sharply decreases. One solution is to split the time scale into two and estimate the excess hazard rate separately in these two intervals. Within the first interval, up to time k , a simple parametric model is fitted. In the second interval, a nonmixture cure fraction model is fitted conditional on survival to time k . The two components can then be combined to give the overall cure fraction. For example, when one uses a Weibull distribution for the early period, the overall hazard rate then becomes

$$\begin{aligned} h(t) &= h^*(t) + \lambda_e \gamma_e t^{\gamma_e - 1} & \text{if } t \leq k \\ h(t) &= h^*(t) - \ln(\pi_c) f_z(t - k) & \text{if } t > k \end{aligned}$$

with survival function

$$\begin{aligned} S(t) &= S^*(t) \exp(-\lambda_e t^{\gamma_e}) & \text{if } t \leq k \\ S(t) &= S^*(t) \exp(-\lambda_e k^{\gamma_e}) \pi_c^{F_z(t-k)} & \text{if } t > k \end{aligned}$$

The overall cure fraction estimate can be obtained using

$$\pi = \exp(-\lambda_e k^{\gamma_e}) \pi_c$$

Using a mixture of distributions

The split-time model described in the previous section has some limitations. First, the choice of the cutpoint k is subjective, and second, interpreting model parameters is harder since the overall cure fraction is not directly modeled. Another method to pick up more complex shapes of the excess hazard function is to use a mixture of distributions for the excess hazard rate for the nonmixture cure fraction model and a mixture of distributions for the survival distribution for the uncured for the mixture cure fraction model.

For the nonmixture cure fraction model, the parametric distribution becomes a mixture of two distributions; i.e.,

$$f_z(t) = pf_1(t) + (1 - p)f_2(t)$$

For the mixture cure fraction model, the survival distribution of the uncured becomes a mixture of two survival distributions; i.e.,

$$S_u(t) = pS_1(t) + (1 - p)S_2(t)$$

Using a mixture of distributions provides great flexibility in the shape of excess hazard and relative survival functions. For a review of using finite mixture models in survival analysis, see McLachlan and McGiffin (1994). A variety of choices of distributions could be used, but at present the commands described here allow a mixture of two Weibull distributions or a mixture of a Weibull distribution and an exponential distribution.

2.5 Link functions

Three different link functions are considered for modeling the cure fraction, π , when including covariates, X . These are

- The identity link $\pi = \beta'X$. This has the advantage that covariate effects are in units of the cure fraction and are thus relatively easy to interpret. However, there may be boundary problems for low or high cure fractions, but given the usual size of datasets used with population-based cancer studies, this is rarely a problem.
- The logistic link $\ln(\pi/1 - \pi) = \beta'X$. Covariate effects are expressed as log odds ratios and thus have a similar interpretation to those in logistic regression.
- The log(-log) link, $\ln\{-\ln(\pi)\} = \beta'X$. This link function is particularly useful for the nonmixture model since covariate effects are expressed as log excess mortality rate ratios if the parameters in the distribution function do not vary by covariates, i.e., if proportional excess hazards are assumed.

The parameters contained within the parametric distributions may also vary by covariates, for example, the scale (λ) and shape (γ) parameters of the Weibull distribution. In fact, failing to model these parameters can lead to biased estimates of the cure fraction (Lambert et al. 2007). When one is modeling these parameters, a log link is used for positive parameters and an identity link for unbounded parameters. For the models that use a mixture of distributions, a logistic link is used for the mixture parameter, p .

2.6 Period analysis

Estimates of long-term survival, for example, 5- or 10-year survival, are often used in population-based cancer studies to monitor trends and to compare prognostic groups.

Over the last few years there has been growing interest in the use of *period analysis* as a method to obtain up-to-date estimates of long-term survival (Brenner and Gefeller 1997). Period analysis restricts the analysis to survival experience during some recent interval. Usually, this analysis is performed with the standard life-table method, where the number at risk and the number of deaths within each interval are calculated, taking account of the defined period. However, from a modeling viewpoint, period analysis is merely artificially left-truncating the survival times before a selected cutoff date and right-censoring survival times at the end of the interval. Thus, a patient becomes at risk only after a certain date. Therefore, period analysis models can be fitted using standard delayed-entry techniques and, when implemented for the cure models presented here, enable one to obtain up-to-date estimates of the cure fraction.

2.7 Time-varying covariates

One can include time-varying covariates in the models, though there are no such covariates in the examples presented here. An example of such a covariate is if a biomarker was recorded at various time points. These would be incorporated by splitting the data for each subject at the time of the biomarker measurements.

2.8 Estimation

All parameters are estimated by using maximum likelihood implemented through the `m1` commands with method `lnf` so that first and second derivatives of the log-likelihood function are obtained numerically. If the i th subject has survival/censoring time t_i , censoring indicator d_i , and entry time t_{0i} , we can obtain their contribution to the log likelihood by using

$$\ln L_i = d_i \ln\{h(t_i)\} + \ln\{S(t_i)\} - \ln\{S(t_{0i})\}$$

If delayed-entry models are not being fitted, then the last term can be dropped because it will be zero for all subjects.

For the mixture cure fraction model, the hazard and survival functions defined in section 2.2 are used in the above equation to obtain the log-likelihood contribution of the i th subject as

$$\begin{aligned} \ln L_i = & d_i \ln \left\{ h^*(t_i) + \frac{(1 - \pi)f_u(t_i)}{\pi + (1 - \pi)S_u(t_i)} \right\} + \ln \{S^*(t_i)\} + \ln \{\pi_i + (1 - \pi_i)S_u(t_i)\} \\ & - \ln \{S^*(t_{0i})\} - \ln \{\pi_i + (1 - \pi_i)S_u(t_{0i})\} \end{aligned}$$

Similarly, the contribution of the i th subject to the log likelihood for the nonmixture cure fraction model is

$$\ln L_i = d_i \ln \{h^*(t_i) - \ln(\pi_i)f_z(t_i)\} + \ln \{S^*(t_i)\} + \{\ln(\pi_i) - \ln(\pi_i)S_z(t_i)\} \\ - \ln \{S^*(t_{0i})\} - \{\ln(\pi_i) - \ln(\pi_i)S_z(t_{0i})\}$$

For the log-likelihood functions for both the mixture and nonmixture cure fraction models, the terms $\ln\{S^*(t_i)\}$ and $\ln\{S^*(t_{0i})\}$ do not depend on the model parameters and are not required when maximizing to obtain parameter estimates. This simplifies things somewhat since we need only the expected hazard at the event time for those that die.

3 strsmix and strsnmix commands

3.1 Syntax

```
strsmix [varlist] [if] [in], distribution(distribution) link(link_function)
      bhazard(varname) [k1(varlist) k2(varlist) k3(varlist) k4(varlist)
      pmix(varlist) noconstant noconsk1 noconsk2 noconsk3 noconsk4 noconspmix
      init(matrix name) skip inititer(#) stopconstraint valconstraint(#)
      eform]
```

```
strsnmix [varlist] [if] [in], distribution(distribution) link(link_function)
      bhazard(varname) [k1(varlist) k2(varlist) k3(varlist) k4(varlist)
      pmix(varlist) split(#) earlydist(distribution) earlyk1(varlist)
      earlyk2(varlist) noconstant noconsk1 noconsk2 noconsk3 noconsk4
      noconspmix earlynoconsk1 earlynoconsk2 init(matrix name) skip
      inititer(#) stopconstraint valconstraint(#) eform]
```

`strsmix` and `strsnmix` are both `st` commands and the data must be `stset` before using them.

3.2 Options

Options for both `strsmix` and `strsnmix`

`distribution(distribution)` specifies the parametric distribution. *distribution* is one of the following: `weibull`, `lognormal`, or `gamma`. One can also fit a mixture of two Weibull distributions, `weibweib`, or a mixture of a Weibull and exponential distribution, `weibexp`. For the `strsnmix` command, this distribution corresponds to an additive mixture on the excess hazard scale, and for the `strsmix` command, it corresponds to an additive mixture on the relative survival scale.

- link**(*link_function*) specifies the link function for the cure fraction. *link_function* is one of the following: **identity**, **logistic**, or **loglog**. **loglog** is $\ln\{-\ln(\pi)\}$.
- bhazard**(*varname*) gives the variable name for the baseline hazard, $h^*(t)$, at death or censoring. This option is compulsory, but standard cure models can be fitted by making *varname* a column of zeros.
- k1**(*varlist*) gives any covariates for the first auxiliary parameter. For the Weibull distribution this refers to $\ln(\lambda)$, for the lognormal distribution it refers to μ , for the gamma distribution it refers to $\ln(\gamma)$, and for the Weibull–Weibull and Weibull–exponential mixture distributions it refers to $\ln(\lambda_1)$ (see [ST] **streg** for details of the parameterization of these distributions).
- k2**(*varlist*) gives any covariates for the second auxiliary parameter. For the Weibull distribution, this refers to $\ln(\gamma)$, for the lognormal distribution it refers to $\ln(\sigma)$, for the gamma distribution it refers to κ , and for the Weibull–Weibull and Weibull–exponential mixture distributions it refers to $\ln(\gamma_1)$ (see [ST] **streg** for details of the parameterization of these distributions).
- k3**(*varlist*) gives any covariates for the third auxiliary parameter. For the gamma distribution, it refers to μ and for the Weibull–Weibull and Weibull–exponential mixture distributions it refers to $\ln(\lambda_2)$ (see [ST] **streg** for details of the parameterization of these distributions).
- k4**(*varlist*) gives any covariates for the fourth auxiliary parameter. Applicable only for the Weibull–Weibull mixture distribution where it refers to $\ln(\gamma_2)$ (see [ST] **streg** for details of the parameterization of this distribution).
- pmix**(*varlist*) gives any covariates for the mixture parameter, for the Weibull–Weibull, and for the Weibull–exponential mixture distributions.
- noconstant** specifies that a constant term is not included in the cure fraction part of the model.
- noconsk1** specifies that a constant term is not included for the first auxiliary parameter.
- noconsk2** specifies that a constant term is not included for the second auxiliary parameter.
- noconsk3** specifies that a constant term is not included for the third auxiliary parameter.
- noconsk4** specifies that a constant term is not included for the fourth auxiliary parameter.
- noconspmix** specifies that a constant term is not included for the mixture component for the Weibull–Weibull and Weibull–exponential mixture distributions.
- init**(*matrix name*) uses a parameter vector of starting values.
- skip** requests that any parameters found in the initialization vector but not found in the model are ignored. The default is to issue an error message.

`inititer(#)` requests how many iterations are used when obtaining starting values for the Weibull–Weibull and Weibull–exponential mixture distributions. By default, the mixture parameter is held constant at 0 on the logistic scale (this can be changed using the `valconstraint()` option).

`stopconstraint` requests not to constrain the mixture parameter to obtain initial values.

`valconstraint(#)` gives the value of the constraint on the mixture parameter on the logistic scale. The default is `valconstraint(0)`, i.e., 0.5 on the probability scale.

`eform` displays the coefficient table in exponentiated form. This is useful when using the `logistic` and `loglog` options for the link function.

Options unique to `strsnmix`

`split(#)` specifies the split-point for split-time models.

`earlydist(distribution)` specifies the distribution for the first period in a split-time model. *distribution* is `exponential` or `weibull`.

`earlyk1(varlist)` gives any covariates for the first auxiliary parameter for the survival function in the period before the split point (*k*). For both the exponential and Weibull distributions, this option refers to $\ln(\lambda_e)$. Use this option only with split-time models.

`earlyk2(varlist)` gives any covariates for the second auxiliary parameter for the survival function in the period before the split point (*k*). This option applies only to the Weibull distribution, where it refers to $\ln(\gamma_e)$. Use this option only with split-time models.

`earlynoconsk1` specifies that a constant term is not included for the first auxiliary parameter for the first period in the parametric split-time model.

`earlynoconsk2` specifies that a constant term is not included for the second auxiliary parameter model for the first period in the parametric split-time model.

3.3 Postestimation

Both `strsmix` and `strsnmix` are estimation commands and thus share most of the features of estimation commands; see `help estcom`. There are several prediction options, which I briefly describe below.

Syntax for `predict`

```
predict varname [if] [in], [cure survival hazard uncured centile
   centval(#) pccuretime pccure pccureval(#) mix1 mix2 incpmix
   timevar(varname) ci level(#) cfrom(#) cto(#) ctol(#) citer(#)]
```

Options for predict

cure indicates the predicted cure fraction.

survival indicates the predicted relative survival.

hazard indicates the predicted excess hazard rate.

uncured requests that the relative survival and the excess hazard rate predictions be for the uncured group.

centile indicates the predicted survival time at centile of survival distribution for the uncured.

centval(#) indicates the select centile to predict. The default is **centval**(0.5), which is the median. For example, **centval**(0.1) predicts the time at which 90% of the “uncured” are expected to be dead.

pcuretime indicates the predicted probability of cure as a function of time.

pcure indicates the predicted survival time for given probability of cure, for example, the estimated time at which the probability of cure is 0.9.

pcureval(#) indicates the select probability to predict survival time for use with the **pcure** option. The default is **pcureval**(0.9).

mix1 requests prediction only for the first component when the parametric distribution is a mixture of a Weibull and exponential distribution (**weibexp**) or a mixture of two Weibull distributions (**weibweib**). The default is for the combination of both distributions.

mix2 behaves like **mix1**, except for the second component of the mixture distribution.

incpmix specifies to include the mixture parameter when using option **mix1** or **mix2**.

timevar(*varname*) specifies the name of the time variable to use in predictions. The default is **timevar**(_t).

ci returns confidence intervals.

level(#) specifies the alpha level for the confidence interval.

The following options apply only when using the **centile** option and when using a mixture of two Weibull distributions or a mixture of a Weibull and exponential distribution. The estimated survival time is obtained numerically, and these options will rarely need to be used.

cfrom(#) is the lower bound when searching for predicted survival time at the centile of survival distribution.

cto(#) is the upper bound when searching for predicted survival time at the centile of survival distribution.

`ctol(#)` is the absolute tolerance when searching for predicted survival time at the centile of survival distribution.

`citer(#)` is the number of iterations when searching for predicted survival time at the centile of survival distribution.

4 Examples

To illustrate the `strsmix` and `strsnmix` commands, I use the data for 33,874 females aged 50 and over diagnosed with ovarian cancer. The data were obtained from the public-use dataset of all England and Wales cancer registrations between January 1, 1981, and December 31, 1990, with follow-up until December 31, 1995 (Coleman, Babb, Damiecki, et al. 1999; Coleman, Babb, Mayer, et al. 1999). Background mortality rates were obtained from England and Wales national mortality statistics by age, geographical region, period of diagnosis, and deprivation group (Coleman, Babb, Mayer, et al. 1999). Although the background mortality rates also contain mortality associated with the disease, in practice this has little effect on the parameter estimates (Ederer, Axtell, and Cutler 1961). Given the length of follow-up (maximum 15 years), one would expect to observe the cure fraction within this time scale. The covariates investigated are deprivation, defined in terms of the area-based Carstairs score and age at diagnosis. There are five deprivation categories ranging from the least deprived (affluent) to the most deprived quintile in the population. Age is split into four groups, 50–59, 60–69, 70–79, and 80+.

4.1 Estimation in one sample

Estimating the cure fraction in one sample may be of interest. Below are the commands and output from fitting the mixture cure fraction model with `strsmix` to the 50–59 age group by using a Weibull distribution for the survival of the uncured and an identity link function.

```
. use Ovary_Cancer, clear
. stset survtime, failure(dead==1) id(ident) exit(time 15)
      id:  ident
      failure event:  dead == 1
obs. time interval:  (survtime[_n-1], survtime]
exit on or before:  time 15
```

| | | |
|-------|------------|--|
| 33874 | total obs. | |
| 0 | exclusions | |

| | | |
|----------|---|--------|
| 33874 | obs. remaining, representing | |
| 33874 | subjects | |
| 28685 | failures in single failure-per-subject data | |
| 88539.89 | total analysis time at risk, at risk from t = | 0 |
| | earliest observed entry t = | 0 |
| | last observed exit t = | 14.992 |

```

. strsmix if cage == 1, dist(weibull) link(identity) bhazard(rate)
initial:      log likelihood = -33701.229
alternative:  log likelihood = -19189.062
rescale:     log likelihood = -17405.714
rescale eq:  log likelihood = -15006.234
(output omitted)
Iteration 3:  log likelihood = -14992.964

```

| | | |
|--|---------------|--------|
| | Number of obs | = 8905 |
| | Wald chi2(0) | = . |
| | Prob > chi2 | = . |

```

Log likelihood = -14992.964

```

| | _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-----------|-------|-----------|-----------|--------|-------|----------------------|-----------|
| pi | | | | | | | |
| | _cons | .2674759 | .0053773 | 49.74 | 0.000 | .2569365 | .2780152 |
| ln_lambda | | | | | | | |
| | _cons | -.4326249 | .016389 | -26.40 | 0.000 | -.4647467 | -.400503 |
| ln_gamma | | | | | | | |
| | _cons | -.147681 | .0119269 | -12.38 | 0.000 | -.1710573 | -.1243047 |

The data are `stset` in the usual way, with the variable `survtime` denoting survival time in years and `dead` denoting the censoring indicator. The `exit` option is used to restrict follow-up time to 15 years. The `rate` variable is the expected hazard rate at the death or censoring time, obtained from Coleman, Babb, Mayer, et al. (1999), and has previously been merged into the dataset.

The model converged after three iterations. The cure fraction is estimated at 0.267 for this age group, with a narrow confidence interval due to the large sample size. Using the `predict` command after `strsmix` or `strsnmix` provides predictions of the cure fraction, the excess hazard function, and relative survival function for the sample as a whole or for the uncured group, the probability of cure as a function of time, the survival time for a given centile of the survival function for the uncured group, and the survival time for a given probability of cure. The predictions are conditional on any covariates and evaluated at each observed survival time (`_t`), but this can be changed using the `timevar` option. For example,

```

. predict exhaz_all, hazard
. predict rs_all, survival
. predict exhaz_uncured, hazard uncured
. predict rs_uncured, survival uncured

```

One can obtain confidence intervals for the various predictions. The standard errors of the predictions are obtained using the *delta method* and implemented using `predictnl`. The standard errors for relative survival are obtained on the log(-log) scale (i.e., log cumulative excess hazard scale), the standard error for excess hazard is obtained on the log excess hazard scale, and the standard errors for the cure fraction are obtained on the scale selected from the `link()` option, except for split-time models, where the standard error is obtained on the cure fraction scale.

Figure 1 shows the predicted relative survival functions for the sample as a whole and for the uncured group. The estimated cure fraction has been added as a horizontal reference line. The relative survival curve for the whole group can be seen to approach the asymptote at the cure fraction. The relative survival curve for the uncured group is (virtually) at zero after 15 years of follow-up.

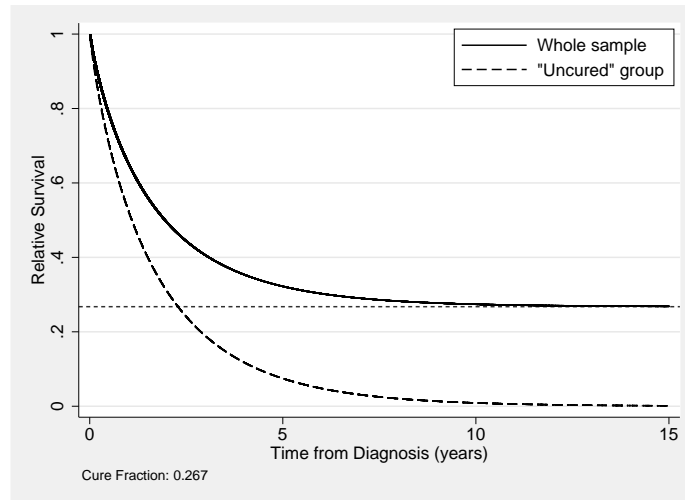


Figure 1: Estimated relative survival

Figure 2 shows the corresponding results for the excess hazard function. The excess hazard function for the group as a whole has an asymptote at zero and the estimated excess hazard rate approaches this within the follow-up period. For this example, the predicted excess hazard rate after 15 years of follow-up is 0.001287, which equates to about 1.3 excess deaths per 1,000 person-years.

(Continued on next page)

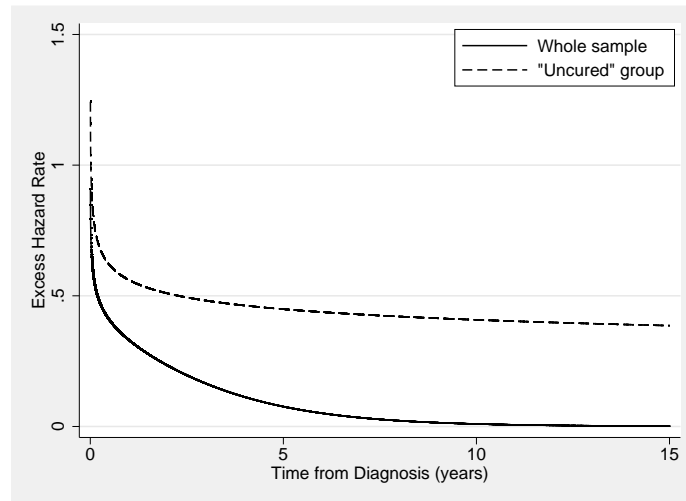


Figure 2: Estimated excess hazard functions

4.2 Modeling the cure fraction

Fitting models for the cure fraction is of interest. In this section, we will fit nonmixture cure fraction models with `strsnmix`. The covariates to be included are age group and deprivation group. Initially, we will assume proportional excess hazards for the group as a whole. Calculating proportional excess hazards for the group as a whole is not possible using the mixture cure fraction model. A proportional excess hazards model can be fitted using

```
. strsnmix cage2-cage4 dep2-dep5, dist(weibull) link(loglog) bhazard(rate) eform
(output omitted)
Iteration 4: log likelihood = -43631.03
Log likelihood = -43631.03
Number of obs = 33874
Wald chi2(7) = 2335.74
Prob > chi2 = 0.0000
```

| | _t | exp(b) | Std. Err. | z | P> z | [95% Conf. Interval] |
|-----------|-------|-----------|-----------|--------|-------|----------------------|
| pi | cage2 | 1.302542 | .0219722 | 15.67 | 0.000 | 1.260182 1.346327 |
| | cage3 | 1.80924 | .0317526 | 33.78 | 0.000 | 1.748064 1.872557 |
| | cage4 | 2.553791 | .0558784 | 42.85 | 0.000 | 2.446586 2.665693 |
| | dep2 | 1.033701 | .0200523 | 1.71 | 0.088 | .9951367 1.073759 |
| | dep3 | 1.074588 | .0208841 | 3.70 | 0.000 | 1.034426 1.116309 |
| | dep4 | 1.091107 | .0216229 | 4.40 | 0.000 | 1.04954 1.134321 |
| | dep5 | 1.139311 | .0244794 | 6.07 | 0.000 | 1.092329 1.188315 |
| ln_lambda | _cons | -.6297643 | .013746 | -45.81 | 0.000 | -.656706 -.6028226 |
| ln_gamma | _cons | -.2542385 | .0059823 | -42.50 | 0.000 | -.2659635 -.2425134 |

The model converges after four iterations. The use of the $\log\{-\log(\pi)\}$ link function means that the parameter estimates are log excess hazard ratios. The `eform` option has been used to obtain exponentiated parameter estimates, i.e., the excess hazard ratios. There is a clear association with age group, with older age groups having a higher excess hazard rate. Because this is a relative survival model, this survival model is taking account of the fact that there is also an increase in the background mortality rate with increasing age. There is also an association of the deprivation group, with more deprived groups having a higher excess hazard rate; the most deprived group has a 14% higher excess mortality rate than that of the most affluent group.

When quantifying any differences in the cure fraction is of direct interest, modeling using the identity or logistic link functions may be preferable. Below is the output from using the identity link function.

```
. strsmix cage2-cage4 dep2-dep5, dist(weibull) link(identity) bhazard(rate)
(output omitted)
```

| | | | | | |
|--|---------------|---|---------|--|--|
| | Number of obs | = | 33874 | | |
| | Wald chi2(7) | = | 2811.40 | | |
| | Prob > chi2 | = | 0.0000 | | |

Log likelihood = -43632.356

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------------------|-----------|-----------|--------|-------|----------------------|-----------|
| pi | | | | | | |
| cage2 | -.0908007 | .005786 | -15.69 | 0.000 | -.1021411 | -.0794603 |
| cage3 | -.1830008 | .0054337 | -33.68 | 0.000 | -.1936507 | -.1723508 |
| cage4 | -.2459081 | .0053425 | -46.03 | 0.000 | -.2563792 | -.235437 |
| dep2 | -.0086246 | .0050806 | -1.70 | 0.090 | -.0185825 | .0013332 |
| dep3 | -.0182842 | .0049411 | -3.70 | 0.000 | -.0279686 | -.0085999 |
| dep4 | -.0192701 | .0049738 | -3.87 | 0.000 | -.0290185 | -.0095216 |
| dep5 | -.0308327 | .0050601 | -6.09 | 0.000 | -.0407503 | -.0209152 |
| _cons | .3033963 | .0061608 | 49.25 | 0.000 | .2913213 | .3154714 |
| ln_lambda | | | | | | |
| _cons | -.6288331 | .0137149 | -45.85 | 0.000 | -.6557139 | -.6019524 |
| ln_gamma | | | | | | |
| _cons | -.2541574 | .0059797 | -42.50 | 0.000 | -.2658774 | -.2424374 |

The constant term is 0.303 and is the estimated cure fraction for patients aged 50–59 years at diagnosis in the least deprived group. Covariate effects are now expressed in differences in the cure fraction; for example, in patients of the same age, the cure fraction in the most deprived group (`dep5`) is 0.031 lower than that in the least deprived group. This is still a proportional excess hazards model since the Weibull distribution parameters do not vary by covariates. However, now covariate effects for the cure fraction are assumed to be additive on the cure fraction scale, whereas in the previous model they were assumed to be multiplicative on the excess hazard scale. In population-based cancer studies, proportional excess hazards are rare and models that allow for nonproportionality are often required. The following output shows the effect of allowing both the Weibull parameters to vary by age and deprivation group.

```
. strsnmix cage2-cage4 dep2-dep5, dist(weibull) link(identity) bhazard(rate)
> k1(cage2-cage4 dep2-dep5) k2(cage2-cage4 dep2-dep5)
(output omitted)
```

Number of obs = 33874
Wald chi2(7) = 227.25
Prob > chi2 = 0.0000

Log likelihood = -42994.938

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------------------|-----------|-----------|--------|-------|----------------------|-----------|
| pi | | | | | | |
| cage2 | -.0607861 | .0074988 | -8.11 | 0.000 | -.0754835 | -.0460887 |
| cage3 | -.1072302 | .0077687 | -13.80 | 0.000 | -.1224565 | -.0920038 |
| cage4 | -.1052487 | .0100726 | -10.45 | 0.000 | -.1249907 | -.0855067 |
| dep2 | -.0105491 | .0084903 | -1.24 | 0.214 | -.0271898 | .0060917 |
| dep3 | -.0102564 | .0084892 | -1.21 | 0.227 | -.026895 | .0063822 |
| dep4 | -.0046395 | .0086344 | -0.54 | 0.591 | -.0215625 | .0122836 |
| dep5 | -.0183708 | .0094453 | -1.94 | 0.052 | -.0368833 | .0001417 |
| _cons | .2674146 | .0076815 | 34.81 | 0.000 | .2523591 | .2824701 |
| ln_lambda | | | | | | |
| cage2 | .2770222 | .0304632 | 9.09 | 0.000 | .2173154 | .3367291 |
| cage3 | .6212965 | .035035 | 17.73 | 0.000 | .5526292 | .6899638 |
| cage4 | 1.203913 | .0534578 | 22.52 | 0.000 | 1.099138 | 1.308689 |
| dep2 | .0070544 | .0378794 | 0.19 | 0.852 | -.0671879 | .0812967 |
| dep3 | .0868296 | .0381024 | 2.28 | 0.023 | .0121503 | .1615089 |
| dep4 | .1614986 | .0385736 | 4.19 | 0.000 | .0858958 | .2371014 |
| dep5 | .149896 | .0434601 | 3.45 | 0.001 | .0647157 | .2350763 |
| _cons | -1.006311 | .0312836 | -32.17 | 0.000 | -1.067626 | -.9449965 |
| ln_gamma | | | | | | |
| cage2 | -.1044376 | .0158949 | -6.57 | 0.000 | -.135591 | -.0732842 |
| cage3 | -.2046917 | .0163687 | -12.51 | 0.000 | -.2367738 | -.1726096 |
| cage4 | -.2227369 | .0204895 | -10.87 | 0.000 | -.2628956 | -.1825781 |
| dep2 | -.021792 | .017239 | -1.26 | 0.206 | -.0555797 | .0119958 |
| dep3 | -.0369464 | .0173383 | -2.13 | 0.033 | -.0709288 | -.002964 |
| dep4 | -.0525448 | .0176128 | -2.98 | 0.003 | -.0870653 | -.0180243 |
| dep5 | -.0976965 | .0192059 | -5.09 | 0.000 | -.1353394 | -.0600535 |
| _cons | -.0255061 | .0160773 | -1.59 | 0.113 | -.057017 | .0060048 |

The covariate effects for the cure fraction differ somewhat from those when proportional excess hazards were assumed. This is a well-known problem in cure fraction models in that the estimate of the cure fraction can be sensitive to the assumption of proportional excess hazards as well as distributional assumptions.

The estimated cure fraction and a centile (often the median) of the survival function of the uncured can provide useful summaries. For this model, one can obtain the predicted cure fraction and median survival for the uncured as follows:

```
. predict cure, cure
. predict median, centile
. bysort cage caqint: gen first = _n == 1
```

```
. tabdisp cage caquint if first, c(cure median) f(%5.3fc)
```

| Age Group | GB quintile Carstairs score | | | | |
|-----------|-----------------------------|-------|-------|-------|---------|
| | leastdep | 2 | 3 | 4 | mostdep |
| 50-59 | 0.267 | 0.257 | 0.257 | 0.263 | 0.249 |
| | 1.166 | 1.143 | 1.053 | 0.980 | 0.970 |
| 60-69 | 0.207 | 0.196 | 0.196 | 0.202 | 0.188 |
| | 0.777 | 0.750 | 0.680 | 0.625 | 0.601 |
| 70-79 | 0.160 | 0.150 | 0.150 | 0.156 | 0.142 |
| | 0.438 | 0.413 | 0.367 | 0.333 | 0.308 |
| 80+ | 0.162 | 0.152 | 0.152 | 0.158 | 0.144 |
| | 0.205 | 0.191 | 0.167 | 0.150 | 0.133 |

The top number in each cell shows the estimated cure fraction, with the bottom cell showing the estimated median survival for the uncured. Both the cure fraction and median survival for the uncured decrease with increasing age and with increasing deprivation. Confidence intervals for these estimates can be obtained using the `ci` option.

4.3 Split-time models

When either the mixture or nonmixture cure fraction model provides poor estimates of the cure fraction, a more flexible approach may be required. Using the `split()` option in the `strsmix` command fits the split-time models described in section 2.4. For illustration, I will use the oldest age group, 80+, for the ovary cancer example with no modeling of covariates. The standard mixture models sometimes fits poorly to the oldest age group because this group has a high excess hazard in the first few weeks/months after diagnosis. The distribution for the early period before time k is selected using the `earlydist()` option, where arguments are `weibull` and `exponential`.

Generally, including the same covariates for the initial high hazard rate as for the conditional cure fraction model seems sensible. However, one can model the different parameters separately. In fact, often the nonproportionality of the excess hazards is due to larger differences early on in the time scale, and assuming proportional excess hazards after some time point may sometimes be sensible.

Figure 3 shows the estimated relative survival curves for a nonmixture cure fraction model with a Weibull distribution and a split-time model with a Weibull distribution for the survival before 0.5 years combined with a nonmixture cure fraction model conditional on surviving to 0.5 years. Also shown on the plot are the empirical estimates (using the Hakulinen method) of relative survival obtained using the life-table method implemented in `strs` (http://www.pauldickman.com/rsmodel/stata_colon). In this simple one-sample problem, one would expect the cure fraction estimate to be close to where the empirical estimate appeared to reach a plateau. The figure shows that the

Weibull nonmixture model appears to overestimate the cure fraction, but the split-time model appears to provide a more realistic estimate. However, both models appear to underestimate the relative survival between 0.5 and 2 years.

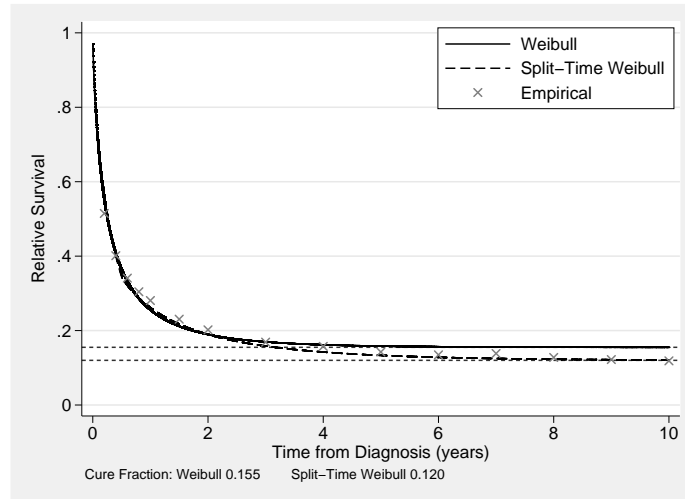


Figure 3: Nonmixture Weibull and split-time Weibull estimates of relative survival

4.4 Using a mixture of hazards

`strsmix` has the potential to use a mixture of parametric distributions for the excess hazard rate. Current options are a mixture of two Weibull distributions (`weibweib`) and a mixture of a Weibull distribution and an exponential distribution (`weibexp`).

One can (but perhaps not sensibly) include covariates for all parameters in all these models. For an illustration, I will use a mixture of two Weibull distributions for the excess hazard rate, which should provide the flexibility to model the complex shape of the excess hazard function. This can be selected using the `weibweib` argument of the `distribution()` option.

(Continued on next page)

```
. strsnmix if cage == 4, dist(weibweib) link(identity) bhazard(rate)
Obtaining Initial Values (constraining mixture parameter(s))
(output omitted)

Log likelihood = -1659.2215      Number of obs =      4208
                                Wald chi2(0) =      .
                                Prob > chi2 =      .
```

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|------------|-----------|-----------|-------|-------|----------------------|-----------|
| pi | | | | | | |
| _cons | .1335255 | .0091148 | 14.65 | 0.000 | .1156609 | .1513901 |
| p_mix | | | | | | |
| _cons | -.9134865 | .1725726 | -5.29 | 0.000 | -1.251723 | -.5752504 |
| ln_lambda1 | | | | | | |
| _cons | 2.188081 | .1661992 | 13.17 | 0.000 | 1.862337 | 2.513826 |
| ln_gamma1 | | | | | | |
| _cons | .0294202 | .0353134 | 0.83 | 0.405 | -.0397928 | .0986332 |
| ln_lambda2 | | | | | | |
| _cons | -.3984118 | .1060556 | -3.76 | 0.000 | -.6062769 | -.1905467 |
| ln_gamma2 | | | | | | |
| _cons | -.0629044 | .0611687 | -1.03 | 0.304 | -.1827928 | .056984 |

```
. predict rs_weib_mix, survival
. predict eh_weib1, hazard mix1
. predict eh_weib2, hazard mix2
```

Figure 4 shows the estimated relative survival curves for nonmixture cure fraction model with a Weibull distribution and when using a mixture of two Weibull distributions. Also shown are the empirical estimates of relative survival. As with the split-time model, the mixture of two Weibull distributions appears to give a more realistic estimate of the cure fraction. However, the underestimate between 0.5 and 2 years seen for the split-time model is not present in the nonmixture cure fraction with a mixture of two Weibull distributions.

(Continued on next page)

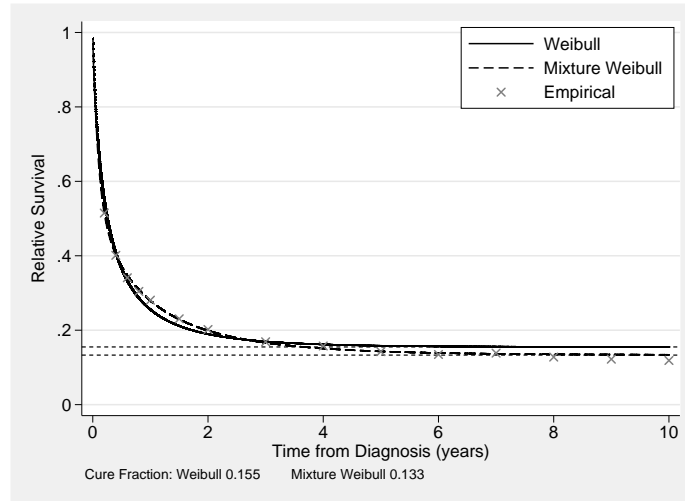


Figure 4: Estimated excess hazard functions

Figure 5 shows the excess hazard functions for both Weibull distributions estimated. The mixture parameter is -0.9135 on the logistic scale, which is 0.286 on the probability scale, indicating that just under 30% of subjects have an initial very high excess hazard rate and died within about 0.5 years, with the rest having a slower decreasing excess hazard rate.

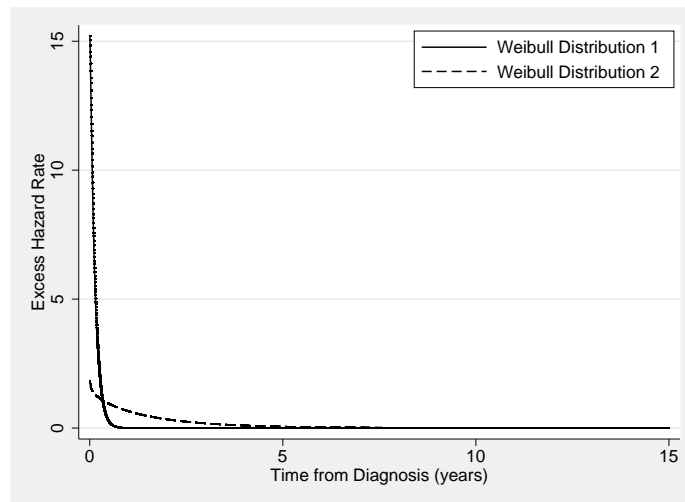


Figure 5: Estimated excess hazard functions

4.5 Period analysis

Period analysis models can simply be fitted using delayed-entry techniques. The data need to be `stset`; doing so is easiest when the dates of diagnosis and the date of the event or censoring are available. For the one-sample example using the 50–59 age group from section 4.1, I will use only survival experience after January 1, 1990. This information can be incorporated using `stset` and then the `strsmix` and `strsnmix` commands are used the same way as in the previous analyses. For example,

```
. stset dateexit, failure(dead==1) enter(time mdy(1,1,1990)) origin(datediag)
> id(ident) scale(365.25)
      id: ident
      failure event: dead == 1
obs. time interval: (dateexit[_n-1], dateexit]
enter on or after: time mdy(1,1,1990)
exit on or before: failure
t for analysis: (time-origin)/365.25
origin: time datediag
```

```
33874 total obs.
21560 obs. end on or before enter()
```

```
12314 obs. remaining, representing
12314 subjects
7140 failures in single failure-per-subject data
41693.25 total analysis time at risk, at risk from t = 0
      earliest observed entry t = 0
      last observed exit t = 14.99247
```

```
. strsmix if cage == 1, dist(weibull) link(identity) bhazard(rate)
note: delayed entry models are being fitted
      (output omitted)
```

```
Log likelihood = -4982.6369
```

| | | | | |
|--|---------------|---|------|--|
| | Number of obs | = | 4068 | |
| | Wald chi2(0) | = | . | |
| | Prob > chi2 | = | . | |

| _t | Coef. | Std. Err. | z | P> z | [95% Conf. Interval] | |
|-----------|-----------|-----------|--------|-------|----------------------|-----------|
| pi | | | | | | |
| _cons | .2788979 | .0094126 | 29.63 | 0.000 | .2604496 | .2973461 |
| ln_lambda | | | | | | |
| _cons | -.4975554 | .0405256 | -12.28 | 0.000 | -.576984 | -.4181267 |
| ln_gamma | | | | | | |
| _cons | -.1552354 | .0282638 | -5.49 | 0.000 | -.2106315 | -.0998393 |

The period estimate of the cure fraction is slightly higher using period analysis at 0.279 (compared with 0.267 in the previous analysis). The more up-to-date estimate indicates that there was a slight improvement in the proportion of patients cured. Then the difference is small and the confidence intervals for the two estimates overlap. If advances in patient care had been more dramatic, then one would have expected to see a greater difference between the standard and period estimates. However, including period analysis when modeling survival data to obtain up-to-date parameter estimates

is simple. Period analysis clearly has several assumptions; for a discussion of these assumptions, see Brenner and Gefeller (1997).

5 Conclusion

The cure fraction is an important measure in providing information to patients and monitoring trends and differences in survival over time. The commands `strsmix` and `strsnmix` allow one to estimate the cure fraction in population-based cancer studies but also allow one to fit standard cure models. Although fitting these models to data where cure has not been reached is possible, doing so is generally not recommended. The estimated cure fraction will be based on extrapolating the relative survival curve beyond the time of follow-up with the data and thus is sensitive to distributional assumptions.

6 Acknowledgments

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