

Calculation of Net (Pohar-Perme) Survival in SEER*Stat

Variables	“Kaplan-Meier” (Stata-stns) life table approximation of for interval grouped data	Actuarial 1 (Stata –strs-)
Death indicator,	$d_{ij} = 1, j$ died in interval i $d_{ij} = 0, j$ did not die at interval i	$d_{ij} = 1, j$ died in interval i $d_{ij} = 0, j$ did not die at interval i
y_{ij} at risk at start of interval	$y_{ij} = 1, j$ at risk the start of the interval i $y_{ij} = 0, j$ not at risk the start of the interval i	$y_{ij} = 1, j$ at risk start of interval i $y_{ij} = 0, j$ not at risk start of interval i
c_{ij} is censoring indicator	$c_{ij} = 0, j$ was not censored in interval i $c_{ij} = 1, j$ was censored in interval i	$c_{ij} = 0, j$ was not censored in inter. i $c_{ij} = 1, j$ was censored in interval i
Expected Cond. prob. of surviving interval i for patient j	p^*_{ij}	p^*_{ij}
Expected Hazard dying interval i for patient j	$\lambda_{ij}^* = -\log(p^*_{ij})$	$\lambda_{ij}^* = -\log(p^*_{ij})$
Cum. prob. of surviving up to interval i	$S^*_{ij} = p^*_{1j} p^*_{2j} \dots p^*_{i-1,j} p^*_{ij}$	$S^*_{ij} = p^*_{1j} p^*_{2j} \dots p^*_{i-1,j} (p^*_{ij})^{1/2}$ $= \exp \left\{ \sum_{k=1}^{i-1} -\log(p^*_{kj}) \right\} \sqrt{p^*_{ij}}$ At the mid-point of the interval i
Pohar Perme weight	$w_{ij} = \frac{1}{S^*_{ij}}$	$w_{ij} = \frac{1}{S^*_{ij}}$

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1. Alive at start	$y_i = \sum_{j=1}^N y_{ij}$	$y_i = \sum_{j=1}^N y_{ij}$
2. Lost	$\sum_{j=1}^N c_{ij}$	$\sum_{j=1}^N c_{ij}$
3. Interval number of deaths (Died)	$d_i = \sum_{j=1}^N d_{ij}$	$d_i = \sum_{j=1}^N d_{ij}$
5. Interval W <u>Observed Hazard</u> of Death	$\Lambda_i^w = \frac{\sum_{j=1}^N d_{ij} w_{ij}}{\sum_{j=1}^N w_{ij} (y_{ij} - \frac{c_{ij}}{2})}$	
Interval W <u>Observed probability</u> of Death		$q_i^w = \frac{\sum_{j=1}^N d_{ij} w_{ij}}{\sum_{j=1}^N w_{ij} (y_{ij} - \frac{c_{ij}}{2})}$
6. Interval W <u>Expected Hazard</u> of Death	$\Lambda_i^{*w} = \frac{\sum_{j=1}^N \lambda_{ij}^* w_{ij} (y_{ij} - \frac{c_{ij}}{2})}{\sum_{j=1}^N w_{ij} (y_{ij} - \frac{c_{ij}}{2})}$	$\Lambda_i^{*wA} = \frac{\sum_{j=1}^N \lambda_{ij}^* w_{ij} (y_{ij} - \frac{c_{ij}}{2} - \frac{d_{ij}}{2})}{\sum_{j=1}^N w_{ij} (y_{ij} - \frac{c_{ij}}{2} - \frac{d_{ij}}{2})}$
Interval Net Hazard of Cancer Death	$d\Lambda_i^{Net} = \Lambda_i^w - \Lambda_i^{*w}$	
<u>Interval Net Survival</u>	$NS_i^w = 1 - d\Lambda_i^{Net}$	$NS_i^{wA} = \frac{1 - q_i^w}{\exp(-\Lambda_i^{*wA})}$
<u>Interval W Observed Surv</u>	$OS_i^w = 1 - \Lambda_i^w$	$OS_i^w = 1 - q_i^w$
<u>Interval W Expected Surv</u>	$ES_i^w = 1 - \Lambda_i^{*w}$	$ES_i^w = \exp\{-\Lambda_i^{*wA}\}$
<u>Cumulative W Observed Surv</u>	$OS^w(t) = \prod_{i=1}^t OS_i^w$	$OS^w(t) = \prod_{i=1}^t OS_i^w$

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Cumulative <u>W</u> Expected Surv	$ES^w(t) = \prod_{i=1}^t ES_i^w$	$ES^w(t) = \prod_{i=1}^t ES_i^w$
Cumulative <u>Net Survival</u>	$NS(t) = \prod_{i=1}^t NS_i^w$	$NS(t) = \prod_{i=1}^t NS_i^{wA}$
Variance Interval W Obs prob of Death		$Var(q_i^w) = \frac{\sum_{j=1}^N d_{ij} w_{ij}^2}{\left\{ \sum_{j=1}^N w_{ij} \left(y_{ij} - \frac{c_{ij}}{2} - \frac{d_{ij}}{2} \right) \right\}^2}$
Variance Interval W Observed Hazard of Death	$Var(\Lambda_i^w) = \frac{\sum_{j=1}^N d_{ij} (w_{ij})^2}{\left(\sum_{j=1}^N w_{ij} \left(y_{ij} - \frac{c_{ij}}{2} \right) \right)^2}$	
Variance Int. W Observed Survival		
Variance Cumulative W Observed Survival		
Variance Int. Net Survival	$Var(NS_i^w) = [NS_i^w]^{-2} Var(\Lambda_i^w)$	$Var(NS_i^w) = [NS_i^w]^{-2} Var(q_i^w)$
Variance Cum. Net Survival	$Var(NS(t)) = [NS(t)]^2 \sum_{i=1}^t Var(\Lambda_i^w)$	$Var(NS(t)) = [NS(t)]^2 \sum_{i=1}^t Var(q_i^w)$