# Package 'hdcuremodels'

July 22, 2025

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Title Penalized Mixture Cure Models for High-Dimensional Data
Version 0.0.1
<b>Date</b> 2024-06-11
<b>Description</b> Provides functions for fitting various penalized parametric and semi-parametric mixture cure models with different penalty functions, testing for a significant cure fraction, and testing for sufficient follow-up as described in Fu et al (2022) <doi:10.1002 sim.9513=""> and Archer et al (2024)<doi:10.1186 s13045-024-01553-6="">. False discovery rate controlled variable selection is provided using model-X knock-offs.</doi:10.1186></doi:10.1002>
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Encoding UTF-8
<b>Depends</b> R (>= $4.2.0$ )
<b>Imports</b> doParallel, flexsurv, flexsurvcure, foreach, ggplot2, ggpubr, glmnet, knockoff, mvnfast, parallel, plyr, methods, survival
RoxygenNote 7.3.1
Suggests knitr, rmarkdown
VignetteBuilder knitr
LazyData true
NeedsCompilation no
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### **Description**

Duration of complete response for 40 cytogenetically normal AML patients and a subset of 320 transcript expression from RNA-sequencing.

### Usage

amltest

### **Format**

A data frame with 40 rows (subjects) and 322 columns:

cryr duration of complete response in years

**relapse.death** censoring indicator: 1 = relapsed or died; 0 = alive at last follow=up

ENSG0000001561 normalized expression for indicated transcript

ENSG0000005249 normalized expression for indicated transcript

ENSG0000006757 normalized expression for indicated transcript

ENSG0000007062 normalized expression for indicated transcript

ENSG0000007968 normalized expression for indicated transcript

ENSG00000008283 normalized expression for indicated transcript

ENSG00000008405 normalized expression for indicated transcript

ENSG00000008441 normalized expression for indicated transcript

ENSG0000010295 normalized expression for indicated transcript

ENSG00000011028 normalized expression for indicated transcript ENSG00000011198 normalized expression for indicated transcript **ENSG00000012779** normalized expression for indicated transcript **ENSG00000012817** normalized expression for indicated transcript **ENSG00000013306** normalized expression for indicated transcript ENSG00000013725 normalized expression for indicated transcript **ENSG0000018189** normalized expression for indicated transcript ENSG00000022267 normalized expression for indicated transcript **ENSG00000023171** normalized expression for indicated transcript ENSG00000023909 normalized expression for indicated transcript ENSG00000029639 normalized expression for indicated transcript ENSG00000047634 normalized expression for indicated transcript ENSG00000049192 normalized expression for indicated transcript ENSG00000053524 normalized expression for indicated transcript **ENSG00000058056** normalized expression for indicated transcript ENSG00000060138 normalized expression for indicated transcript ENSG00000061918 normalized expression for indicated transcript ENSG00000065809 normalized expression for indicated transcript ENSG00000065923 normalized expression for indicated transcript ENSG00000068489 normalized expression for indicated transcript ENSG00000069020 normalized expression for indicated transcript ENSG0000070404 normalized expression for indicated transcript ENSG00000071894 normalized expression for indicated transcript ENSG00000072422 normalized expression for indicated transcript **ENSG0000073605** normalized expression for indicated transcript **ENSG0000076555** normalized expression for indicated transcript ENSG00000080823 normalized expression for indicated transcript **ENSG00000089723** normalized expression for indicated transcript ENSG00000090382 normalized expression for indicated transcript ENSG00000090975 normalized expression for indicated transcript ENSG00000100068 normalized expression for indicated transcript **ENSG0000100077** normalized expression for indicated transcript ENSG00000100299 normalized expression for indicated transcript ENSG00000100376 normalized expression for indicated transcript ENSG00000100418 normalized expression for indicated transcript ENSG00000100448 normalized expression for indicated transcript ENSG00000100596 normalized expression for indicated transcript

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ENSG00000161509	normalized expression for indicated transcript

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ENSG00000273018 normalized expression for indicated transcript

### Source

https://www.ncbi.nlm.nih.gov/pmc/articles/PMC11068580/

amltrain

AML training data

### **Description**

Duration of complete response for 306 cytogenetically normal AML patients and a subset of 320 transcript expression from RNA-sequencing.

### Usage

amltrain

### Format

A data frame with 306 rows (subjects) and 322 columns:

cryr duration of complete response in years

**relapse.death** censoring indicator: 1 = relapsed or died; 0 = alive at last follow=up

ENSG0000001561 normalized expression for indicated transcript

ENSG00000005249 normalized expression for indicated transcript

ENSG0000006757 normalized expression for indicated transcript

ENSG0000007062 normalized expression for indicated transcript

ENSG00000007968	normalized expression for indicated transcript
ENSG00000008283	normalized expression for indicated transcript
ENSG00000008405	normalized expression for indicated transcript
ENSG00000008441	normalized expression for indicated transcript
ENSG0000010295	normalized expression for indicated transcript
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ENSG00000197253	normalized expression for indicated transcript
ENSG00000197256	normalized expression for indicated transcript
ENSG00000197321	normalized expression for indicated transcript
ENSG00000197561	normalized expression for indicated transcript
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ENSG00000200243	normalized expression for indicated transcript
ENSG00000201801	normalized expression for indicated transcript
ENSG00000203872	normalized expression for indicated transcript
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ENSG00000205593	normalized expression for indicated transcript
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	normalized expression for indicated transcript
ENSG00000213261	normalized expression for indicated transcript
ENSG00000213626	normalized expression for indicated transcript
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ENSG00000233974	normalized expression for indicated transcript
ENSG00000234883	normalized expression for indicated transcript
ENSG00000236876	normalized expression for indicated transcript
ENSG00000237298	normalized expression for indicated transcript
ENSG00000237892	normalized expression for indicated transcript
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ENSG00000239437	normalized expression for indicated transcript
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ENSG00000241489	normalized expression for indicated transcript
ENSG00000241529	normalized expression for indicated transcript
ENSG00000244405	normalized expression for indicated transcript
ENSG00000247627	normalized expression for indicated transcript
ENSG00000249592	normalized expression for indicated transcript
ENSG00000250116	normalized expression for indicated transcript

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ENSG00000250251	normalized expression for indicated transcript
ENSG00000251079	normalized expression for indicated transcript
ENSG00000253210	normalized expression for indicated transcript
ENSG00000253276	normalized expression for indicated transcript
ENSG00000254415	normalized expression for indicated transcript
ENSG00000259276	normalized expression for indicated transcript
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ENSG00000261377	normalized expression for indicated transcript
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ENSG00000267136	normalized expression for indicated transcript
ENSG00000267551	normalized expression for indicated transcript
ENSG00000267702	normalized expression for indicated transcript
ENSG00000268001	normalized expression for indicated transcript
ENSG00000268573	normalized expression for indicated transcript
ENSG00000270554	normalized expression for indicated transcript
ENSG00000270562	normalized expression for indicated transcript
ENSG00000271646	normalized expression for indicated transcript
ENSG00000273018	normalized expression for indicated transcript
ENSG00000273033	normalized expression for indicated transcript

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AUC

AUC for cure prediction using mean score imputation

## Description

This function calculates the AUC for cure prediction using the mean score imputation (MSI) method proposed by Asano et al.

## Usage

```
AUC(object, newdata, cure_cutoff = 5, model.select = "AIC")
```

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#### **Arguments**

object a mixturecure object resulting from curegmifs, cureem, cv\_curegmifs, cv\_cureem.

newdata an optional data.frame that minimally includes the incidence and/or latency vari-

ables to use for predicting the response. If omitted, the training data are used.

cure\_cutoff cutoff value for cure, used to produce a proxy for the unobserved cure status;

default is 5.

model.select for models fit using curegmifs or cureem any step along the solution path can

be selected. The default is model.select = "AIC" which calculates the predicted values using the coefficients from the model having the lowest AIC. Other options are model.select = "mAIC" for the modified AIC, model.select = "cAIC" for the corrected AIC, model.select = "BIC", model.select = "mBIC" for the modified BIC, model.select = "EBIC" for the extended BIC, model.select = "logLik" for the step that maximizes the log-likelihood, or any numeric value from the solution path. This option has no effect for objects fit using cv\_curegmifs

or cv\_cureem.

#### Value

Returns the AUC value for cure prediction using the mean score imputation (MSI) method.

#### References

Asano, J., Hirakawa, H., Hamada, C. (2014) Assessing the prediction accuracy of cure in the Cox proportional hazards cure model: an application to breast cancer data. *Pharmaceutical Statistics*, **13**:357–363.

### See Also

concordance\_mcm

### **Examples**

22 coef.mixturecure

coef.mixturecure

Extract model coefficients from a fitted mixture cure object

#### **Description**

coef.mixturecure is a generic function which extracts the model coefficients from a fitted mixture cure model object fit using curegmifs, cureem, cv\_curegmifs, or cv\_cureem.

### Usage

```
## S3 method for class 'mixturecure'
coef(object, model.select = "AIC", ...)
```

### **Arguments**

object a mixturecure object resulting from curegmifs, cureem, cv\_curegmifs, or

cv\_cureem.

model.select for models fit using curegmifs or cureem any step along the solution path can

be selected. The default is model.select = "AIC" which calculates the predicted values using the coefficients from the model having the lowest AIC. Other options are model.select = "mAIC" for the modified AIC, model.select = "cAIC" for the corrected AIC, model.select = "BIC", model.select = "mBIC" for the modified BIC, model.select = "EBIC" for the extended BIC, model.select = "logLik" for the step that maximizes the log-likelihood, or any numeric value from the solution path. This option has no effect for objects fit using cv\_curegmifs

or cv\_cureem.

... other arguments.

### Value

a list of estimated parameters extracted from the model object using the model selection criterion

### See Also

curegmifs, cureem, summary.mixturecure, plot.mixturecure, predict.mixturecure

### **Examples**

concordance\_mcm 23

concordance_mcm C-statistic for mixture cure models		
	concordance_mcm	C-statistic for mixture cure models

### **Description**

This function calculates the C-statistic using the cure status weighting (CSW) method proposed by Asano and Hirakawa.

### Usage

```
concordance_mcm(object, newdata, cure_cutoff = 5, model.select = "AIC")
```

### **Arguments**

object	a mixture cure object resulting from curegmifs, cureem, ${\tt cv\_curegmifs}, {\tt cv\_cureem}.$
newdata	an optional data.frame that minimally includes the incidence and/or latency variables to use for predicting the response. If omitted, the training data are used.
cure_cutoff	cutoff value for cure, used to produce a proxy for the unobserved cure status; default is 5.
model.select	for models fit using curegmifs or cureem any step along the solution path can be selected. The default is model.select = "AIC" which calculates the predicted values using the coefficients from the model having the lowest AIC. Other options are model.select = "mAIC" for the modified AIC, model.select = "cAIC" for the corrected AIC, model.select = "BIC", model.select = "mBIC"

options are model.select = "mAIC" for the modified AIC, model.select = "cAIC" for the corrected AIC, model.select = "BIC", model.select = "mBIC" for the modified BIC, model.select = "EBIC" for the extended BIC, model.select = "logLik" for the step that maximizes the log-likelihood, or any numeric value from the solution path. This option has no effect for objects fit using cv\_curegmifs or cv\_cureem.

### Value

value of C-statistic for the cure models.

### References

Asano, J. and Hirakawa, H. (2017) Assessing the prediction accuracy of a cure model for censored survival data with long-term survivors: Application to breast cancer data. *Journal of Biopharmaceutical Statistics*, **27**:6, 918–932.

### See Also

**AUC** 

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### **Examples**

cureem

Fit penalized mixture cure model using the E-M algorithm

### **Description**

Fits a penalized parametric and semi-parametric mixture cure model (MCM) using the E-M algorithm with user-specified penalty parameters. The lasso (L1), MCP, and SCAD penalty is supported for the Cox MCM while only lasso is currently supported for parametric MCMs.

### Usage

```
cureem(
  formula,
  data,
  subset,
  x.latency = NULL,
 model = "cox",
 penalty = "lasso",
 penalty.factor.inc = NULL,
  penalty.factor.lat = NULL,
  thresh = 0.001,
  scale = TRUE,
 maxit = NULL,
  inits = NULL,
  lambda.inc = 0.1,
  lambda.lat = 0.1,
  gamma.inc = 3,
  gamma.lat = 3,
)
```

### **Arguments**

formula

an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. The response must be a survival

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object as returned by the Surv function while the variables on the right side of the formula are the covariates that are included in the incidence portion of the model

mod

data a data.frame in which to interpret the variables named in the formula or in the

subset argument.

subset an optional expression indicating which subset of observations to be used in the

fitting process, either a numeric or factor variable should be used in subset, not

a character variable. All observations are included by default.

x.latency specifies the variables to be included in the latency portion of the model and can

be either a matrix of predictors, a model formula with the right hand side specifying the latency variables, or the same data.frame passed to the data parameter. Note that when using the model formula syntax for x.latency it cannot handle

 $x.latency = \sim ..$ 

model type of regression model to use for the latency portion of mixture cure model.

Can be "cox", "weibull", or "exponential" (default is "cox").

penalty type of penalty function. Can be "lasso", "MCP", or "SCAD" (default is "lasso").

penalty.factor.inc

vector of binary indicators representing the penalty to apply to each incidence coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is

applied to all incidence variables.

penalty.factor.lat

vector of binary indicators representing the penalty to apply to each latency coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is

applied to all latency variables.

thresh small numeric value. The iterative process stops when the differences between

successive expected penalized complete-data log-likelihoods for both incidence and latency components are less than this specified level of tolerance (default is

10^-3).

scale logical, if TRUE the predictors are centered and scaled.

maxit integer specifying the maximum number of passes over the data for each lambda.

If not specified, 100 is applied when penalty = "lasso" and 1000 is applied

when penalty = "MCP" or penalty = "SCAD".

inits an optional list specifiying the initial value for the incidence intercept (itct), a

numeric vector for the unpenalized incidence coefficients (b\_u), and a numeric vector for unpenalized latency coefficients (beta\_u). For parametric models, it should also include a numeric value for the rate parameter (lambda) when model = "weibull" or model = "exponential", and a numeric value for the shape parameter (alpha) when model = "weibull". When model = "cox", it should also include a numeric vector for the latency survival probabilities  $S_u(t_i|w_i)$  for i=1,...,N (survprob). Penalized coefficients are initialized to zero. If inits is not specified or improperly specified, initialization is automatically provided by

the function.

lambda.inc numeric value for the penalization parameter  $\lambda$  for variables in the incidence

portion of the model.

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lambda.lat	numeric value for the penalization parameter $\lambda$ for variables in the latency portion of the model.
gamma.inc	numeric value for the penalization parameter $\gamma$ for variables in the incidence portion of the model when penalty = "MCP" or penalty = "SCAD" (default is 3).
gamma.lat	numeric value for the penalization parameter $\gamma$ for variables in the latency portion of the model when penalty = "MCP" or penalty = "SCAD" (default is 3).
	additional arguments.

### Value

b_path	Matrix representing the solution path of the coefficients in the incidence portion of the model. Row is step and column is variable.
beta_path	Matrix representing the solution path of lthe coefficients in the latency portion of the model. Row is step and column is variable.
b0_path	Vector representing the solution path of the intercept in the incidence portion of the model.
logLik.inc	Vector representing the expected penalized complete-data log-likelihood for the incidence portion of the model for each step in the solution path.
logLik.lat	Vector representing the expected penalized complete-data log-likelihood for the latency portion of the model for each step in the solution path.
x.incidence	Matrix representing the design matrix of the incidence predictors.
x.latency	Matrix representing the design matrix of the latency predictors.
у	Vector representing the survival object response as returned by the Surv function
mode1	Character string indicating the type of regression model used for the latency portion of mixture cure model ("weibull" or "exponential").
scale	Logical value indicating whether the predictors were centered and scaled.
method	Character string indicating the EM alogoritm was used in fitting the mixture cure model.
rate_path	Vector representing the solution path of the rate parameter for the Weibull or exponential density in the latency portion of the model.
alpha_path	Vector representing the solution path of the shape parameter for the Weibull density in the latency portion of the model.
call	the matched call.

### References

Archer, K. J., Fu, H., Mrozek, K., Nicolet, D., Mims, A. S., Uy, G. L., Stock, W., Byrd, J. C., Hiddemann, W., Braess, J., Spiekermann, K., Metzeler, K. H., Herold, T., Eisfeld, A.-K. (2024) Identifying long-term survivors and those at higher or lower risk of relapse among patients with cytogenetically normal acute myeloid leukemia using a high-dimensional mixture cure model. *Journal of Hematology & Oncology*, **17**:28.

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### See Also

```
cv_cureem
```

#### **Examples**

curegmifs

Fit penalized parametric mixture cure model using the GMIFS algorithm

### **Description**

Fits a penalized Weibull or exponential mixture cure model using the generalized monotone incremental forward stagewise (GMIFS) algorithm and yields solution paths for parameters in the incidence and latency portions of the model.

### Usage

```
curegmifs(
  formula,
  data,
  subset,
  x.latency = NULL,
  model = "weibull",
  penalty.factor.inc = NULL,
  penalty.factor.lat = NULL,
  epsilon = 0.001,
  thresh = 1e-05,
  scale = TRUE,
  maxit = 10000,
  inits = NULL,
  verbose = TRUE,
  ...
)
```

### Arguments

formula

an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. The response must be a survival object as returned by the Surv function while the variables on the right side of the formula are the covariates that are included in the incidence portion of the model.

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data a data.frame in which to interpret the variables named in the formula or in the

subset argument.

subset an optional expression indicating which subset of observations to be used in the

fitting process, either a numeric or factor variable should be used in subset, not

a character variable. All observations are included by default.

x.latency specifies the variables to be included in the latency portion of the model and can

be either a matrix of predictors, a model formula with the right hand side specifying the latency variables, or the same data.frame passed to the data parameter. Note that when using the model formula syntax for x.latency it cannot handle

 $x.latency = \sim ..$ 

model type of regression model to use for the latency portion of mixture cure model.

Can be "weibull" or "exponential"; default is "weibull".

penalty.factor.inc

vector of binary indicators representing the penalty to apply to each incidence coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is

applied to all incidence variables.

penalty.factor.lat

vector of binary indicators representing the penalty to apply to each latency

coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is

applied to all latency variables.

epsilon small numeric value reflecting the incremental value used to update a coefficient

at a given step (default is 0.001).

thresh small numeric value. The iterative process stops when the differences between

successive expected penalized complete-data log-likelihoods for both incidence and latency components are less than this specified level of tolerance (default is

10^-5).

scale logical, if TRUE the predictors are centered and scaled.

maxit integer specifying the maximum number of steps to run in the iterative algorithm

(default is 10<sup>4</sup>).

inits an optional list specifying the initial value for the incidence intercept (itct), a

numeric vector for the unpenalized incidence coefficients (b\_u), and a numeric vector for unpenalized latency coefficients (beta\_u), a numeric value for the rate parameter (lambda), and a numeric value for the shape parameter (alpha) when model = "weibull". If not supplied or improperly supplied, initialization

is automatically provided by the function.

verbose logical, if TRUE running information is printed to the console (default is FALSE).

... additional arguments.

Value

b\_path Matrix representing the solution path of the coefficients in the incidence portion

of the model. Row is step and column is variable.

beta\_path Matrix representing the solution path of lthe coefficients in the latency portion

of the model. Row is step and column is variable.

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b0_path	Vector representing the solution path of the intercept in the incidence portion of the model.
rate_path	Vector representing the solution path of the rate parameter for the Weibull or exponential density in the latency portion of the model.
logLik	Vector representing the log-likelihood for each step in the solution path.
x.incidence	Matrix representing the design matrix of the incidence predictors.
x.latency	Matrix representing the design matrix of the latency predictors.
У	Vector representing the survival object response as returned by the Surv function
model	Character string indicating the type of regression model used for the latency portion of mixture cure model ("weibull" or "exponential").
scale	Logical value indicating whether the predictors were centered and scaled.
alpha_path	Vector representing the solution path of the shape parameter for the Weibull density in the latency portion of the model.
call	the matched call.

#### References

Fu, H., Nicolet, D., Mrozek, K., Stone, R. M., Eisfeld, A. K., Byrd, J. C., Archer, K. J. (2022) Controlled variable selection in Weibull mixture cure models for high-dimensional data. *Statistics in Medicine*, **41**(22), 4340–4366.

### See Also

```
cv_curegmifs
```

### **Examples**

cure\_estimate

Estimate cured fraction

### Description

Estimates the cured fraction using a Kaplan-Meier fitted object.

### Usage

```
cure_estimate(object)
```

### **Arguments**

```
object a survfit object.
```

#### Value

estimated proportion of cured observations

### See Also

```
survfit, sufficient_fu_test, nonzerocure_test
```

### **Examples**

```
library(survival)
set.seed(1234)
temp <- generate_cure_data(N = 100, J = 10, nTrue = 10, A = 1.8)
training <- temp$Training
km.fit <- survfit(Surv(Time, Censor) ~ 1, data = training)
cure_estimate(km.fit)</pre>
```

cv\_cureem

Fit penalized mixture cure model using the E-M algorithm with cross-validation for parameter tuning

### **Description**

Fits a penalized parametric and semi-parametric mixture cure model (MCM) using the E-M algorithm with with k-fold cross-validation for parameter tuning. The lasso (L1), MCP and SCAD penalty are supported for the Cox MCM while only lasso is currently supported for parametric MCMs. When FDR controlled variable selection is used, the model-X knockoffs method is applied and indices of selected variables are returned.

### Usage

```
cv_cureem(
  formula,
  data,
  subset,
  x.latency = NULL,
  model = "cox",
  penalty = "lasso",
  penalty.factor.inc = NULL,
  fdr.control = FALSE,
```

```
fdr = 0.2,
  grid.tuning = FALSE,
  thresh = 0.001,
  scale = TRUE,
 maxit = NULL,
  inits = NULL,
  lambda.inc.list = NULL,
  lambda.lat.list = NULL,
  nlambda.inc = NULL,
  nlambda.lat = NULL,
  gamma.inc = 3,
  gamma.lat = 3,
  lambda.min.ratio.inc = 0.1,
  lambda.min.ratio.lat = 0.1,
  n_folds = 5,
  measure.inc = "c",
  one.se = FALSE,
  cure_cutoff = 5,
  parallel = FALSE,
  seed = NULL.
  verbose = TRUE,
)
```

#### **Arguments**

formula

an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. The response must be a survival object as returned by the Surv function while the variables on the right side of the formula are the covariates that are included in the incidence portion of the model.

data

a data.frame in which to interpret the variables named in the formula or in the subset argument.

subset

an optional expression indicating which subset of observations to be used in the fitting process, either a numeric or factor variable should be used in subset, not a character variable. All observations are included by default.

x.latency

specifies the variables to be included in the latency portion of the model and can be either a matrix of predictors, a model formula with the right hand side specifying the latency variables, or the same data.frame passed to the data parameter. Note that when using the model formula syntax for x.latency it cannot handle  $x.latency = \sim ...$ 

model

type of regression model to use for the latency portion of mixture cure model. Can be "cox", "weibull", or "exponential" (default is "cox").

penalty

type of penalty function. Can be "lasso", "MCP", or "SCAD" (default is "lasso").

penalty.factor.inc

vector of binary indicators representing the penalty to apply to each incidence coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is applied to all incidence variables.

penalty.factor.lat

vector of binary indicators representing the penalty to apply to each latency coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is applied to all latency variables.

fdr.control

logical, if TRUE, model-X knockoffs are used for FDR-controlled variable selection and indices of selected variables are returned (default is FALSE).

fdr

numeric value in (0, 1) range specifying the target FDR level to use for variable selection when fdr.control=TRUE (default is 0.2).

grid.tuning

logical, if TRUE a 2-D grid tuning approach is used to select the optimal pair of  $\lambda_b$  and  $\lambda_\beta$  penalty parameters for the incidence and latency portions of the model, respectively. Otherwise the  $\lambda_b$  and  $\lambda_\beta$  are selected from a 1-D sequence and are equal to one another (default is FALSE).

thresh

small numeric value. The iterative process stops when the differences between successive expected penalized complete-data log-likelihoods for both incidence and latency components are less than this specified level of tolerance (default is 10^-3).

scale

logical, if TRUE the predictors are centered and scaled.

maxit

maximum number of passes over the data for each lambda. If not specified, 100 is applied when penalty = "lasso" and 1000 is applied when penalty = "MCP" or penalty = "SCAD".

inits

an optional list specifiying the initial value for the incidence intercept (itct), a numeric vector for the unpenalized incidence coefficients (b\_u), and a numeric vector for unpenalized latency coefficients (beta\_u). For parametric models, it should also include a numeric value for the rate parameter (lambda) when model = "weibull" or model = "exponential", and a numeric value for the shape parameter (alpha) when model = "weibull". When model = "cox", it should also include a numeric vector for the latency survival probabilities  $S_u(t_i|w_i)$  for i=1,...,N (survprob). Penalized coefficients are initialized to zero. If inits is not specified or improperly specified, initialization is automatically provided by the function.

lambda.inc.list

a numeric vector used to search for the optimal  $\lambda_b$  tuning parameter. If not supplied, the function computes a  $\lambda_b$  sequence based on nlambda.inc and lambda.min.ratio.inc. If grid.tuning=FALSE, the same sequence should be used for both  $\lambda_b$  and  $\lambda_\beta$ .

lambda.lat.list

a numeric vector used to search for the optimal  $\lambda_{\beta}$  tuning parameter. If not supplied, the function computes a  $\lambda_{\beta}$  sequence based on nlambda.lat and lambda.min.ratio.lat. If grid.tuning=FALSE, the same sequence should be used for both  $\lambda_b$  and  $\lambda_{\beta}$ .

nlambda.inc

an integer specifying the number of values to search for the optimal  $\lambda_b$  tuning parameter; default is 10 if grid.tuning=TRUE and 50 otherwise.

nlambda.lat

an integer specifying the number of values to search for the optimal  $\lambda_{\beta}$  tuning parameter; default is 10 if grid. tuning=TRUE and 50 otherwise.

gamma.inc

numeric value for the penalization parameter  $\gamma$  for variables in the incidence portion of the model when penalty = "MCP" or penalty = "SCAD" (default is 3).

gamma.lat numeric value for the penalization parameter  $\gamma$  for variables in the latency portion of the model when penalty = "MCP" or penalty = "SCAD" (default is 3).

lambda.min.ratio.inc

numeric value in (0,1) representing the smallest value for  $\lambda_b$  as a fraction of lambda.max.inc, the data-derived entry value at which essentially all penalized variables in the incidence portion of the model have a coefficient estimate of 0 (default is 0.1).

lambda.min.ratio.lat

numeric value in (0.1) representing the smallest value for  $\lambda_{\beta}$  as a fraction of lambda.max.lat, the data-derived entry value at essentially all penalized variables in the latency portion of the model have a coefficient estimate of 0 (default

is 0.1).

n\_folds an integer specifying the number of folds for the k-fold cross-valiation procedure

(default is 5).

measure.inc character string specifying the evaluation criterion used in selecting the optimal

> $\lambda_b$ . Can be "c" or "auc"; default is "c". If measure.inc="c", the C-statistic using the cure status weighting (CSW) method proposed by Asano and Hirakawa (2017) is used to select both  $\lambda_b$  and  $\lambda_{\beta}$ . If measure.inc="auc", the AUC for cure prediction using the mean score imputation (MSI) method proposed by Asano et al. (2014) is used to select  $\lambda_b$  while the C-statistic with CSW is used

for  $\lambda_{\beta}$ .

logical, if TRUE then the one standard error rule is applied for selecting the one.se

> optimal parameters. The one standard error rule selects the most parsimonious model having evaluation criterion no more than one standard error worse than

that of the best evaluation criterion (default is FALSE).

cure\_cutoff numeric value representing the cutoff time value that represents subjects not

> experiencing the event by this time are cured. This value is used to produce a proxy for the unobserved cure status when calculating C-statistic and AUC (default is 5 representing 5 years). Users should be careful to note the time scale of their data and adjust this according to the time scale and clinical application.

parallel logical. If TRUE, parallel processing is performed for K-fold CV using foreach

and the **doMC** package is required.

seed optional integer representing the random seed. Setting the random seed fosters

reproducibility of the results.

verbose logical, if TRUE running information is printed to the console (default is FALSE).

additional arguments. . . .

#### Value

b0 Estimated intercept for the incidence portion of the model. b Estimated coefficients for the incidence portion of the model.

beta Estimated coefficients for the latency portion of the model.

alpha Estimated shape parameter if the Weibull model is fit.

Estimated rate parameter if the Weibull or exponential model is fit. rate

logLik.inc Expected penalized complete-data log-likelihood for the incidence portion of the model.

logLik.lat Expected penalized complete-data log-likelihood for the latency portion of the model.

selected.lambda.inc

Value of  $\lambda_b$  selected using cross-validation. NULL when fdr.control is TRUE.

selected.lambda.lat

Value of  $\lambda_{\beta}$  selected using cross-validation. NULL when fdr.control is TRUE.

max.c Maximum C-statistic achieved.

max.auc Maximum AUC for cure prediction achieved; only output when measure.inc="auc".

selected.index.inc

Indices of selected variables for the incidence portion of the model when fdr.control=TRUE. If no variables are selected, int(0) will be returned.

selected.index.lat

Indices of selected variables for the latency portion of the model when fdr.control=TRUE. If no variables are selected, int(0) will be returned.

call the matched call.

### References

Archer, K. J., Fu, H., Mrozek, K., Nicolet, D., Mims, A. S., Uy, G. L., Stock, W., Byrd, J. C., Hiddemann, W., Braess, J., Spiekermann, K., Metzeler, K. H., Herold, T., Eisfeld, A.-K. (2024) Identifying long-term survivors and those at higher or lower risk of relapse among patients with cytogenetically normal acute myeloid leukemia using a high-dimensional mixture cure model. *Journal of Hematology & Oncology*, **17**:28.

#### See Also

cureem

### **Examples**

cv\_curegmifs 35

cv\_curegmifs

Fit a penalized parametric mixture cure model using the GMIFS algorithm with cross-validation for model selection

### **Description**

Fits a penalized Weibull or exponential mixture cure model using the generalized monotone incremental forward stagewise (GMIFS) algorithm with k-fold cross-validation to select the optimal iteration step along the solution path. When FDR controlled variable selection is used, the model-X knockoffs method is applied and indices of selected variables are returned.

### Usage

```
cv_curegmifs(
  formula,
  data,
  subset,
  x.latency = NULL,
  model = "weibull",
  penalty.factor.inc = NULL,
  penalty.factor.lat = NULL,
  fdr.control = FALSE,
  fdr = 0.2,
  epsilon = 0.001,
  thresh = 1e-05,
  scale = TRUE,
  maxit = 10000,
  inits = NULL,
  n_folds = 5,
  measure.inc = "c",
  one.se = FALSE,
  cure_cutoff = 5,
  parallel = FALSE,
  seed = NULL,
  verbose = TRUE,
)
```

### **Arguments**

formula

an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. The response must be a survival object as returned by the Surv function while the variables on the right side of the formula are the covariates that are included in the incidence portion of the model.

data

a data.frame in which to interpret the variables named in the formula or in the subset argument.

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subset an optional expression indicating which subset of observations to be used in the

fitting process, either a numeric or factor variable should be used in subset, not

a character variable. All observations are included by default.

x. latency specifies the variables to be included in the latency portion of the model and can

be either a matrix of predictors, a model formula with the right hand side specifying the latency variables, or the same data.frame passed to the data parameter. Note that when using the model formula syntax for x.latency it cannot handle

 $x.latency = \sim ..$ 

model type of regression model to use for the latency portion of mixture cure model.

Can be "weibull" or "exponential"; default is "weibull".

penalty.factor.inc

vector of binary indicators representing the penalty to apply to each incidence coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is

applied to all incidence variables.

penalty.factor.lat

vector of binary indicators representing the penalty to apply to each latency coefficient: 0 implies no shrinkage and 1 implies shrinkage. If not supplied, 1 is

applied to all latency variables.

fdr.control logical, if TRUE, model-X knockoffs are used for FDR-controlled variable se-

lection and indices of selected variables are returned (default is FALSE).

fdr numeric value in (0, 1) range specifying the target FDR level to use for variable

selection when fdr.control=TRUE (default is 0.2).

epsilon small numeric value reflecting incremental value used to update a coefficient at

a given step (default is 0.001).

thresh small numeric value. The iterative process stops when the differences between

successive expected penalized complete-data log-likelihoods for both incidence and latency components are less than this specified level of tolerance (default is

10^-5).

scale logical, if TRUE the predictors are centered and scaled.

maxit integer specifying the maximum number of steps to run in the iterative algorithm

(default is 10<sup>4</sup>).

inits an optional list specifying the initial value for the incidence intercept (itct), a

numeric vector for the unpenalized incidence coefficients (b\_u), and a numeric vector for unpenalized latency coefficients (beta\_u), a numeric value for the rate parameter (lambda), and a numeric value for the shape parameter (alpha) when model = "weibull". If not supplied or improperly supplied, initialization

is automatically provided by the function.

n\_folds an integer specifying the number of folds for the k-fold cross-valiation procedure

(default is 5).

measure.inc character string specifying the evaluation criterion used in selecting the optimal

 $\lambda_b$ . Can be "c" or "auc"; default is "c". If measure.inc="c", the C-statistic using the cure status weighting (CSW) method proposed by Asano and Hirakawa (2017) is used to select both  $\lambda_b$  and  $\lambda_\beta$ . If measure.inc="auc", the AUC for cure prediction using the mean score imputation (MSI) method proposed by Asano et al. (2014) is used to select  $\lambda_b$  while the C-statistic with CSW is used

for  $\lambda_{\beta}$ .

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one.se logical, if TRUE then the one standard error rule is applied for selecting the

optimal parameters. The one standard error rule selects the most parsimonious model having evaluation criterion no more than one standard error worse than

that of the best evaluation criterion (default is FALSE).

cure\_cutoff numeric value representing the cutoff time value that represents subjects not

experiencing the event by this time are cured. This value is used to produce a proxy for the unobserved cure status when calculating C-statistic and AUC (default is 5 representing 5 years). Users should be careful to note the time scale of their data and adjust this according to the time scale and clinical application.

parallel logical. If TRUE, parallel processing is performed for K-fold CV using foreach

and the **doMC** package is required.

seed optional integer representing the random seed. Setting the random seed fosters

reproducibility of the results.

verbose logical, if TRUE running information is printed to the console (default is FALSE).

... additional arguments.

#### Value

bo Estimated intercept for the incidence portion of the model.

b Estimated coefficients for the incidence portion of the model.

Estimated coefficients for the latency portion of the model.

alpha Estimated shape parameter if the Weibull model is fit.

rate Estimated rate parameter if the Weibull or exponential model is fit.

logLik Log-likelihood value.

selected.step.inc

Iteration step selected for the incidence portion of the model using cross-validation.

NULL when fdr.control is TRUE.

selected.step.lat

Iteration step selected for the latency portion of the model using cross-validation.

NULL when fdr.control is TRUE.

max.c Maximum C-statistic achieved

max.auc Maximum AUC for cure prediction achieved; only output when measure.inc="auc".

selected.index.inc

Indices of selected variables for the incidence portion of the model when fdr.control=TRUE.

If none selected, int(0) will be returned.

selected.index.lat

Indices of selected variables for the latency portion of the model when fdr.control=TRUE.

If none selected, int(0) will be returned.

call the matched call.

#### References

Fu, H., Nicolet, D., Mrozek, K., Stone, R. M., Eisfeld, A. K., Byrd, J. C., Archer, K. J. (2022) Controlled variable selection in Weibull mixture cure models for high-dimensional data. *Statistics in Medicine*, **41**(22), 4340–4366.

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### See Also

```
curegmifs
curegmifs
```

### **Examples**

generate\_cure\_data

Simulate data under a mixture cure model

### Description

Simulate data under a mixture cure model

### Usage

```
generate_cure_data(
    N = 400,
    J = 500,
    nonp = 2,
    train.prop = 3/4,
    nTrue = 10,
    A = 1,
    rho = 0.5,
    itct_mean = 0.5,
    cens_ub = 20,
    alpha = 1,
    lambda = 2,
    same_signs = FALSE,
    model = "weibull"
)
```

### **Arguments**

N an integer denoting the total sample size.

J an integer denoting the number of penalized predictors which is the same for both the incidence and latency portions of the model.

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nonp an integer less than J denoting the number of unpenalized predictors (which is

the same for both the incidence and latency portions of the model.

train.prop a numeric value in 0, 1 representing the fraction of N to be used in forming the

Training dataset.

nTrue an integer denoting the number of variables truly associated with the outcome

(i.e., the number of covariates with nonzero parameter values) among the penal-

ized predictors.

A a numeric value denoting the effect size which is the same for both the incidence

and latency portions of the model.

rho a numeric value in 0, 1 representing the correlation between adjacent covariates

in the same block. See details below.

itct\_mean a numeric value representing the expectation of the incidence intercept which

controls the cure rate.

cens\_ub a numeric value representing the upper bound on the censoring time distribition

which follows a uniform distribution on 0, cens\_ub.

alpha a numeric value representing the shape parameter in the Weibull density.

lambda a numeric value representing the rate parameter in the Weibull density.

same\_signs logical, if TRUE the incidence and latency coefficients have the same signs.

type of regression model to use for the latency portion of mixture cure model. Can be "weibull", "GG", "Gompertz", "nonparametric", or "GG\_baseline".

### Value

mode1

Training Training data.frame which includes Time, Censor, and covariates.

Testing Testing data.frame which includes Time, Censor, and covariates.

parameters A list including: the indices of true incidence signals (nonzero\_b), indices of

true latency signals (nonzero\_beta), unpenalized incidence parameter values (b\_u), unpenalized latency parameter values (beta\_u), parameter values for the true incidence signals among penalized covariates (b\_p\_nz), parameter values for the true latency signals among penalized covariates (beta\_p\_nz), parameter

value for the incidence intercept (itct)

### **Examples**

40 nonzerocure\_test

Non-parametric pest for a non-zero cured fraction

### Description

Tests the null hypothesis that the proportion of observations susceptible to the event = 1 against the alternative that the proportion of observations susceptible to the event is < 1. If the null hypothesis is rejected, there is a significant cured fraction.

### Usage

```
nonzerocure_test(object, Reps = 1000, seed = NULL, plot = FALSE, B = NULL)
```

### **Arguments**

object a survfit object.

Reps number of simulations on which to base the p-value (default = 1000).

seed optional random seed.

plot logical. If TRUE a histogram of the estimated susceptible proportions over all

simulations is produced.

B optional. If specified the maximum observed time for the uniform distribution

for generating the censoring times. If not specified, an exponential model is used

for generating the censoring times (default).

#### Value

proportion\_susceptible

estimated proportion of susceptibles

proportion\_cured

estimated proportion of those cured

p.value p-value testing the null hypothesis that the proportion of susceptibles = 1 (cured

fraction = 0) against the alternative that the proportion of susceptibles < 1 (non-

zero cured fraction)

time\_95\_percent\_of\_events

estimated time at which 95% of events should have occurred

#### References

Maller, R. A. and Zhou, X. (1996) Survival Analysis with Long-Term Survivors. John Wiley & Sons.

#### See Also

```
survfit, cure_estimate, sufficient_fu_test
```

plot.mixturecure 41

### **Examples**

```
library(survival)
set.seed(1234)
temp <- generate_cure_data(N = 100, J = 10, nTrue = 10, A = 1.8)
training <- temp$Training
km.fit <- survfit(Surv(Time, Censor) ~ 1, data = training)
nonzerocure_test(km.fit)</pre>
```

plot.mixturecure

Plot fitted mixture cure model

### **Description**

This function plots either the coefficient path, the AIC, the cAIC, the BIC, or the log-likelihood for a fitted curegmifs or cureem object. This function produces a lollipop plot of the coefficient estimates for a fitted cv\_curegmifs or cv\_cureem object.

### Usage

```
## S3 method for class 'mixturecure'
plot(x, type = "trace", xlab = NULL, ylab = NULL, main = NULL, ...)
```

### **Arguments**

х	a mixturecure object resulting from curegmifs or cureem, cv_curegmifs or cv_cureem.
type	default is "trace" which plots the coefficient path for the fitted object. Also available are "AIC", "cAIC", "mAIC", "BIC", "mBIC", "EBIC", and "logLik". This option has no effect for objects fit using cv_curegmifs or cv_cureem.
xlab	a default x-axis label will be used which can be changed by specifying a user-defined x-axis label.
ylab	a default y-axis label will be used which can be changed by specifying a user-defined y-axis label.
main	a default main title will be used which can be changed by specifying a user-defined main title. This option is not used for cv_curegmifs or cv_cureem fitted objects.
	other arguments.

### Value

this function has no returned value but is called for its side effects

### See Also

curegmifs, cureem, coef.mixturecure, summary.mixturecure, predict.mixturecure

42 predict.mixturecure

### **Examples**

predict.mixturecure

Predicted probabilities for susceptibles, linear predictor for latency, and risk class for latency for mixture cure fit

### **Description**

This function returns a list the includes the predicted probabilities for susceptibles as well as the linear predictor for the latency distribution and a dichotomous risk for latency for a curegmifs, cureem, cv\_curegmifs or cv\_cureem fitted object.

### Usage

```
## S3 method for class 'mixturecure'
predict(object, newdata, model.select = "AIC", ...)
```

### **Arguments**

object a mixturecure object resulting from curegmifs, cureem, cv\_curegmifs, cv\_cureem.

newdata an optional data.frame that minimally includes the incidence and/or latency vari-

ables to use for predicting the response. If omitted, the training data are used.

model.select for models fit using curegmifs or cureem any step along the solution path can

be selected. The default is model.select = "AIC" which calculates the predicted values using the coefficients from the model having the lowest AIC. Other options are model.select = "mAIC" for the modified AIC, model.select = "cAIC" for the corrected AIC, model.select = "BIC", model.select = "mBIC" for the modified BIC, model.select = "EBIC" for the extended BIC, model.select = "logLik" for the step that maximizes the log-likelihood, or any numeric value from the solution path. This option has no effect for objects fit using cv\_curegmifs

or cv\_cureem.

.. other arguments

print.mixturecure 43

### Value

p.uncured a vector of probabilities from the incidence portion of the fitted model representing the P(uncured).

linear.latency a vector for the linear predictor from the latency portion of the model.

latency.risk a dichotomous class representing low (below the median) versus high risk for the latency portion of the model.

#### See Also

```
curegmifs, cureem, coef.mixturecure, summary.mixturecure, plot.mixturecure
```

### **Examples**

print.mixturecure

Print the contents of a mixture cure fitted object

### Description

This function prints the names of the list objects from a curegmifs, cureem, cv\_cureem, or cv\_curegmifs fitted model.

### Usage

```
## S3 method for class 'mixturecure' print(x, ...)
```

### **Arguments**

x a mixturecure object resulting from curegmifs, cureem, cv\_cureem, or cv\_curegmifs. ... other arguments.

### Value

names of the objects in a mixturecure object fit using cureem, curegmifs, cv\_cureem, or cv\_curegmifs.

44 sufficient\_fu\_test

#### Note

The contents of an mixturecure fitted object differ depending upon whether the EM (cureem) or GMIFS (curegmifs) algorithm is used for model fitting. Also, the output differs depending upon whether x.latency is specified in the model (i.e., variables are included in the latency portion of the model fit) or only terms on the right hand side of the equation are included (i.e., variables are included in the incidence portion of the model).

#### See Also

curegmifs, cureem, coef.mixturecure, summary.mixturecure, plot.mixturecure, predict.mixturecure

### **Examples**

sufficient\_fu\_test

Test for sufficient follow-up

### **Description**

Tests for sufficient follow-up using a Kaplan-Meier fitted object.

### Usage

```
sufficient_fu_test(object)
```

### **Arguments**

object a survfit object.

### Value

p.value	against the alternative that there was sufficient follow-up
Nn	total number of events that occurred at time > pmax(0, 2*(last observed event

time)-(last observed time)) and < the last observed event time

N number of observations in the dataset

summary.mixturecure 45

### References

Maller, R. A. and Zhou, X. (1996) Survival Analysis with Long-Term Survivors. John Wiley & Sons

#### See Also

```
survfit, cure_estimate, nonzerocure_test
```

### **Examples**

```
library(survival)
set.seed(1234)
temp <- generate_cure_data(N = 100, J = 10, nTrue = 10, A = 1.8)
training <- temp$Training
km.fit <- survfit(Surv(Time, Censor) ~ 1, data = training)
sufficient_fu_test(km.fit)</pre>
```

summary.mixturecure

Summarize a Fitted Mixture Cure Object.

### **Description**

summary method for a mixturecure object fit using curegmifs, cureem, cv\_curegmifs, or cv\_cureem.

### Usage

```
## S3 method for class 'mixturecure'
summary(object, ...)
```

### **Arguments**

object a mixturecure object resulting from curegmifs, cureem, cv\_curegmifs, or cv\_cureem.
... other arguments.

#### Value

prints the following items extracted from the object fit using curegmifs or cureem: the step and value that maximizes the log-likelihood; the step and value that minimizes the AIC, modified AIC (mAIC), corrected AIC (cAIC), BIC, modified BIC (mBIC), and extended BIC (EBIC). Returns log-likelihood, AIC, and BIC if the object was fit using cv\_curegmifs or cv\_cureem at the optimal cross-validated values if no FDR control; the number of non-zero incidence and latency variables is returned when cross-validation is used together with FDR control.

### See Also

curegmifs, cureem, coef.mixturecure, plot.mixturecure, predict.mixturecure

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## Examples

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