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Prostate cancer: net survival and cause-specific survival rates after multiple imputation

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Abstract

Background: Estimations of survival rates are diverse and the choice of the appropriate method depends on the context. Given the increasing interest in multiple imputation methods, we explored the interest of a multiple imputation approach in the estimation of cause-specific survival, when a subset of causes of death was observed.

Methods: By using European Randomized Study of Screening for Prostate Cancer (ERSPC), 20 multiply imputed datasets were created and analyzed with a Multivariate Imputation by Chained Equation (MICE) algorithm. Then, cause-specific survival was estimated on each dataset with two methods: Kaplan-Meier and competing risks. The two pooled cause-specific survival and confidence intervals were obtained using Rubin's rules after complementary log-log transformation. Net survival was estimated using Pohar-Perme's estimator and was compared to pooled cause-specific survival. Finally, a sensitivity analysis was performed to test the robustness of our constructed multiple imputation model.

Results: Cause-specific survival performed better than net survival, since this latter exceeded 100 % for almost the first 2 years of follow-up and after 9 years whereas the cause-specific survival decreased slowly and then stabilized at around 94 % at 9 years. Sensibility study results were satisfactory.

Conclusions: On our basis of prostate cancer data, the results obtained by cause-specific survival after multiple imputation appeared to be better and more realistic than those obtained using net survival.

Keywords: Multiple imputation, Net survival, Cause-specific survival, ERSPC

Background

In 2012, prostate cancer represented 28.5 % of all male incident cancers in France, with 56,841 new cases, far above lung or colorectal cancer, with 28,211 and 23,226 new cases, respectively [1]. In the early 2000s, the use of prostatic specific antigens (PSA) as a screening test led to a marked increase in the incidence of prostate cancer. It persisted up to 2005, and then declined, as reported in 2013 by Rébillard et al. [2]. As observed in the USA and certain European countries [1], the risk of presenting with prostate cancer during life is increasing, while the risk of death from prostate cancer is decreasing. Indeed, in 2012, prostate cancer was the third cause of death from cancer,

(8876 deaths), which represented 10 % of all male cancer deaths. Net survival was 70 % and 90 % for cases diagnosed in 1990 and 2002, respectively [1].

In 2009, the incidence of prostate cancer was very low for patients aged under 50 years old and the median age at diagnosis of prostate cancer was 70 years old. It is thus a cancer of the elderly. In this context, competing risks of death are particularly important to be taken into account given the patient's advanced age. Indeed, patients may die from causes other than prostate cancer. Thus, survival due to prostate cancer may be more difficult to estimate.

Estimations of survival rates are diverse and the choice of the appropriate method depends on the context. Moreover, obtaining the true cause of death is difficult in order to estimate cause-specific survival and it may be inaccurate. Some methods are very sensitive to the mortality rate of the general population which may be subject to significant variability.

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Recently, the recommended method [3, 4] for estimating net survival (survival if the cause of death under consideration is the only cause of death) is Pohar-Perme's estimator [5]. It is based on the mortality rate of the general population. Thus, for diseases such as prostate cancer, Pohar-Perme's net survival can exceed 100 %, because population mortality tables are not representative of men presenting with prostate cancer. Moreover, Pohar-Perme's method had been criticized by Dickman et al. [6], who showed that Pohar-Perme's estimator may lead to "increased variability and lack of stability for long-term survival, particularly for older age groups".

Given the increasing interest in multiple imputation methods, when several causes of death are observed and/or when a representative sample of causes of death is completed and validated by experts, we explored the interest of a multiple imputation approach to estimate cause-specific survival.

The use of multiple imputation in survival analysis is now widespread. However, Goetghebeur and Ryan [7], Andersen et al. [8], Lu and Tsiatis [9], Gao and Tsiatis [10], Lu and Liang [11], Bakoyannis et al. [12] and Sen et al. [13] all proposed methods for estimating regression parameters, but not for estimating survival function. Only a few authors have proposed methods to estimate cumulative incidence, see for example Lee et al. [14, 15], Nicolaie et al. [16] or Moreno-Betancur and Latouche [17].

Our aim was to compare three measures:

- the results of Pohar-Perme's net survival based on the database without causes of death
- the pooled cause-specific survival of Kaplan-Meier [18] after multiple imputation, when censoring other-cause deaths
- the pooled cause-specific cumulative incidence estimator after multiple imputation, accounting for deaths due to other causes as competing risks.

In the next section, European Randomized Study of Screening for Prostate Cancer (ERSPC) database and statistical methods are described. In Section 'Results', the constructed multiple imputation model and the 20 multiply imputed datasets created are presented as well as cause-specific and net survival. Sensitivity analyses results devoted to testing the robustness of our model are also exposed. A discussion concludes the paper.

Methods

ERSPC database

This study included 2844 men, aged between 56 and 78 years old, presenting with a prostate cancer and included in the ERSPC [19–21] from 2003 to 2011, in the Hérault department, France. The clinical variables were completed from the Hérault cancer register, and the causes of death from the ERSPC.

The following clinical variables were recorded: PSA level at diagnosis (ng/ml), clinical staging (cT,cN,cM) based on tumour size, regional lymph nodes and metastasis, type of first treatment, Gleason score, PSA level post treatment (ng/ml) and pathological staging (pT,pN,pM). Comorbidities and residual tumour after surgery were not taken into account as these data had not been collected for the whole study.

Clinical tumour stages (cTstage) were categorized as 1a,1b,1c for a tumour present but not detectable clinically or with imaging, 2a,2b,2c for a circumscribed tumour in the prostate tissue and stages 3a, 3b and 4 when the tumour had invaded the capsule or other nearby structures. Clinical N and M stages were coded 0/1 for absence/presence, respectively. Since the pathological stagings pT and pN are available only when a surgical procedure is performed, we included 2 new variables labelled T_{new} and N_{new} that are equal to pT, pN, respectively provided that the first treatment is surgery (we did not consider other surgical treatment), and these were equal to cT, cN, otherwise. Note that we always have cM=pM because there are very few biopsies.

The Gleason score was used to evaluate the prognosis of prostate cancer. This score is based on the degree of differentiation of the tumour. The score was taken from Gleason biopsy, not collected from Gleason prostatectomy. This score is the sum of the two grades (ranging from 1 to 5) most often represented in the analysed tumour. It ranges from 2 to 10. Gleason scores of 2 to 6 were categorized as "low risk", Gleason 7 as "intermediate risk" and Gleason 8 to 10 as "high risk".

The first treatment was coded as surgery, hormone therapy, chemotherapy, radiotherapy, high intensity focused ultrasound (HIFU) or surveillance. In order to form large enough groups of patients with the same level of risk, we grouped together those who were undergoing hormone therapy and chemotherapy and also those under surveillance and HIFU. Note that surveillance includes both watchful waiting and active surveillance.

We also used the d'Amico [22] generalized score built on the PSA level at the onset of diagnosis, the clinical stage T,N,M and the Gleason score. Four groups were formed as described in the Additional file 1.

To analyse the effect of age at diagnosis, PSA level at diagnosis and PSA level after treatment of prostate cancer, we considered these variables in a continuous form. Note that the expected PSA level after treatment varies according to the treatment.

All variables were categorized according to urologists opinion.

For the patients who died, information on their dates of death was obtained from the National Directory for the Identification of Natural Persons (RNIPP). The RNIPP identifies the vital status in France.

Causes of death were obtained from the CépiDc (French epidemiology centre of the medical causes of death) for the patients who had died before December 31st, 2010. The causes of death for all patients who died after December 31st, 2010 were missing because the request had not yet been made to CépiDC. Among the patients who died (322), patients with prostate cancer as cause of death (53 patients) and prostate cancer mentioned in part 1 of death certificate (2 patients) were considered died of prostate cancer. Other patients with observed cause of death (106 patients) were considered dying of other causes. Consequently there are 161 patients (50 %) with cause of death missing.

Follow-up was performed up to June 30, 2013 (end point date). The duration of follow-up was defined as the time elapsed between diagnosis and death if the patient had died, and the date of last news if the patient was lost from follow-up, and the censoring date otherwise. Forty-six patients were excluded because their dates of last news was the same as the date of diagnosis.

The shortest follow-up time was 1 day, and the longest almost 10 years (3624 days). The mean follow-up time was 1822 days (almost 5 years) and the median 1853 days (slightly more than 5 years).

Data used in this study are publicly available and approved by two ethical committees for studies using human subjects (National Data Processing Consultative Committee for Medical Research-CCTIRS- and by the Commission Nationale Informatique et Libertés-CNIL) which provided approval to access at population-based cancer, ERSPC and RNIPP data in Hérault and advocates that all medical information are confidential and anonymous (declaration n° 900075).

MAR hypothesis

Missing data mechanism, which is the process that governs the probability of being missing, can be classified into three categories [23]:

- Missing Completely At Random (MCAR): the probability of missingness depends neither on the observed data nor on missing data.
- Missing At Random (MAR): the probability of missingness may depends on the observed data but not on missing data values.
- Missing Not At Random (MNAR): the probability of missingness depends on the observed data and on missing data values.

From these, the MAR assumption is a starting point in multiple imputation since MICE performs well when it holds. We examined all the variables to be imputed and explained the reason of missingness. As MAR hypothesis is essential, it is important to assess it, especially for the cause of death variable that has 50 % of missing values.

Even if they are not widely used and their practical value is unclear, Enders [24] proposed 2 tests to assess MCAR versus MAR. Note that it is impossible to test MNAR versus MAR because one would need missing information. The first method, proposed by Dixon [25], uses a series of independent *t*-tests to compare missing data subgroups, and the second one, by Little [26], uses a multivariate extension of the *t*-test approach.

Dixon's test was performed on all the variables and, in particular, for the cause of death. This approach separates the missing and the complete cases on a particular variable and uses a *t*-test to examine group mean differences on other variables in the data set. The MCAR mechanism implies that the cases with observed data should be the same as the cases with missing values, on average. Therefore, if all the tests were non-significant, data were considered as MCAR; otherwise, a significant test suggested that the data were MAR or MNAR [24].

For quantitative variables (age at diagnosis, PSA level at diagnosis and PSA level after treatment) a Mann-Whitney-Wilcoxon test was used to explore whether the means were equal between the subgroups of observed versus non-observed variables tested. For qualitative variables (First treatment, cTstage, cNstage, cMstage, Gleason, pTstage, pNstage) the Fisher's exact test was performed.

Moreover, distributions of patient's characteristics were compared between completed causes of death and missing causes of death.

Multiple imputation method and model

We used multiple imputation by chained equation [27, 28] to create 20 multiply imputed datasets. Incomplete variables were imputed under fully conditional specification [29] because of its flexibility to specify the method and the set of predictors to be used for each incomplete variable. Calculations were made in R 3.0.2 [30] using the *mice* package [31].

The main variable of interest to impute was the variable cause of death, with 50 % missing data. All variables available and the related number of missing values are displayed in Table 1. They were all imputed; 4,961 out of 23,272 records (21.3 %) were incomplete.

PSA at diagnosis, cTstage, cNstage, cMstage, Gleason, first treatment, and PSA after treatment were imputed with the default method in *mice*. Consequently, PSA at diagnosis and PSA after treatment that are continuous variables were imputed with a predictive mean matching method [26]. cNstage and cMstage were imputed with a logistic regression method since it is a binary variable. cTstage, Gleason and first treatment are categorical variables with more than 2 unordered categories, so they were imputed under a multinomial logit model.

Table 1 Number of missing values for the variables of interest

| Variable | Size | Missing data | Perc. |
|------------------|-----------------------------|--------------|--------|
| Cause of death | Deceased: 322 | 161 | 50 % |
| PSA at diagnosis | | 177 | 6.2 % |
| cT stage | | 589 | 20.7 % |
| cN stage | All: 2844 | 1815 | 63.8 % |
| cM stage | | 386 | 13.6 % |
| First treat. | | 292 | 10.3 % |
| Gleason | | 78 | 14.6 % |
| PSA after treat. | | 770 | 27.1 % |
| pT stage | Those who had surgery: 1521 | 92 | 6 % |
| pN stage | | 601 | 39.5 % |

Perc. percentage, *treat.* treatment, *diag.* diagnosis

Cause of death was imputed with a logistic regression method only if the patient was dead. Variables pNstage and pTstage were imputed with a logistic regression method and multinomial logit method, respectively, only if there had been a surgical procedure. For cause of death, pNstage and pTstage, special imputation functions were created.

As derived variables, we had T_{new} and N_{new} (=cTstage and cNstage, respectively, if no surgery procedure had been performed and pTstage and pNstage, respectively, if a surgical procedure had occurred) and d'Amico score calculated from Gleason, PSA at diagnosis and cTstage.

To preserve the relationships in the data and the uncertainty about these relationships we used a predictor matrix created by `quickpred` [32]. The `quickpred` function calculates correlations between variables and the proportion of usable cases and combines them automatically in a matrix [31]. Moreover, it is possible to specify the minimum correlation and the proportion of usable cases. As a starting predictor matrix, we defined the minimum proportion of usable cases is at least 0.4 and the minimum correlation is at least 0.1. Then, the clinicians specified the set of predictors to be used for each variable to impute and validated the predictor matrix.

Otherwise, since the complete-data model is a survival model, we explored the interest of adding the event indicator and the Nelson-Aalen estimator of the cumulative hazard to the survival time, $H(T)$, in the imputation model as recommended by White and Royston [33]. The correlation between $H(T)$ and T was calculated and was equal to 0.998. So, for these data, it matters little whether we took $H(T)$ or T as predictor [32]. Then, the correlations between the variables to impute and $H(T)$, T and event indicator were calculated. As correlations don't exceed 0.2, two multiple imputation with and without time and event indicator as predictors were performed, and we compared

the survival analysis. There were no differences between the curves, so we decided not to take into account time and event indicator in the imputation model. The prediction matrix used in this imputation model is presented in Table 2.

A visiting scheme was specified to choose an imputation order. Theoretically, the visiting scheme is irrelevant as long as each column is visited often enough [31], but to be more efficient, a clinical chronological order was chosen: PSA at diagnosis, cTstage, cNstage, cMstage, Gleason, first treatment, pTstage, pNstage, PSA after treatment and cause of death.

Finally, Brand and Van Buuren [32, 34] have shown that MICE algorithm can converge with just 5 iterations. However, as some applications can require more iterations and as computations are not tedious, we set the number of iterations for this imputation model at 20.

Multiple imputation with $m = 10, 20$ and 30 multiply imputed datasets were performed. Mean relative efficiencies for Kaplan-Meier estimator were calculated on each m and were equal to 0.97, 0.99 and 0.99, respectively. Survival analysis were compared on multiple imputation with 10, 20 and with 30 multiply datasets, there were no differences between the curves and between the confidence intervals. Since it is recommended to set the number of multiple imputations to the average of missing data [35] and there were 21 % of missing values, $m = 20$ datasets were kept.

Survival analysis

Three survival estimators were compared: Pohar Perme's estimator, Kaplan-Meier estimator and cause-specific cumulative incidence estimator.

Pohar-Perme's net survival was estimated on the original data base without imputation. This method does not require the causes of death: it uses the mortality rates of the general population to estimate the survival. Pohar-Perme's net survival was calculated with the function `rs.surv` of `reلسurv` package [36].

The next step was to analyse the 20 multiply imputed datasets with a cause-specific survival approach. Cause-specific survival was firstly estimated using Kaplan-Meier estimator when censoring other-cause deaths on each dataset separately, with the `survfit` function of `survival` package [37]. However, the cause-specific estimates that are based on the imputation model can be interpretable as estimates of net survival only if it is reasonable to assume independence between prostate cancer death and death from other causes than prostate cancer. This assumption could hold if the causes of death are correctly assigned.

Therefore, competing risks survival analysis was estimated accounting for death due to other causes as

Table 2 Predictor matrix

| | Cause of death | Age | PSA diag. | cT | cN | cM | First treat. | Gleason | pT | pN | PSA after treat. | T _{new} | N _{new} | d'Amico |
|------------------|----------------|-----|-----------|----|----|----|--------------|---------|----|----|------------------|------------------|------------------|---------|
| Cause of death | 0 | 1 | 1 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 1 | 1 |
| Age | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| PSA diag. | 0 | 1 | 0 | 1 | 1 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| cT | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| cN | 0 | 1 | 1 | 1 | 0 | 1 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 1 |
| cM | 0 | 1 | 1 | 1 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| First treat. | 0 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 |
| Gleason | 0 | 1 | 1 | 0 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| pT | 0 | 1 | 0 | 1 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| pN | 0 | 1 | 0 | 1 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| PSA after treat. | 0 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| T _{new} | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| N _{new} | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| d'Amico | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

The rows correspond to variables to impute and the columns to the predictor. A 1 indicates that the column variable is used as a predictor to impute the row variable
Diag. diagnosis, *treat.* treatment

Table 3 Distribution of baseline covariates for completed and missing causes of death and for all the patients

| | Observed cause of death (n=161) | | Missing cause of death (n=161) | | χ^2 | Total (N=2844) | |
|--------------------------------|---------------------------------------|----|--------------------------------------|----|----------|--------------------|------|
| | No. of patients ^a | % | No. of patients ^a | % | P-value | No. of patients | % |
| Age, years | | | | | 0.82 | | |
| ≤ 70 | 102 | 63 | 99 | 61 | | 1931 | 68 |
| > 70 | 59 | 37 | 62 | 39 | | 913 | 32 |
| PSA at diagnosis, ng/ml | | | | | 0.62 | | |
| Missing | 28 | 17 | 14 | 9 | | 177 | 6 |
| ≤ 10 | 70 | 44 | 72 | 45 | | 1952 | 69 |
| > 10 | 63 | 39 | 75 | 46 | | 715 | 25 |
| cT stage | | | | | 0.37 | | |
| Missing | 38 | 24 | 21 | 13 | | 589 | 21 |
| cT1 | 58 | 36 | 52 | 32 | | 1430 | 50 |
| cT2a | 15 | 9 | 17 | 11 | | 243 | 9 |
| cT2b | 8 | 5 | 13 | 8 | | 147 | 5 |
| cT2c | 19 | 12 | 20 | 12 | | 212 | 7 |
| cT3/cT4 | 23 | 14 | 38 | 24 | | 223 | 8 |
| cN stage | | | | | 0.95 | | |
| Missing | 138 | 86 | 112 | 70 | | 1815 | 64 |
| 0 | 16 | 10 | 36 | 22 | | 978 | 34 |
| 1 | 7 | 4 | 13 | 8 | | 51 | 2 |
| cM stage | | | | | 0.13 | | |
| Missing | 35 | 22 | 28 | 17 | | 386 | 14 |
| 0 | 87 | 54 | 104 | 65 | | 2355 | 2355 |
| 1 | 39 | 24 | 29 | 18 | | 103 | 4 |
| First treatment | | | | | 0.92 | | |
| Missing | 28 | 17 | 20 | 12 | | 292 | 10 |
| Surg. | 51 | 32 | 51 | 32 | | 1521 | 53 |
| Radio. | 23 | 14 | 28 | 17 | | 467 | 16 |
| Surv.+HIFU | 5 | 3 | 4 | 2 | | 111 | 5 |
| Horm.+chemo. | 54 | 34 | 58 | 36 | | 453 | 16 |
| Gleason | | | | | 0.02 | | |
| Missing | 14 | 9 | 8 | 5 | | 78 | 3 |
| 2-6 | 68 | 42 | 50 | 31 | | 1393 | 49 |
| 7 | 42 | 26 | 66 | 41 | | 1150 | 40 |
| 8-10 | 37 | 23 | 37 | 23 | | 223 | 8 |
| d'Amico generalized | | | | | 0.26 | | |
| Missing | 27 | 17 | 7 | 4 | | 291 | 10 |
| Low | 27 | 17 | 23 | 14 | | 800 | 28 |
| Intermediate | 35 | 21 | 49 | 30 | | 1136 | 40 |
| High+Locally adv. | 32 | 20 | 46 | 29 | | 483 | 17 |
| N ⁺ +M ⁺ | 40 | 25 | 36 | 22 | | 134 | 5 |
| pT stage | | | | | 0.80 | | |
| Missing | 116 | 72 | 117 | 73 | | 1402 | 49 |

Table 3 Distribution of baseline covariates for completed and missing causes of death and for all the patients (Continued)

| | | | | | | | |
|-------------------------|-----|----|-----|----|------|------|----|
| pT2a | 10 | 6 | 11 | 7 | | 280 | 10 |
| pT2b | 13 | 8 | 9 | 5 | | 314 | 11 |
| pT2c | 14 | 9 | 14 | 9 | | 619 | 22 |
| pT3/pT4 | 8 | 5 | 10 | 6 | | 229 | 8 |
| pN stage | | | | | 0.69 | | |
| Missing | 130 | 81 | 123 | 77 | | 1911 | 67 |
| 0 | 25 | 15 | 28 | 17 | | 891 | 31 |
| 1 | 6 | 4 | 10 | 6 | | 42 | 2 |
| PSA after treat., ng/ml | | | | | 0.68 | | |
| Missing | 72 | 45 | 55 | 34 | | 770 | 27 |
| ≤ 0.07 | 26 | 16 | 35 | 22 | | 1145 | 40 |
| > 0.07 | 63 | 39 | 71 | 44 | | 929 | 33 |

Surg. surgery, radio. radiotherapy, surv. surveillance, Horm. Hormone therapy, chemo. chemotherapy, inter. intermediate, treat. treatment

^aNumber of deceased patients

competing risks, with the cuminc function of cmprsk package [38].

Rubin’s rules after complementary log-log transformation

The 20 Kaplan-Meier survivals and the 20th competing risks survivals were pooled using Rubin’s rules after complementary log-log transformation [39] to obtain the two pooled cause-specific survival and their confidence interval. As far as we know, Rubin’s rules after complementary log-log transformation were never presented in the literature.

In the first paragraph, Rubin’s rules [40] are remembered and then Rubin’s rules after complementary log-log transformation are presented.

Rubin’s rules [40]:

Let Q be the parameter of interest. After the multiple imputation, we had $\hat{Q}_i, i = 1, \dots, m$ wherein m was the number of multiple imputations, and $U_i, i = 1, \dots, m$ the estimated variance for each imputed data set.

Rubin defined the pooled parameter of interest as:

$$\bar{Q} = \frac{1}{m} \sum_{i=1}^m \hat{Q}_i \tag{1}$$

And the total variance for this estimate was

$$T = \bar{U} + \left(1 + \frac{1}{m}\right) B \tag{2}$$

in which

$$\bar{U} = \frac{1}{m} \sum_{i=1}^m U_i \tag{3}$$

was the pooled variance and

$$B = \frac{1}{m-1} \sum_{i=1}^m (\hat{Q}_i - \bar{Q})^2 \tag{4}$$

was the between-imputation variance.

Rubin’s rules after complementary log-log transformation:

In our study, the parameters of interest are the survival probabilities and their confidence intervals.

For each imputed data set, at each time $t_j, j = 1, \dots, J$, we obtain the survival probabilities $\hat{S}_i(t_j), i = 1, \dots, m$ and their variance $V[\hat{S}_i(t_j)], i = 1, \dots, m$.

According to Marshall et al. [39], the correct way of combining survival probabilities is to use Rubin’s rules after complementary log-log transformation.

For $i = 1, \dots, m$ and $j = 1, \dots, J$, we define

$$\hat{Q}_i(t_j) = \log \left(-\log \left[1 - \hat{S}_i(t_j) \right] \right)$$

So by applying the equation (1) of Rubin’s rules we obtain $\forall t_j, j = 1, \dots, J$:

$$\bar{Q}(t_j) = \frac{1}{m} \sum_{i=1}^m \hat{Q}_i(t_j) = \frac{1}{m} \sum_{i=1}^m \log \left(-\log \left[1 - \hat{S}_i(t_j) \right] \right)$$

We also define, for $i = 1, \dots, m$ and $j = 1, \dots, J$

$$U_i(t_j) = \text{Var}(\hat{Q}_i(t_j)) = \text{Var} \left[\log \left(-\log \left[1 - \hat{S}_i(t_j) \right] \right) \right]$$

In order to obtain $U_i(t_j)$ depending on $V[\hat{S}_i(t_j)]$, we use the δ -method [41]:

Using δ -method with $g(\hat{S}_i(t_j)) = \log(-\log(1 - \hat{S}_i(t_j)))$, we obtain:

$$\begin{aligned} &\text{Var} \left[\log(-\log[1 - \hat{S}_i(t_j)]) \right] \\ &\approx \left(\frac{-1}{\log \left[1 - \hat{S}_i(t_j) \right] \times \left[1 - \hat{S}_i(t_j) \right]} \right)^2 \times \text{Var} \left[\hat{S}_i(t_j) \right] \end{aligned}$$

Table 4 \hat{R} statistics of imputed variables

| Var. | Cause of death | PSA at diag. | cT | cN | cM | First treat | Gleason | pT | pN | PSA after treat. |
|-----------|----------------|--------------|------|------|----|-------------|---------|------|----|------------------|
| \hat{R} | 1.04 | 0.99 | 1.01 | 1.07 | 1 | 0.99 | 1.02 | 0.99 | 1 | 0.99 |

diag. diagnosis, treat. treatment

And finally,

$$U_i(t_j) \approx \frac{\text{Var} [\hat{S}_i(t_j)]}{[\log(1 - \hat{S}_i(t_j)) \times (1 - \hat{S}_i(t_j))]^2}$$

According to equations (3) and (4), we have:

$$\bar{U}(t_j) = \frac{1}{m} \sum_{i=1}^m U_i(t_j) \approx \frac{1}{m} \sum_{i=1}^m \frac{\text{Var} [\hat{S}_i(t_j)]}{[\log(1 - \hat{S}_i(t_j)) \times (1 - \hat{S}_i(t_j))]^2}$$

$$B(t_j) = \frac{1}{m-1} \sum_{i=1}^m [\hat{Q}_i(t_j) - \bar{Q}(t_j)]^2$$

And using equation (2) the total variance for \bar{Q} is:

$$T(t_j) = \bar{U}(t_j) + \left(1 + \frac{1}{m}\right) B(t_j)$$

By definition, the 95 % confidence interval is:

$$[\bar{Q}(t_j) - 1.96\sqrt{T(t_j)}; \bar{Q}(t_j) + 1.96\sqrt{T(t_j)}]$$

The pooled survival probabilities and the pooled confidence interval at each time $t_j, j = 1, \dots, J$ must then be back transformed by $1 - \exp(-\exp())$, and we obtain:

$$\bar{S}(t_j) = 1 - \exp(-\exp(\bar{Q}(t_j))) \tag{5}$$

$$CI_{95}(t_j) = \left[1 - \exp(-\exp(\bar{Q}(t_j) \pm 1.96\sqrt{T(t_j)}))\right] \tag{6}$$

Sensitivity analysis

First method

We tested our multiple imputation model on a complete dataset, from which we randomly removed different percentages of causes of death. For this, we created a sub database with all the 161 dead patients with a known cause of death (on the 322 initially deceased patients) and with half of patients still alive randomly selected, in order to

have a proportion of dead/alive patients similar to the one for the whole database.

Thereby, the created sub-database was composed of 1422 patients, 161 of whom had died and a cause of death was identifiable. We could thus calculate the true cause-specific survival. Of these 161 patients, 10 %, 30 %, 50 %, 70 % and 90 % of causes of death were randomly removed and the variables were imputed with the same imputation model as before. As the variables were randomly removed, MCAR hypothesis holds. For each case, we compared the true cause-specific survival with the pooled cause-specific survival after the imputations of causes of death had been performed.

Second method

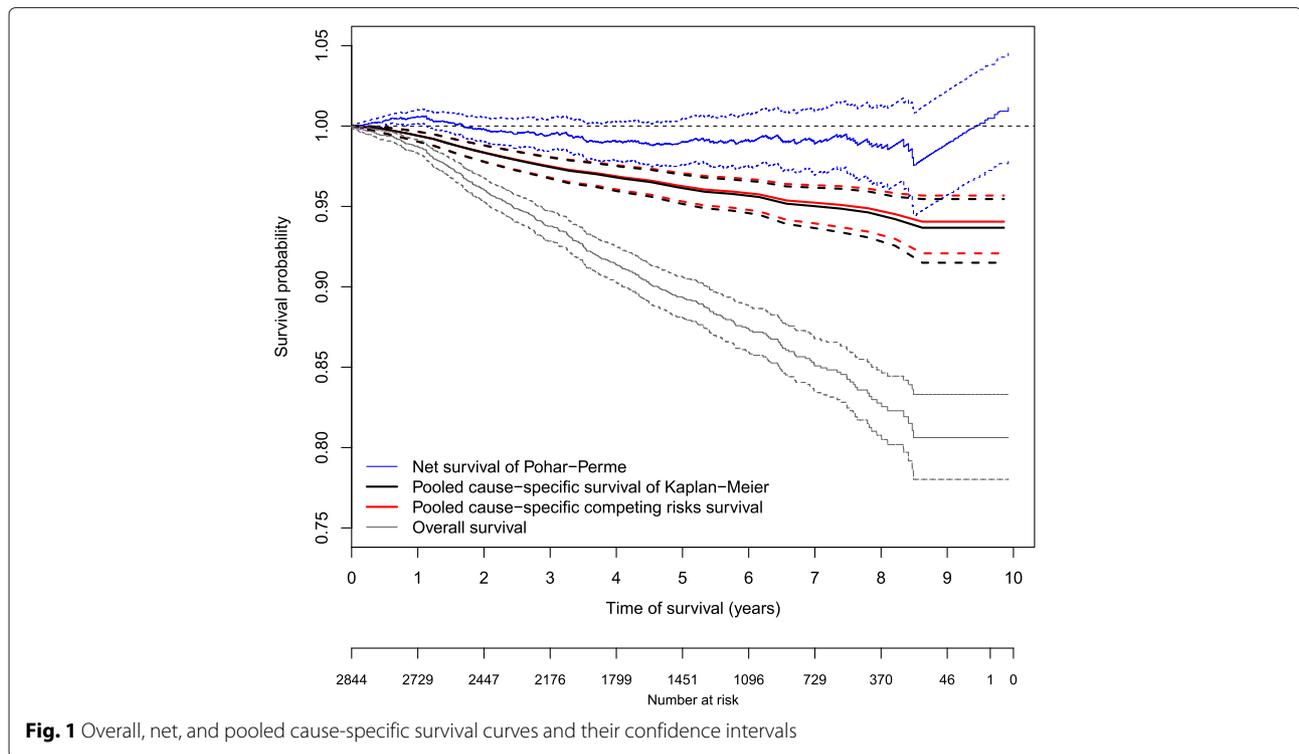
In order to test our imputation model, we also considered the 20 first multiply imputed datasets from the original data (2844 patients). For each imputed dataset, the 161 original causes of death present in the original data (106 deaths from other causes and 55 cancer deaths) were deleted, and the 161 imputed causes of death were retained. Thus, the MAR assumption still holds if the original missingness mechanism is MAR. Then, the 161 deleted causes of death were imputed using the same imputation model as before. Twenty new multiply imputed datasets were created, for each first multiply imputed dataset.

Third method

The last sensitivity analysis was conducted by cross-validation according to Gelman et al. [42]. The first 20 multiply imputed datasets were considered, as used above in the second method. However, instead of removing all the 161 original causes of death present in the original data set, 161 causes of death were randomly removed from these imputed datasets and the missing data were re-imputed using the same imputation model. For each of

Table 5 Overall survival, net survival and cause-specific survivals of Kaplan-Meier and competing risks after multiple imputation with their confidence intervals

| | Overall | Net | Pooled Kaplan-Meier | Pooled competing risks |
|----------|------------------|---------------|---------------------|------------------------|
| 1 year | 0.98 [0.98-0.99] | 1.01 [1-1.01] | 0.995 [0.992-0.997] | 0.995 [0.991-0.997] |
| 3 years | 0.94 [0.93-0.95] | 0.99 [0.99-1] | 0.975 [0.968-0.981] | 0.976 [0.969-0.981] |
| 5 years | 0.89 [0.88-0.91] | 0.99 [0.98-1] | 0.962 [0.952-0.970] | 0.963 [0.954-0.971] |
| 10 years | 0.81 [0.78-0.83] | 1.01 [0.98-1] | 0.937 [0.915-0.955] | 0.941 [0.921-0.957] |



the first 20 multiply datasets the true and pooled cause-specific survival were compared.

Results

MAR hypothesis

For the main variable of interest, i.e. cause of death, among the 322 patients who died, 170 had died before December 31st, 2010 and 152 had died after December 31st, 2010.

Among the 170 patients who had died before December 31st, 2010, there were 9 missing causes of death. The causes were missing because the CépiDC did not find these patients (e.g. moving abroad). Among the 152 patients who had died after December 31st, 2010, there were 152 missing causes of death, because the request had not been made to the CépiDC. So, the causes of death seemed to be MAR.

Table 6 Overall survival, net survival and cause-specific survivals of Kaplan-Meier and competing risks after multiple imputation with their confidence intervals according to age

| | | Overall | Net | Pooled Kaplan-Meier | Pooled competing risks |
|-------------------|----------|------------------|------------------|---------------------|------------------------|
| [56;65] N=867 | 1 year | 0.99 [0.99-1] | 1 [0.99-1.01] | 0.996 [0.989-0.999] | 0.996 [0.989-0.999] |
| | 3 years | 0.96 [0.95-0.97] | 0.99 [0.98-1.01] | 0.983 [0.972-0.991] | 0.983 [0.972-0.991] |
| | 5 years | 0.93 [0.91-0.95] | 0.99 [0.98-1.02] | 0.977 [0.963-0.987] | 0.977 [0.964-0.987] |
| | 10 years | 0.86 [0.82-0.9] | 0.99 [0.94-1.04] | 0.951 [0.917-0.974] | 0.953 [0.922-0.974] |
| [65;70] N=1064 | 1 year | 0.99 [0.99-1] | 1.01 [1.01-1.02] | 0.997 [0.991-0.999] | 0.997 [0.991-0.999] |
| | 3 years | 0.93 [0.92-0.95] | 0.99 [0.98-1.01] | 0.976 [0.964-0.985] | 0.976 [0.964-0.985] |
| | 5 years | 0.89 [0.87-0.91] | 0.98 [0.96-1] | 0.955 [0.938-0.969] | 0.957 [0.940-0.970] |
| | 10 years | 0.79 [0.75-0.84] | 0.99 [0.95-1.05] | 0.933 [0.897-0.960] | 0.937 [0.905-0.962] |
| [70;++] N=913 | 1 year | 0.97 [0.96-0.98] | 1 [0.99-1.01] | 0.992 [0.983-0.996] | 0.992 [0.984-0.996] |
| | 3 years | 0.91 [0.90-0.94] | 0.99 [0.98-1.01] | 0.966 [0.951-0.977] | 0.967 [0.953-0.978] |
| | 5 years | 0.85 [0.82-0.88] | 0.99 [0.96-1.02] | 0.952 [0.931-0.969] | 0.954 [0.934-0.970] |
| | 10 years | 0.76 [0.70-0.83] | 1.05 [0.97-1.14] | 0.926 [0.871-0.963] | 0.931 [0.884-0.964] |

For the other variables, the reasons for missingness were due to incomplete medical files, or errors of data entry, so they seemed to be MAR.

The Dixon's tests [25] were performed for all the variables to impute. For each variable, a binary missing data indicator was created. Independent Mann-Whitney-Wilcoxon tests and Fisher's exact tests were used to assess difference between the two groups created by the indicator on quantitative and qualitative variables, respectively.

For the variable cause of death, the Mann-Whitney-Wilcoxon tests for age at diagnosis, PSA level at diagnosis and PSA level after treatment were not statistically significant, p-values were equal to 0.98, 0.61 and 0.14, respectively. The Fisher's exact tests for cTstage, cNstage, cMstage, first treatment, Gleason, pTstage and pNstage were also not statistically significant (taking into account

repeat testing) with p-values equal to 0.37, 0.78, 0.13, 0.60, 0.04, 0.81 and 0.57, respectively. It thus indicated that the causes of death were MCAR.

On other variables to impute, Dixon's tests were statistically significant for at least one variable. This means that other variables to imputed were not MCAR, but were MAR (as suspected above) or MNAR.

Moreover, distribution of patient's characteristics was compared for completed and missing causes of death. The distribution was similar for completed and missing causes of death, see Table 3. So for all variables to impute, we assumed that the data were MAR.

Imputation model convergence and diagnostics.

Multiple imputation convergence per variable is shown in the Additional file 2. The streams are freely intermingled

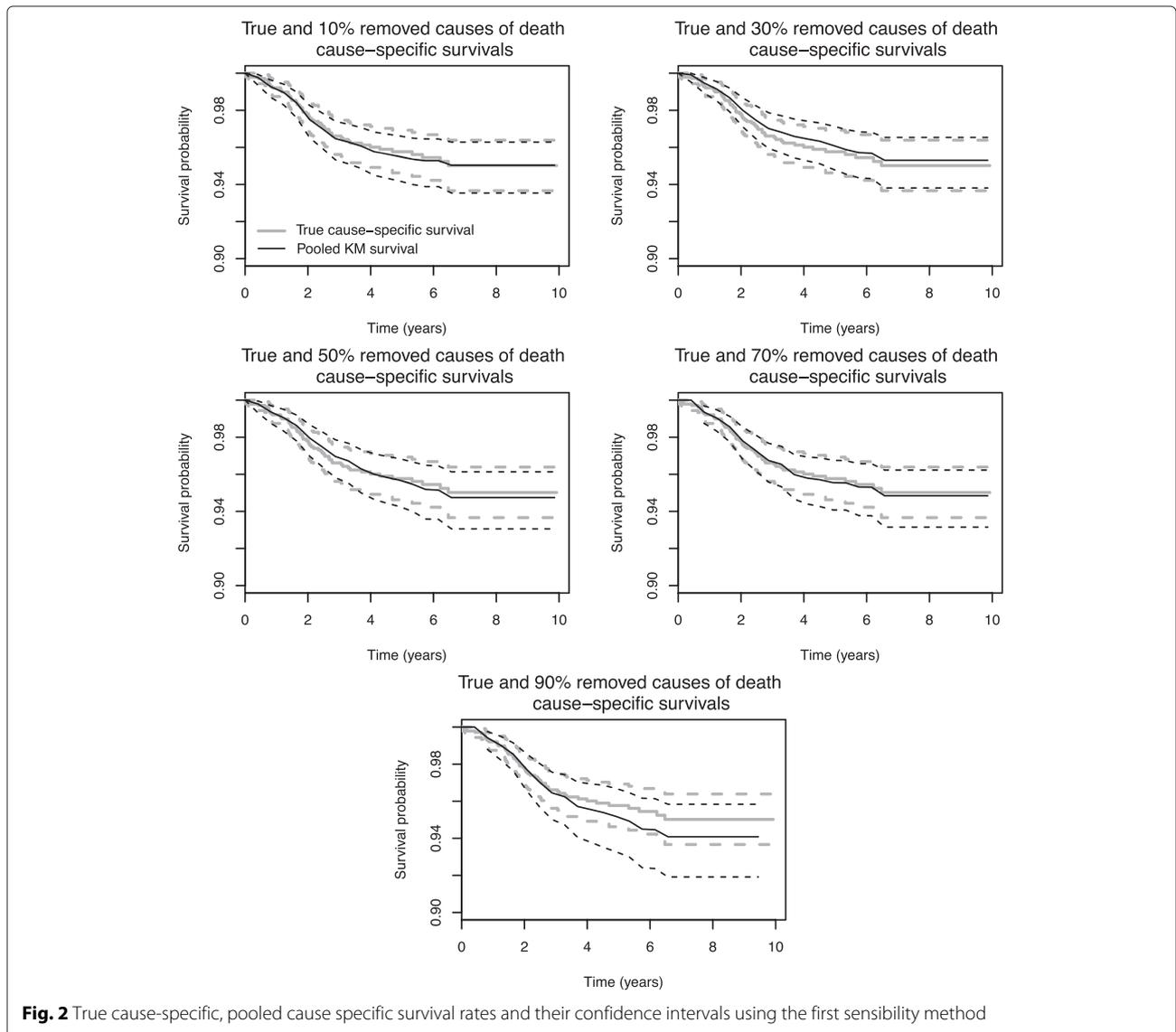


Fig. 2 True cause-specific, pooled cause specific survival rates and their confidence intervals using the first sensibility method

with each other, without showing any definite trends [32], so the convergence is diagnosed. Moreover, we calculated the \hat{R} statistic [43]. If it is smaller than 1.1 (i.e. the difference of the within and between-variance is trivial), the imputation is considered as convergent [44]. As we can see on Table 4, all the \hat{R} statistics are smaller than 1.1, indicating the imputation convergence.

Diagnosics for multiple imputation models consist in evaluating the difference between observed and imputed data. For the two quantitative variables, PSA at diagnosis and PSA after treatment, distributions of observed and imputed data were similar. Qualitative variables were also compared for observed and imputed values.

For the main variable of interest, cause of death, 161 values were observed and 161 were imputed. Out of the 161 values observed, 106 (65.8%) of them were “other causes” and 55 (34.2%) were “prostate cancer”. Considering the 20 imputed values of “other causes” and “prostate cancer”, minimum values were equal to 43 and 96, respectively, maximum values were equal to 65 and 118, means were

equal to 52.90 (32.9%) and 108.1 (67.1%) and medians were equal to 53 and 108, respectively. χ^2 tests were performed to test the differences between imputed values and observed values for the means, minimum and maximum values. The p-values were equal to 0.89, 0.63 and 0.88, respectively. Percentages of observed and imputed values were also similar for the other qualitative variables. We therefore concluded that the imputations could be used to complete the missing data for the variables involved.

Survival analysis

Table 5 displays the overall, net and pooled cause-specific survivals of Kaplan-Meier and competing risks rates (%) at 1, 3, 5 and 10 years, together with their confidence intervals. The results were satisfactory for the two pooled cause-specific survival rates after MI, but not for net survival (1.01% at 1 year and 10 years).

Figure 1 shows the overall, net, and the two pooled cause-specific survival curves. The net survival exceeded 100% for almost the first 2 years of follow-up, then it

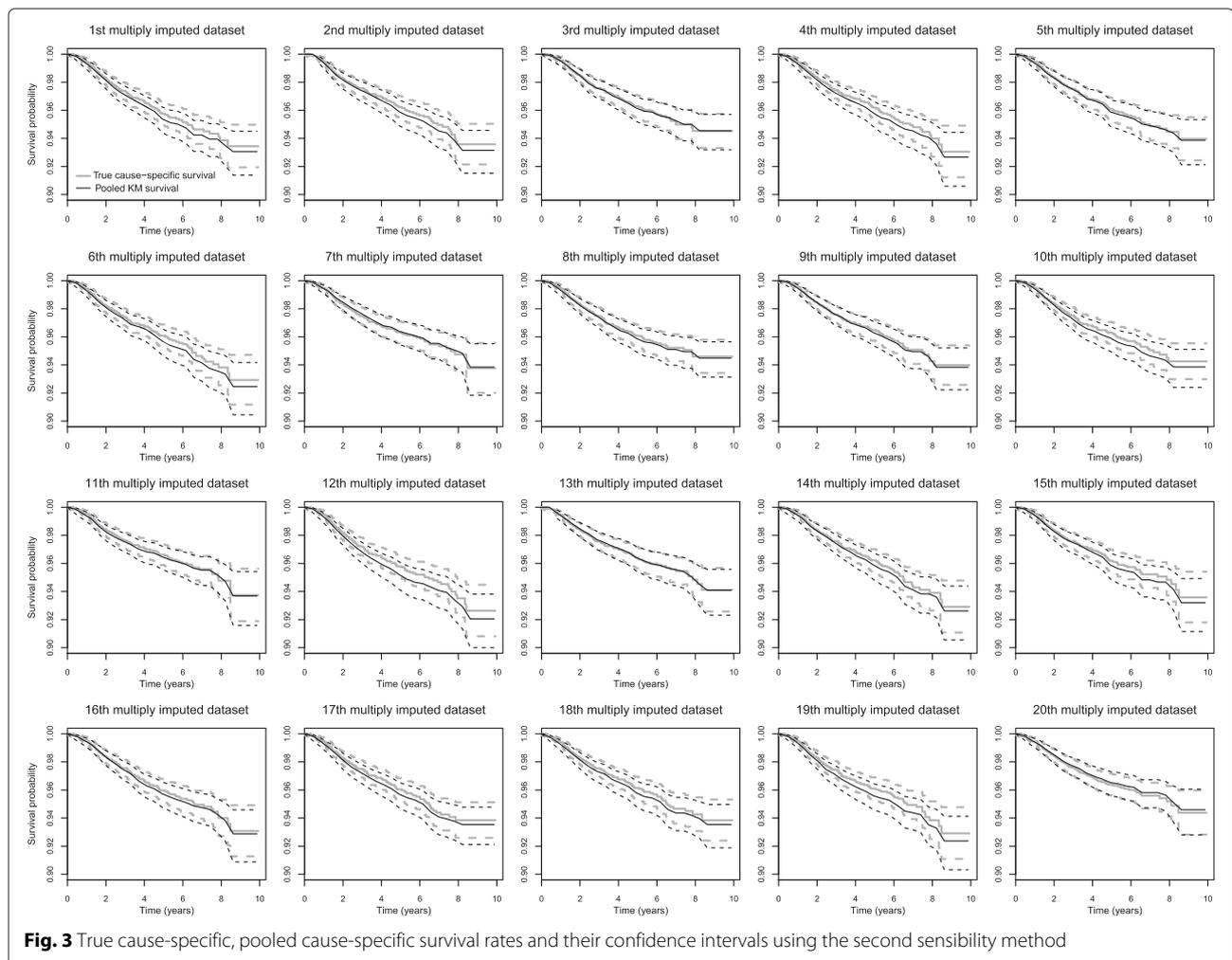


Fig. 3 True cause-specific, pooled cause-specific survival rates and their confidence intervals using the second sensibility method

decreased and was finally still greater than 100% after 9 years. The pooled cause-specific survival using the Kaplan-Meier estimator decreased slowly and then stabilized at around 94% at 9 years of follow-up. This is probably because the likelihood of death from other causes was higher than the likelihood of death from cancer, particularly for aged patients, and because the mortality rates for men in the general population are not representative of men with prostate cancer. The pooled cause-specific survival using competing risks method was almost equal to that of Kaplan-Meier estimator.

Table 6 displays overall, net and pooled cause-specific survivals of Kaplan-Meier and competing risks (%) at 1, 3, 5 and 10 years and their confidence intervals according to age. The results were similar to Table 5, the two pooled cause-specific survivals after multiple imputation were satisfactory, the older the patients, the worse the survival. In contrast, net survival results were questionable, with a net survival of 105% at 10 years for older patients. Again, the pooled cause-specific survival using competing

risks method was almost equal to that of Kaplan-Meier estimator.

Sensitivity analysis for multiple imputation method

In the previous paragraph, we have seen that the pooled cause-specific survivals of Kaplan-Meier and competing risks were nearly equal. In this section, only Kaplan-Meier cause-specific survival was performed to test the sensibility of our multiple imputation model.

First method

As can be seen in Fig. 2, the true cause-specific survival curve and the pooled cause-specific survival curve were confounded for up to 70% of removed causes of death. For 90% removed causes of death, the pooled cause-specific survival underestimated the true cause-specific survival, but this remained in the confidence interval of the latter.

Thus, with our 50% of missing causes of death, and our imputation model, it appears that we obtained a good estimation of the cause-specific survival.

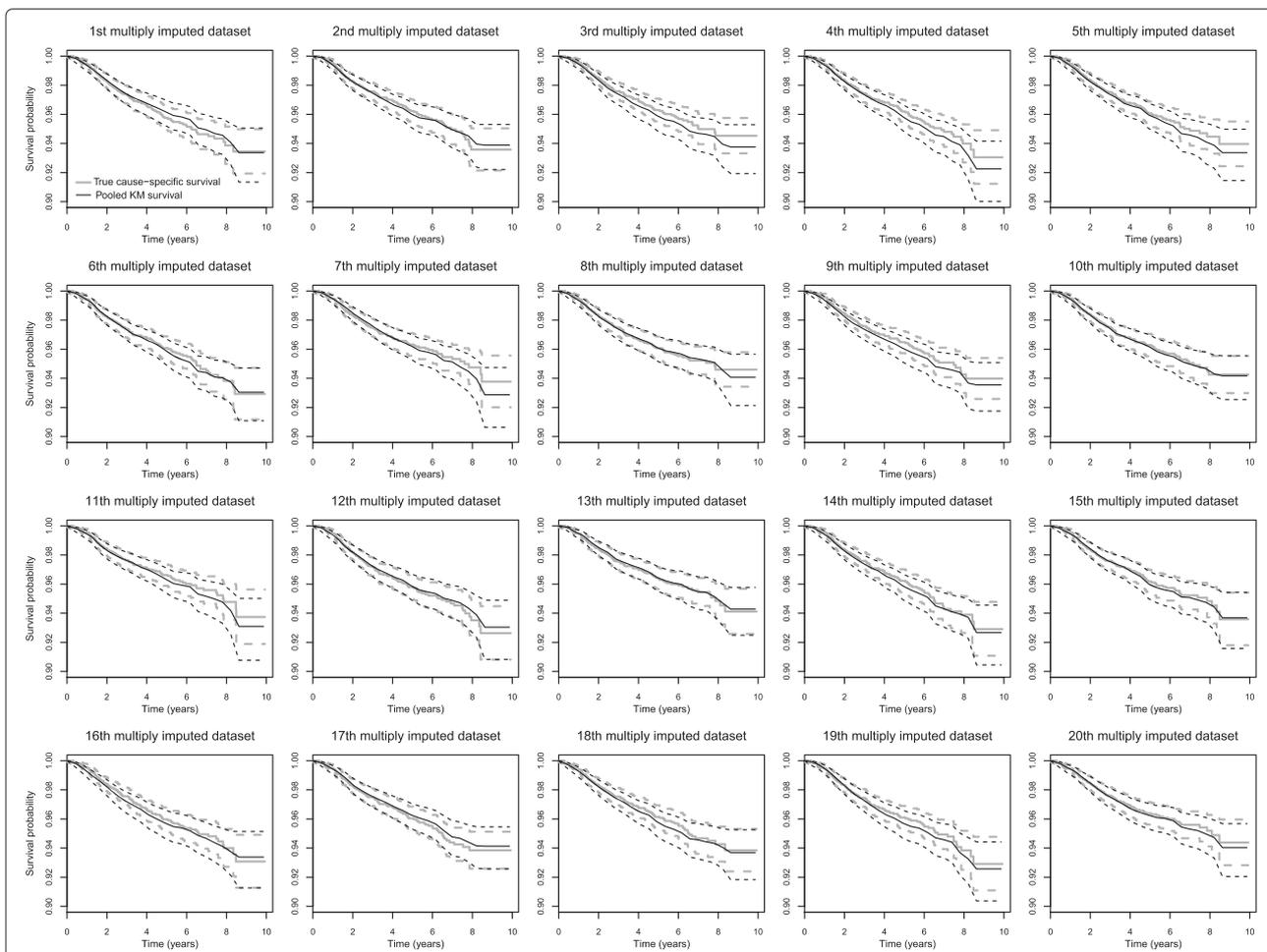


Fig. 4 True cause-specific and pooled cause-specific survival rates and their confidence intervals using the third sensibility method

Second method

Figure 3 shows the true and the pooled cause-specific survival rates estimated for each of the 20 first multiply imputed datasets. The survival estimates provided by our imputation model were in agreement with the true cause-specific survival.

Third method

The results are displayed in Fig. 4. The results were satisfactory. Indeed, the true cause-specific survival always remained in the confidence interval of the pooled cause-specific survival.

Discussion

On the basis of prostate cancer data, we estimated the two pooled cause-specific survival rate using Kaplan-Meier's [18] estimator and competing risks after multiple imputation, as well as the net survival rate using Pohar-Perme's estimator [5].

By definition, net survival presupposes that prostate cancer was the only cause of death. When considering cause-specific survival of Kaplan-Meier, the event is death by prostate cancer, and death by other causes is censored. Causes of death are not required when estimating net survival, which is a very useful method, but, conversely, based on the general population mortality rate. Since Kaplan-Meier estimates can only be interpreted as estimates of net survival if it is reasonable to assume independence between prostate cancer death and death from other causes, we also estimated cause-specific cumulative incidence estimator, accounting for deaths due to other causes as competing risks. Survivals were almost equal, so it was reasonable to assume independence between prostate cancer death and death from other causes.

This work has some limitations. Assuming that the assumptions of the models were verified, Pohar-Perme's and Kaplan-Meier's estimators should theoretically estimate the same quantity; however, we showed that this was not the case, probably because men presenting with prostate cancer are not representative of men presenting with a cancer in the general population.

Cause-specific survival appeared as more precise, but obtaining the causes of death is very difficult in practice; it assumes that the causes of death are accurate whereas it is very difficult to gather all the causes of death in a large sample.

Therefore, we used the multiple imputation method to overcome this difficulty and calculated the cause-specific survival. Our results are satisfactory even when applying a 50% missing rate for causes of death, because the MAR hypothesis holds for the variable causes of death. Moreover, with the first method of sensitivity analysis, on the sub database of 1422 patients, the multiple imputation model correctly estimated the missing causes of death

as up to 50% missing and the results of the Gelman's cross-validation [42] validated our imputation model.

However, depending on the objectives, this method may not be applicable to very large databases for example, since the multiple imputation method is demanding in terms of time resources. Nevertheless, it is affordable when databases are not too large.

Conclusion

In our data set, the results obtained by multiple imputation appeared to be better and more realistic than those obtained using the net survival rate. Thus, we wonder whether it would perhaps be more efficient to use multiple imputation first, rather than net survival, when a representative subsample of causes of death being completed is validated by experts.

Additional files

Additional file 1: Description of d'Amico score. (PDF 36 kb)

Additional file 2: Mean and standard deviation of the synthetic values plotted against iteration for the imputed data. Treat1: first treatment; PSAlevel: PSA at diagnostic and PSA.post: PSA after treatment. (PDF 38 kb)

Abbreviations

ERSPC: European Randomized Study of Screening for Prostate Cancer; MICE: multiple imputation by chained equation; HIFU: High intensity focused ultrasound; PSA: Prostatic specific antigens; RNIPP: Répertoire national d'identification des personnes physiques; CépiDC: Centre d'épidémiologie sur les causes médicales de décès; MCAR: Missing completely at random; MAR: Missing at random; MNAR: Missing not at random.

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

AM designed and carried out the programming for the multiple imputation, performed all statistical analysis and drafted the article. FB and XR contributed to methods and interpretation (areas of expertise: statistics and urology, respectively). FB and BT provided the ERSPC database. JPD designed the study, contributed to methods, analysis and interpretation of the data. JPD, PL and FB critically revised the article. All authors have read and approved the final manuscript.

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