An R package for the integrative evaluation of statistical approaches for cancer incidence projections

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Research article

Keywords: Age-Period-Cohort model, Bayesian model, Cancer incidence projection, INLA, Rate projection

DOI: https://doi.org/10.21203/rs.3.rs-34369/v1

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Abstract

Background Projection of future cancer incidence is of high importance for epidemiological and biomedical research. Age-Period-Cohort (APC) models are established for such projections, usually based on long-term cancer registry data (>20yrs). In many countries (including Germany), however, nationwide long-term data are not yet available. It is unclear which statistical approach should be recommended for projections using rather short-term data. Methods An R package (incAnalysis) for the comparative analysis of projection methods was developed, supporting in particular Bayesian models fitted by Integrated Nested Laplace Approximations (INLA). It was used to assess operating characteristics (bias, coverage, precision) of various statistical approaches to cancer incidence projection based on artificially shortened long-term data from three cancer registries (SEER-9, NORDCAN, Saarland). Additionally, a novel age-period INLA z-model with multivariate tensor product smoothers is described. Results Coverage was high (mostly >90%) for Bayesian APC models (BAPC), whereas less complex models showed differences in coverage dependent on projection-period. Intercept-only models yielded values below 20% for coverage. Bias increased and precision decreased for longer projection periods for all except intercept-only models. Precision was lowest for BAPC, multivariate smoother and Age-Period GLMs with interaction effect. Conclusion The incAnalysis R package allows for straightforward comparison of (cancer incidence) rate projection approaches. Of the evaluated model classes, more complex models showed an increase in coverage at the cost of precision; bias increased for longer projection intervals, mostly irrespective of the level of complexity.

Background

Evaluation of cancer prevention and screening programs require reliable estimates of future cancer incidence [1, 2]. Projections are often performed using long-term data (>20yrs) from population-based cancer registries [3]. For short-term data, it is less clear and there appears to be a lack of guidance which statistical approach is to be recommended. The need to base projection models on relatively short-term data is relevant e.g. for Germany, where aggregated data of cancer incidence on a national level is only available from 1999 on, as well as for many countries with newly established cancer registries.

A selection of previously applied projection models is outlined in [4]. Relatively simple approaches assuming constant rates were utilized [5, 6], as well as more complex age-period (AP) models formulated as generalized linear models (GLMs) [7–9]. Clements et al. use generalized additive models (GAMs) [10]. GAMs can include uni- or multivariate smoothers in their linear predictors. An established model class for incidence projections based on long-term observation data are age-period-cohort (APC) models, which additionally incorporate a cohort effect [11, 12]. Even though projections of APC usually yield robust results, the APC identification problem impairs direct interpretability of single effects [13, 14].

Projection models are often fitted within a classical maximum likelihood (ML) or restricted maximum likelihood (REML) framework [15–17]. Alternatively, a Bayesian framework may be used [18, 19]. Bayesian model estimation can be implemented using Markov-Chain Monte Carlo (MCMC) methods,
which show the disadvantage of being computationally intensive. A recently developed computationally far less demanding alternative are Integrated Nested Laplace Approximations (INLA) [20, 21].

GAMs usually incorporate splines to fit univariate trends or tensor product smoothers for multivariate trends (i.e. interactions between function of continuous variables). In the classical frequentist framework, such models can be fit e.g. using the mgcv-package in R [28]. In the latter, uni- and multivariate smoothers can directly be incorporated in the model formula, e.g. as splines or tensor product smoothers.

Recently, a highly flexible Bayesian APC (BAPC) model based on the INLA approach has been proposed for future cancer incidence projections which assumes a Poisson distribution of incidence counts [19]. Havulinna et al. demonstrate that interactions between effects can be modeled by specifying appropriate priors [18].

Given the lack of guidance on statistical modeling approaches for cancer incidence projection, we evaluated a range of possibly suitable models using a dedicated R package which allows a direct, integrative comparison of model performance metrics. Due to the desirable flexible modeling options and the probabilistic interpretation of results in a Bayesian framework as well as the computationally very efficient implementation, we emphasize the INLA approach. We use artificially shortened parts of observed long-term data from three population-based cancer registries to empirically evaluate predictive performance (bias, coverage and precision) of various statistical models, starting with simple models, e.g. intercept-only models and increasing complexity to BAPC models. Further, we present a novel approach to directly implement multivariate tensor product smoothers for age and period as a \( z \)-model in INLA.

## Methods

### Cancer registry data

Three low incident tumor sites/entities (brain tumors, kidney cancer, melanoma) and four high incident entities (lung, breast, colorectal, prostate) were selected from three population-based cancer registries: SEER–9 [22], NORDCAN [23] and Saarland [24]. Specific selection criteria are shown in Table 1.

From the Surveillance, Epidemiology, and End Results (SEER) Program in the United States, SEER–9 cancer incidence data (1973–2014) were accompanied by population data, available in one year age groups.

NORDCAN data, comprise cancer incidence data from Denmark, Finland, Iceland, Norway, Sweden, Faroe Islands and Greenland were retrieved from the NORDCAN website on 2018–08–01. Incidence data were available in five years groups. Population matrices were calculated from the person-years at risk information.
Cancer incidence data from Saarland, a German federal state with a long-established cancer registry, were obtained from the Saarland cancer registry website on 2018–08–01 (5yr age groups). Population data were retrieved from the health report system of the federal government (up to 2012) und from the website of Saarland for the years 2013/14 [25, 26].

**Table 1:** Selection details for analyzed tumor sites/entities for the three cancer registries. ‘low, ‘high incidence.
| registry | entity/site                          | selection      |
|----------|-------------------------------------|----------------|
| SEER-9   | Glioblastoma\(^-\)                  | HISTO3V: 9440  |
|          | Kidney cancer\(^-\)                 | PRIMSITE: C649 |
|          | Melanoma\(^-\)                      | PRIMSITE: C440-449 |
|          | Lung and bronchial tumors\(^+\)     | PRIMSITE: C340-349 |
|          | Breast cancer\(^+\)                 | PRIMSITE: C500-509 |
|          | Colorectal cancer\(^+\)             | PRIMSITE: C18-20 |
|          | Prostate cancer\(^+\)               | PRIMSITE: C61.9 |
| NORDCAN  | Brain, central nervous system\(^-\) | cancer: 340    |
|          | Kidney\(^-\)                        | cancer: 290    |
|          | Melanoma of skin\(^-\)              | cancer: 310    |
|          | Lung\(^+\)                          | cancer: 180    |
|          | Breast\(^+\)                        | cancer: 200    |
|          | Colorectal\(^+\)                    | cancer: 590    |
|          | Prostate\(^+\)                      | cancer: 261    |
| Saarland | Brain tumors [Gehirn]\(^-\)         | loc: 191       |
|          | Kidney cancer [Niere, sonst.u.n.n.bez. Hamorgane]\(^-\) | loc: 189 |
|          | Melanoma [Bösartiges Melanom der Haut]\(^-\) | loc: 712 |
|          | Lung, bronchial and tracheal tumors [Lufröhre, Bronchien u. Lunge]\(^+\) | loc: 162 |
|          | Female breast tumors [Weibliche Brustdrüse]\(^+\) | loc: 174 |
|          | Colorectal cancer [Dick- und | loc: 153+154 |
Projection models

The incAnalysis R package (see details below in section 3.2) was used to evaluate a number of increasingly complex models (GLMs, GAMs, BAPC) using the INLA framework. To describe the evaluated models, we introduce the following notation: \( Y \) denotes observed cancer incidence counts, \( N \) denotes population size, \( AGE \) and \( PERIOD \) are the respective covariates. The notation also corresponds to variable names used in the R package. Age or age-group, respectively, is indexed by \( i \).

GLMs are formulated using three components: (1) a probability distribution from the exponential family, (2) a linear predictor \( \eta = X\beta \) and (3) a link function \( g \) with \( Ey = \mu = g^{-1}(\eta) \). In all, except BAPC models, negative-binomially distributed counts of tumor cases were assumed.

The most simplistically structured GLM includes only an intercept, \( \eta = \beta_0 \). In R, this intercept-only model was formulated as \( Y \sim \text{offset}(\log(N)) \).

Next, a GLM with age and period as covariates together with their interaction term was assessed: \( \eta = \beta_0 + \beta_1\text{age} + \beta_2\text{period} + \beta_3\text{age:period} \), corresponding to the R formula \( Y \sim \text{offset}(\log(N)) + \text{AGE} \times \text{PERIOD} \).

GAMs have a structure similar to GLMs, with the difference that smooth functions \( f \) of covariates can be included in the linear predictor (\( A: \) model matrix, \( \theta: \) parameter vector): \( g\mu = A\theta + f_1x_1 + f_2x_2 + \ldots \). Splines might be used as smooth functions, or in the case of INLA, specific Gaussian Markov Random Fields. In the present analysis, B-splines were used as univariate smoother for the age covariate and \( \text{bs()} \) from the splines package can directly be included in the model formula: \( Y \sim \text{offset}(\log(N)) + \text{PERIOD} + \text{bs}(\text{AGE}) \). Alternatively, an \text{rw2} model might be specified as \( Y \sim \text{offset}(\log(N)) + \text{PERIOD} + f(\text{AGE}, \text{model} = \text{`rw2'}) \).

Next, a multivariate smoother for age and period was evaluated. For this purpose, tensor spline interactions can be specified, e.g. by using the function \text{mgcv::te()} for the classical model fitting approach (\( Y \sim \text{offset}(\log(N)) + \text{te}(\text{AGE,PERIOD}) \)).

In INLA models, \text{te()} is not directly usable in model formulas. We propose to use a z-model instead, which is an implementation of classical random effects part of a mixed model (\( \eta = \ldots + Z\ z) \).

\( Z \) was calculated as the tensor product smooth model matrix for marginal bases for age and period using \text{mgcv::tensor.prod.model.matrix()} . Marginal bases were calculated as M-splines, using \text{splines2::mSpline()} . M-splines are non-negative splines, which can be considered as a normalized version
of B-splines. A loggamma prior was specified for this model, with param values of (1, 0.005), the same values used as in [27]. The corresponding R code is shown in the package vignette vignette('incidence').

Performance metrics

Model performance was evaluated using three metrics: coverage, bias and precision. Metrics were calculated per age/age-group, sex and entity, and averaged.

Coverage was calculated as the fraction of projections laying within the 95% (equal tailed) credibility band. Bias was set to 0 if the observed incidence count was equal to the predicted, otherwise the ratio (observed-predicted)/observed was computed. INLA reported posterior standard deviations were used to measure precision.

Model performance

Evaluation of the predictive performance of models with increasing complexity was performed as follows (see also Fig. 1): the most current observed incidence data was predicted, with the projection period starting \( n \) years prior to this timepoint (\( n \in \{2,5,10,15,20\} \)). The observation period for model training preceded this timepoint. In the presented analysis, 15yrs were chosen as observation period. For the evaluation of a 2yr projection, e.g. in the SEER–9 dataset, data of the year 2014 would be predicted, using data from the 15yrs prior to 2012 for model fitting.

Das was available in different aggregation types - as age-groups for NORDAN and Saarland data and for each age for the SEER–9 data. In the latter case, individual age-years were used, i.e. no further aggregation was applied.

R package incAnalysis

To facilitate analysis, reproducibility and further applications, the R package ‘incAnalysis’ was developed. It is publicly available on http://github.com/mknoll/incAnalysis. The package mainly builds on methods in the R packages BAPC [19] and mgcv [28]. Representative analyses with stepwise explanations on how to use the package are outlined in the accompanying vignette in more detail: vignette('incidence')in R. An overview of the functionality and structure of the package is given in Fig. 2.

A wide variety of approaches to project future cancer incidence can be comparatively tested using this package. Constant rates or counts simply projected into the future, as well as GLMs and GAMs (both in the INLA and ML/REML framework, selected via the method parameter) and BAPC models might be specified.
The package provides a class called `incClass` which is instantiated with population and incidence data (data.frame with years in rows, the earliest available year in the first row and age/age-group as columns with increasing values from left to right) as well as the period used for model training and the fitting period of interest (and additional parameters). Different models are then added to the newly created object with the following functions which usually expect additional parameters, e.g. model formulas and the respective class object: `runFwProj()` for forward projection of constant rates or constant counts, `runGLM()` for generalized linear models (using INLA or an ML approach, specified by the method parameter), `runGAM()` for GAMs, `runInla()` for any INLA model and `runBAPC()` to run the BAPC model [19]. `evaluate()` calculates the performance metrics, which can be extracted as data.frame via `metrics()`; additionally, projections are plotted. `pitHist()` plots Probability Integral Transform (PIT) histograms for all INLA fitted models.

Results

Coverage

Coverages for the evaluated models are shown in Fig. 3 for an observation period of 15yrs and projection periods of 2, 5, 10, 15 and 20yrs.

Importantly, most models yielded coverages below 95%, with smallest (<25%) coverages for intercept only models and highest coverages (>75%) for BAPC models, irrespective of the projection period. Variability of coverages of BAPC projections is smaller in the SEER–9 dataset as compared to NORDCAN and Saarland data.

Coverage increased for AP models with linear age, period and interaction effect for longer projection intervals in all datasets. Models incorporating a univariate smoother for age showed no clear median increase in coverages for longer periods, variability, however, increased.

Multivariate smoother models showed a decrease of median coverages for longer projection intervals in the SEER–9 data, in increase in the Saarland data and high variability with no clear trend in the NORDCAN data.

Bias

Results of bias analyses are shown in Fig. 4. Negative values correspond to higher predicted than observed incidence counts (overestimation). For visualization purposes, values <–200 were set to –200.

Several models show negative values. Absolute bias increases with longer projection intervals for most models in the SEER–9 and Saarland datasets. Intercept-only models show mostly absolute median bias values below –100, except for 15 and 20yr projections in the Saarland data. Univariate smoother models show in most cases lower absolute bias as GLMs with linear age, period and interaction effects. Median
absolute bias is smallest for the multivariate smoother models in SEER–9 data for longer projection intervals. Differences in median absolute bias between all except intercept-only models are highest in the SEER–9 dataset.

**Precision**

Precision is depicted in Fig. 5; median model values range mostly between 0.5 and 5 for the SEER–9 data, 2 and 6 for the NORDCAN data and 0 and 4 in the Saarland dataset. Longer projection intervals yield lower precision for all but the intercept only model. Univariate smoother models show higher precision as compared to most additionally evaluated models. Variability in precision increases for longer projection intervals for the BAPC models, and for the SEER–9 data, for univariate smoother GAMs. For the other models, no clear trend can be observed.

**Discussion**

Population-based cancer registry data are routinely used to monitor cancer incidence at the population-level, to evaluated screening and prevention programs, and to identify areas where intensified medical research is needed [4]. However, no recommendations exists on which models to use for projections based on short-term observational rate data.

We developed an R package for the integrative evaluation of different model types for rate projections and utilized it for the systematic evaluation of historic cancer incidence data from multiple cancer registries. This allowed to obtain recommendations about projection intervals and model types. Importantly, any kind of rate data as e.g. mortality data, can be evaluated analogously.

Only age(-groups) between 20 and 84 were analyzed, as childhood tumors constitute a biologically distinct group and are in general rare. This might impair the ability of models to obtain reliable projections; nevertheless it has been reported [29] that this approach might decrease accuracy. Cancers in the age group \( \geq 85 \) were excluded to assure comparability between cancer registries.

Model performance was assessed by evaluating coverage, bias and precision of projections. To ease calculations, the R package incAnalysis was developed. Alternative metrics for model evaluation described are e.g. the Continuous Ranked Probability Score (CPRS) as used e.g. in [19] or the evaluation of PIT histograms. The latter can be easily obtained from INLA fitted objects, and further metrics as the CPRS can be easily calculated using the data provided by the incAnalysis package.

As least complex model, intercept only models were evaluated. As expected, only small coverages (<25%) could be expected as cancer occurrence is usually highly dependent on age. An intercept only model does not take the age into accounts, and thus, these models cannot be recommended for cancer incidence projection.
GLMs with linear age, period and their interaction effect were evaluated as next, more complex model types. Performance, however, was generally poor. To achieve a potentially even better fit, a model with a univariate smoother for age was analyzed, as the latter is a biologically highly relevant covariate for cancer incidence. B-splines, created with splines::bs() were incorporated into the model formula. An alternative would be the specification of a Gaussian Markov Random Field structure for smoothing, e.g. a second order random walk.

Next, multivariate smoothers (tensor product smoothers) for age and period were included into the model, using a newly proposed z-model in INLA. For classical ML/REML models, such effects can easily be included in the models by using the mgcv::te() function. The latter cannot be directly fit with INLA::inla(). Even though the mgcv::ginla() function was made available recently (which allows to obtain posterior distributions of effects directly from GAMs fitted with mgcv), the INLA package is not directly utilized by mgcv, and thus projections are not as straight-forward as with the newly proposed z-model. Coverage is higher as compared to univariate smoother models, but is less stable for long term projections as compared to BAPC models.

Finally, the BAPC model was evaluated which assumes a Poisson distributions and includes the three random effects age, period, cohort (rw2) and an additional random effect (iid) to adjust for overdispersion. Models were located among the best performing for all evaluated parameter combinations. The additional two effects (cohort and overdispersion adjustment effect) seem to be especially important for short-term projections, as differences to most other models except multivariate smoother models decrease for longer intervals.

Conclusions

Projections of rate data using short term data yields robust high coverage at the cost of low precision for BAPC. Less complex models mostly yield better results for longer projection intervals (>10 yrs). Tensor product smooth models (age, period) constitute a reasonable alternative. Intercept only models should only be used for short projections (<5 yrs). An easy-to-use R package was developed for the present analysis which allows comparative evaluation of any kind of rate data and is publicly available.

List Of Abbreviations

| Abbreviation | Description            |
|--------------|------------------------|
| APC          | Age-Period-Cohort      |
| BAPC         | Bayesian APC models    |
| CPRS         | Continuous Ranked Probability Score |
| GAM          | Generalized Additive Model |
| GLM          | Generalized Linear Model |
INLA Integrated Nested Laplace Approximations
MCMC Markov-Chain Monte Carlo
ML Maximum Likelihood
PIT Probability Integral Transform
REML Restricted Maximum Likelihood

Declarations

Ethics approval and consent to participate
Not applicable.

Consent for publication
Not applicable.

Availability of data and materials
The datasets generated and/or analysed during the current study are included in the incAnalysis github package, https://github.com/mknoll/incAnalysis.

Competing interests
CS is now full-time employee of Boehringer Ingelheim Pharma GmbH & Co. KG, Ingelheim, Germany. The company had no role in design, analysis or interpretation of the presented work.

Funding
Nationales Centrum für Tumorerkrankungen Heidelberg (NCT PRO–2015.21), Deutsche Forschungsgemeinschaft (DFG UNITE SFB–1389), Deutsches Krebsforschungszentrum (iMed). The funders had no role in study design, data collection and analysis, decision to publish, or preparation of the manuscript.

Authors’ contributions
CS designed the study, MK designed and created the R package. MK and CD wrote the manuscript with input from all authors. All authors provided critical feedback and helped shape the research, analysis and manuscript.

Acknowledgements

MK and JF are members of the MD/PhD program at Heidelberg University and are funded by Heidelberg Medical Faculty.

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Figures
Figure 1

Overview of the analyzed cancer registry data, study design, model selection and evaluation metrics.
population data

age / age group
year
20 80
1980 2014

incidence data

age / age group
year
20 80
1980 2014

grid factor

$\text{width}_{\text{ageGroup}} / \text{width}_{\text{year}}$
[SEER: 1; NC, SAAR: 5]

prediction period

[2, 5, 10, 15, 20]

fitting period

[15]

predictLast

[1, 0]

initialization

incAnalysis object

analysis

ForwProject

runFwProj()

GLM

runGLM()

GAM

runGAM()

INLA

runINLA()

BAPC

runBAPC()

repeat: add multiple analyses to object

method: confidence interval / credibility band [wilson, jeffreys, ...]

family: e.g. poisson, nbinomial/nb

formula: e.g. $Y \sim \text{offset(log(N))} + \text{PERIOD}$

e.g. $Y \sim \text{offset(log(N))} + \text{PERIOD} + \text{bs(AGE)}$

models/parameters

evaluate()

draw prediction plots

calculate metrics

pitHist() (INLA)
Figure 2

The R incAnalysis package.
Figure 3

Coverages of future projections after 2, 5, 10, 15 and 20yrs based on models with a 15yr observation period. Dashed line: 95% coverage. int: intercept only model, lin+interact: linear age, period and interaction effects, age,bs: univariate smoother (B-spline) for age, splineTensor: tensor product smoother (age, period), M-spline basis. GLMs, GAMs: neg-binomial distribution.
Figure 4

Bias of future projections after 2, 5, 10, 15 and 20yrs based on models with a 15yr observation period. Negative values indicate overestimation of cancer incidence. Bias values smaller than -200 were set to -200. Dashed line: no bias (0%). int: intercept only model, lin+interact: linear age, period and interaction effects, age,bs: univariate smoother (B-spline) for age, splineTensor): tensor product smoother (age, period), M-spline basis. GLMs, GAMs: neg-binomial distribution.
Figure 5

Precision of future projections after 2, 5, 10, 15 and 20yrs based on models with a 15yr observation period. Transformed averaged posterior standard deviations are shown. int: intercept only model, lin+interac: linear age, period and interaction effects, age,bs: univariate smoother (B-spline) for age, splineTensor: tensor product smoother (age, period), M-spline basis. GLMs, GAMs: neg-binomial distribution.