

# Contents

<b>Preface</b> .....	vii
<b>1 An introduction to survival and event history analysis</b> .....	1
1.1 Survival analysis: basic concepts and examples .....	2
1.1.1 What makes survival special: censoring and truncation .....	3
1.1.2 Survival function and hazard rate .....	5
1.1.3 Regression and frailty models .....	7
1.1.4 The past .....	9
1.1.5 Some illustrative examples .....	9
1.2 Event history analysis: models and examples .....	16
1.2.1 Recurrent event data .....	17
1.2.2 Multistate models .....	18
1.3 Data that do not involve time .....	24
1.4 Counting processes .....	25
1.4.1 What is a counting process? .....	25
1.4.2 Survival times and counting processes .....	28
1.4.3 Event histories and counting processes .....	32
1.5 Modeling event history data .....	33
1.5.1 The multiplicative intensity model .....	34
1.5.2 Regression models .....	34
1.5.3 Frailty models and first passage time models .....	35
1.5.4 Independent or dependent data? .....	36
1.6 Exercises .....	37
<b>2 Stochastic processes in event history analysis</b> .....	41
2.1 Stochastic processes in discrete time .....	43
2.1.1 Martingales in discrete time .....	43
2.1.2 Variation processes .....	44
2.1.3 Stopping times and transformations .....	45
2.1.4 The Doob decomposition .....	47
2.2 Processes in continuous time .....	48

2.2.1	Martingales in continuous time . . . . .	48
2.2.2	Stochastic integrals . . . . .	50
2.2.3	The Doob-Meyer decomposition . . . . .	52
2.2.4	The Poisson process . . . . .	52
2.2.5	Counting processes . . . . .	53
2.2.6	Stochastic integrals for counting process martingales . . . . .	55
2.2.7	The innovation theorem . . . . .	56
2.2.8	Independent censoring . . . . .	57
2.3	Processes with continuous sample paths . . . . .	61
2.3.1	The Wiener process and Gaussian martingales . . . . .	61
2.3.2	Asymptotic theory for martingales: intuitive discussion . . . .	62
2.3.3	Asymptotic theory for martingales: mathematical formulation . . . . .	63
2.4	Exercises . . . . .	66
<b>3</b>	<b>Nonparametric analysis of survival and event history data . . . . .</b>	<b>69</b>
3.1	The Nelson-Aalen estimator . . . . .	70
3.1.1	The survival data situation . . . . .	71
3.1.2	The multiplicative intensity model . . . . .	76
3.1.3	Handling of ties . . . . .	83
3.1.4	Smoothing the Nelson-Aalen estimator . . . . .	85
3.1.5	The estimator and its small sample properties . . . . .	87
3.1.6	Large sample properties . . . . .	89
3.2	The Kaplan-Meier estimator . . . . .	90
3.2.1	The estimator and confidence intervals . . . . .	90
3.2.2	Handling tied survival times . . . . .	94
3.2.3	Median and mean survival times . . . . .	95
3.2.4	Product-integral representation . . . . .	97
3.2.5	Excess mortality and relative survival . . . . .	99
3.2.6	Martingale representation and statistical properties . . . . .	103
3.3	Nonparametric tests . . . . .	104
3.3.1	The two-sample case . . . . .	105
3.3.2	Extension to more than two samples . . . . .	109
3.3.3	Stratified tests . . . . .	110
3.3.4	Handling of tied observations . . . . .	111
3.3.5	Asymptotics . . . . .	112
3.4	The empirical transition matrix . . . . .	114
3.4.1	Competing risks and cumulative incidence functions . . . . .	114
3.4.2	An illness-death model . . . . .	117
3.4.3	The general case . . . . .	120
3.4.4	Martingale representation and large sample properties . . . . .	123
3.4.5	Estimation of (co)variances . . . . .	124
3.5	Exercises . . . . .	126

<b>4</b>	<b>Regression models</b>	131
4.1	Relative risk regression	133
4.1.1	Partial likelihood and inference for regression coefficients	134
4.1.2	Estimation of cumulative hazards and survival probabilities	141
4.1.3	Martingale residual processes and model check	142
4.1.4	Stratified models	148
4.1.5	Large sample properties of $\hat{\beta}$	149
4.1.6	Large sample properties of estimators of cumulative hazards and survival functions	152
4.2	Additive regression models	154
4.2.1	Estimation in the additive hazard model	157
4.2.2	Interpreting changes over time	163
4.2.3	Martingale tests and a generalized log-rank test	164
4.2.4	Martingale residual processes and model check	167
4.2.5	Combining the Cox and the additive models	171
4.2.6	Adjusted monotone survival curves for comparing groups	172
4.2.7	Adjusted Kaplan-Meier curves under dependent censoring	175
4.2.8	Excess mortality models and the relative survival function	179
4.2.9	Estimation of Markov transition probabilities	181
4.3	Nested case-control studies	190
4.3.1	A general framework for nested-case control sampling	192
4.3.2	Two important nested case-control designs	194
4.3.3	Counting process formulation of nested case-control sampling	195
4.3.4	Relative risk regression for nested case-control data	196
4.3.5	Additive regression for nested case-control data: results	200
4.3.6	Additive regression for nested case-control data: theory	202
4.4	Exercises	203
<b>5</b>	<b>Parametric counting process models</b>	207
5.1	Likelihood inference	208
5.1.1	Parametric models for survival times	208
5.1.2	Likelihood for censored survival times	209
5.1.3	Likelihood for counting process models	210
5.1.4	The maximum likelihood estimator and related tests	213
5.1.5	Some applications	214
5.2	Parametric regression models	223
5.2.1	Poisson regression	223
5.3	Proof of large sample properties	226
5.4	Exercises	228
<b>6</b>	<b>Unobserved heterogeneity: The odd effects of frailty</b>	231
6.1	What is randomness in survival models?	233
6.2	The proportional frailty model	234
6.2.1	Basic properties	234

6.2.2	The Gamma frailty distribution . . . . .	235
6.2.3	The PVF family of frailty distributions . . . . .	238
6.2.4	Lévy-type frailty distributions . . . . .	242
6.3	Hazard and frailty of survivors . . . . .	243
6.3.1	Results for the PVF distribution . . . . .	243
6.3.2	Cure models . . . . .	244
6.3.3	Asymptotic distribution of survivors . . . . .	245
6.4	Parametric models derived from frailty distributions . . . . .	246
6.4.1	A model based on Gamma frailty: the Burr distribution . . . . .	246
6.4.2	A model based on PVF frailty . . . . .	247
6.4.3	The Weibull distribution derived from stable frailty . . . . .	248
6.4.4	Frailty and estimation . . . . .	249
6.5	The effect of frailty on hazard ratio . . . . .	250
6.5.1	Decreasing relative risk and crossover . . . . .	250
6.5.2	The effect of discontinuing treatment . . . . .	253
6.5.3	Practical implications of artifacts . . . . .	255
6.5.4	Frailty models yielding proportional hazards . . . . .	257
6.6	Competing risks and false protectivity . . . . .	260
6.7	A frailty model for the speed of a process . . . . .	262
6.8	Frailty and association between individuals . . . . .	264
6.9	Case study: A frailty model for testicular cancer . . . . .	265
6.10	Exercises . . . . .	268
<b>7</b>	<b>Multivariate frailty models . . . . .</b>	<b>271</b>
7.1	Censoring in the multivariate case . . . . .	272
7.1.1	Censoring for recurrent event data . . . . .	273
7.1.2	Censoring for clustered survival data . . . . .	274
7.2	Shared frailty models . . . . .	275
7.2.1	Joint distribution . . . . .	276
7.2.2	Likelihood . . . . .	276
7.2.3	Empirical Bayes estimate of individual frailty . . . . .	278
7.2.4	Gamma distributed frailty . . . . .	279
7.2.5	Other frailty distributions suitable for the shared frailty model . . . . .	284
7.3	Frailty and counting processes . . . . .	286
7.4	Hierarchical multivariate frailty models . . . . .	288
7.4.1	A multivariate model based on Lévy-type distributions . . . . .	289
7.4.2	A multivariate stable model . . . . .	290
7.4.3	The PVF distribution with $m = 1$ . . . . .	290
7.4.4	A trivariate model . . . . .	290
7.4.5	A simple genetic model . . . . .	291
7.5	Case study: A hierarchical frailty model for testicular cancer . . . . .	293
7.6	Random effects models for transformed times . . . . .	296
7.6.1	Likelihood function . . . . .	296
7.6.2	General case . . . . .	298

7.6.3	Comparing frailty and random effects models . . . . .	299
7.7	Exercises . . . . .	299
<b>8</b>	<b>Marginal and dynamic models for recurrent events and clustered survival data . . . . .</b>	<b>301</b>
8.1	Intensity models and rate models . . . . .	302
8.1.1	Dynamic covariates . . . . .	304
8.1.2	Connecting intensity and rate models in the additive case . . .	305
8.2	Nonparametric statistical analysis . . . . .	308
8.2.1	A marginal Nelson-Aalen estimator for clustered survival data . . . . .	308
8.2.2	A dynamic Nelson-Aalen estimator for recurrent event data .	309
8.3	Regression analysis of recurrent events and clustered survival data .	311
8.3.1	Relative risk models . . . . .	313
8.3.2	Additive models . . . . .	315
8.4	Dynamic path analysis of recurrent event data . . . . .	324
8.4.1	General considerations . . . . .	325
8.5	Contrasting dynamic and frailty models . . . . .	331
8.6	Dynamic models – theoretical considerations . . . . .	333
8.6.1	A dynamic view of the frailty model for Poisson processes .	333
8.6.2	General view on the connection between dynamic and frailty models . . . . .	334
8.6.3	Are dynamic models well defined? . . . . .	336
8.7	Case study: Protection from natural infections with enterotoxigenic <i>Escherichia coli</i> . . . . .	340
8.8	Exercises . . . . .	346
<b>9</b>	<b>Causality . . . . .</b>	<b>347</b>
9.1	Statistics and causality . . . . .	347
9.1.1	Schools of statistical causality . . . . .	349
9.1.2	Some philosophical aspects . . . . .	351
9.1.3	Traditional approaches to causality in epidemiology . . . . .	353
9.1.4	The great theory still missing? . . . . .	353
9.2	Graphical models for event history analysis . . . . .	354
9.2.1	Time-dependent covariates . . . . .	356
9.3	Local characteristics - dynamic model . . . . .	361
9.3.1	Dynamic path analysis – a general view . . . . .	363
9.3.2	Direct and indirect effects – a general concept . . . . .	365
9.4	Granger-Schweder causality and local dependence . . . . .	367
9.4.1	Local dependence . . . . .	367
9.4.2	A general definition of Granger-Schweder causality . . . . .	370
9.4.3	Statistical analysis of local dependence . . . . .	371
9.5	Counterfactual causality . . . . .	373
9.5.1	Standard survival analysis and counterfactuals . . . . .	376
9.5.2	Censored and missing data . . . . .	377

9.5.3	Dynamic treatment regimes . . . . .	378
9.5.4	Marginal versus joint modeling . . . . .	380
9.6	Marginal modeling . . . . .	380
9.6.1	Marginal structural models . . . . .	380
9.6.2	G-computation: A Markov modeling approach . . . . .	382
9.7	Joint modeling . . . . .	383
9.7.1	Joint modeling as an alternative to marginal structural models . . . . .	384
9.7.2	Modeling dynamic systems . . . . .	385
9.8	Exercises . . . . .	385
<b>10</b>	<b>First passage time models: Understanding the shape of the hazard rate . . . . .</b>	<b>387</b>
10.1	First hitting time; phase type distributions . . . . .	389
10.1.1	Finite birth-death process with absorbing state . . . . .	389
10.1.2	First hitting time as the time to event . . . . .	390
10.1.3	The risk distribution of survivors . . . . .	392
10.1.4	Reversibility and progressive models . . . . .	393
10.2	Quasi-stationary distributions . . . . .	395
10.2.1	Infinite birth-death process (infinite random walk) . . . . .	397
10.2.2	Interpretation . . . . .	398
10.3	Wiener process models . . . . .	399
10.3.1	The inverse Gaussian hitting time distribution . . . . .	400
10.3.2	Comparison of hazard rates . . . . .	402
10.3.3	The distribution of survivors . . . . .	404
10.3.4	Quasi-stationary distributions for the Wiener process with absorption . . . . .	405
10.3.5	Wiener process with a random initial value . . . . .	407
10.3.6	Wiener process with lower absorbing and upper reflecting barriers . . . . .	408
10.3.7	Wiener process with randomized drift . . . . .	408
10.3.8	Analyzing the effect of covariates for the randomized Wiener process . . . . .	410
10.4	Diffusion process models . . . . .	416
10.4.1	The Kolmogorov equations and a formula for the hazard rate . . . . .	418
10.4.2	An equation for the quasi-stationary distribution . . . . .	419
10.4.3	The Ornstein-Uhlenbeck process . . . . .	421
10.5	Exercises . . . . .	424
<b>11</b>	<b>Diffusion and Lévy process models for dynamic frailty . . . . .</b>	<b>425</b>
11.1	Population versus individual survival . . . . .	426
11.2	Diffusion models for the hazard . . . . .	428
11.2.1	A simple Wiener process model . . . . .	428

11.2.2	The hazard rate as the square of an Ornstein-Uhlenbeck process	430
11.2.3	More general diffusion processes	431
11.3	Models based on Lévy processes	432
11.4	Lévy processes and subordinators	433
11.4.1	Laplace exponent	433
11.4.2	Compound Poisson processes and the PVF process	434
11.4.3	Other examples of subordinators	435
11.4.4	Lévy measure	436
11.5	A Lévy process model for the hazard	438
11.5.1	Population survival	440
11.5.2	The distribution of $h$ conditional on no event	440
11.5.3	Standard frailty models	441
11.5.4	Moving average	441
11.5.5	Accelerated failure times	443
11.6	Results for the PVF processes	444
11.6.1	Distribution of survivors for the PVF processes	445
11.6.2	Moving average and the PVF process	446
11.7	Parameterization and estimation	448
11.8	Limit results and quasi-stationary distributions	450
11.8.1	Limits for the PVF process	452
11.9	Exercises	453
<b>A</b>	<b>Markov processes and the product-integral</b>	<b>457</b>
A.1	Hazard, survival, and the product-integral	458
A.2	Markov chains, transition intensities, and the Kolmogorov equations	461
A.2.1	Discrete time-homogeneous Markov chains	463
A.2.2	Continuous time-homogeneous Markov chains	465
A.2.3	The Kolmogorov equations for homogeneous Markov chains	467
A.2.4	Inhomogeneous Markov chains and the product-integral	468
A.2.5	Common multistate models	471
A.3	Stationary and quasi-stationary distributions	475
A.3.1	The stationary distribution of a discrete Markov chain	475
A.3.2	The quasi-stationary distribution of a Markov chain with an absorbing state	477
A.4	Diffusion processes and stochastic differential equations	479
A.4.1	The Wiener process	480
A.4.2	Stochastic differential equations	482
A.4.3	The Ornstein-Uhlenbeck process	484
A.4.4	The infinitesimal generator and the Kolmogorov equations for a diffusion process	486
A.4.5	The Feynman-Kac formula	488
A.5	Lévy processes and subordinators	490

A.5.1	The Lévy process .....	491
A.5.2	The Laplace exponent .....	493
<b>B</b>	<b>Vector-valued counting processes, martingales and stochastic integrals</b> .....	495
B.1	Counting processes, intensity processes and martingales .....	495
B.2	Stochastic integrals .....	496
B.3	Martingale central limit theorem .....	497
<b>References</b>	.....	499
<b>Author index</b>	.....	521
<b>Index</b>	.....	529



Survival and Event History Analysis

A Process Point of View

Aalen, O.; Borgan, O.; Gjessing, H.

2008, XVIII, 540 p., Hardcover

ISBN: 978-0-387-20287-7