Bayesian Estimators for Conditional Hazard Functions

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SUMMARY. This article introduces a new Bayesian approach to the analysis of right-censored survival data. The hazard rate of interest is modeled as a product of conditionally independent stochastic processes corresponding to (1) a baseline hazard function and (2) a regression function representing the temporal influence of the covariates. These processes jump at times that form a time-homogeneous Poisson process and have a pairwise dependency structure for adjacent values. The two processes are assumed to be conditionally independent given their jump times. Features of the posterior distribution, such as the mean covariate effects and survival probabilities (conditional on the covariate), are evaluated using the Metropolis–Hastings–Green algorithm. We illustrate our methodology by an application to nasopharynx cancer survival data.

KEY WORDS: Life history data; Metropolis–Hastings–Green algorithm; Right censoring; Time-dependent covariate effects.

1. Introduction
A central problem in survival analysis is to infer the temporal evolution of covariate effects and baseline hazards from life history data. The proportional hazards model of Cox (1972) is the most popular approach to this problem. This model, however, is not flexible enough for some applications. For instance, in cancer mortality studies, some covariate effects may diminish with time, and in many practical situations, a priori information is available that is difficult to include in a Cox model analysis. In such cases, a Bayesian approach to modeling the conditional hazard function appears to be preferable, especially when limited data make nonparametric frequentist approaches impractical.

In this article, we develop a nonparametric Bayesian approach to the analysis of right-censored survival data. The approach will be illustrated using data on 181 nasopharynx cancer patients. One of the five covariates in this example is a measure of the extent of radiotherapy treatment. Our analysis indicates that the treatment has a significant effect on survival, and this effect is essentially constant over the period of follow-up. The effects of several other covariates, however, are found to vary significantly over time.

Our approach is based on a class of prior models for conditional hazard functions of the form

$$ h(t | z) = h_0(t) \exp(\beta(t)'z), $$

where $z$ is a $p$-vector of covariates. The baseline hazard function $h_0(t)$ and covariate effect $\beta(t)$ will be specified as step functions with jump times that form a time-homogeneous Poisson process. Conditional on these jump times, the levels of $\log(h_0(t))$ and $\beta(t)$ are modeled as independent Gaussian Markov random fields. Temporal variation of these processes will be controlled using a pairwise dependency structure for adjacent values.

We briefly mention some related frequentist approaches. A simple extension of the Cox model has been considered by Anderson and Senthilselvan (1982), who proposed piecewise constant $\beta(t)$ with a single jump. They analyzed a data set of cancer recurrence times and showed that the two-step model fits the data much better than the Cox model. The authors cautioned, however, that, in the presence of binary covariates and heavy censoring, allowing more than just a single jump in $\beta(t)$ can result in unstable estimates. Gore, Pocock, and Kerr (1984, Section 4.4) and Carter, Wampler, and Stablein (1983) modeled the changes in the covariate effects by assuming that $\log(\beta(t))$ is piecewise linear. A more general approach was developed by Zucker and Karr (1990) and Murphy and Sen (1991). They considered a model of the form (1.1) in which $\beta(t)$ is an arbitrary function of time. No assumptions were placed on the covariate effect $\beta(t)$ and the baseline hazard function $h_0(t)$ apart from smoothness conditions. Zucker and Karr used a penalized partial likelihood approach, resulting in spline estimators, and Murphy and Sen used histogram sieve estimators. Lin and Ying (1994, 1995) and McKeague and Sasieni (1994) have developed additive risk variations of the
Cox model. For an extensive review of nonparametric frequentist approaches to inference from survival data, see Andersen et al. (1992).

A review of Bayesian methods for survival data can be found in Sinha and Dey (1997). Most existing methods do not adjust for covariate effects, and the cumulative hazard function is specified using a process with independent increments. In practical situations, however, correlated or smooth hazard function priors are more suitable. Gamerman (1991) considered the model (1.1) with the baseline hazard as a step function of the form

\[ h_0(t) = \sum_{i=1}^{k} I(\tau_i < t \leq \tau_{i+1})h_i, \quad (1.2) \]

where \( \tau_1 < \tau_2 < \cdots < \tau_{k+1} \) is a fixed grid of jump times. The log-baseline hazard levels \( \lambda_i = \log(h_i) \) form a first-order autoregressive process, \( \lambda_{i+1} \mid \lambda_i \sim N(\lambda_i, \sigma^2) \), and a similar structure is used for the covariate effect \( \beta(t) \). West (1992) considered a special case of this type of prior for modeling time-varying hazards and covariate effects. West used a random walk structure for \( (h_i, \beta_i) \) and suggested a method of Bayesian model selection. Several authors have provided heuristic motivation for the choice of the fixed grid of jump times \( \{\tau_1, \ldots, \tau_{k+1}\} \). Kalbfleisch and Prentice (1973) recommended that these jump times be selected independently of the data. In an example using cancer mortality data, West (1992) suggested shorter intervals over the first few years of follow-up and longer intervals in subsequent years, the rationale being that there were more failure times available in the early stages.

A more complete Bayesian approach is obtained by putting a prior distribution on the jump times, achieving a dense support for the prior. In the absence of covariates, Arjas and Gaibar (1994) modeled \( h_0(t) \) as a step function of the form (1.2) with \( k = \infty \), where the jump times \( \tau_2 < \tau_3 < \cdots \) form a time-homogeneous Poisson process and the levels of the hazard rate \( \{h_i, i \geq 1\} \) form a first-order autoregressive process. Estimation of the predictive hazard and survival functions was carried out using a modification of the Gibbs sampler algorithm to allow jump times to be added or deleted during updating. Arjas and Heikkinen (1997) introduced a related Markov random field model for the (prior) intensity of a nonhomogeneous Poisson process, but they did not study it in the survival analysis context and adjustment for covariate effects was not considered.

In this article, the baseline hazard function and the covariate effects are modeled as independence stochastic processes, with sample paths taking the form of step functions. The levels of these step functions form a Markov random field, specified by its local characteristics (componentwise conditional distributions). A pairwise dependency structure for adjacent values of the log-baseline hazard function and the covariate effects is developed. The models proposed by Arjas and Gaibar (1994) and Gamerman (1991) essentially arise as special cases. Increasing, decreasing, or bathtub shape assumptions on the trend of the hazard rate levels can be easily implemented in our approach. Features of the posterior distribution will be calculated using the Metropolis–Hastings–Green (MHG) algorithm (Metropolis et al., 1953; Hastings, 1970; Green, 1995).

The article is organized as follows. Section 2 describes the model for simple right-censored survival times with covariates. The Metropolis–Hastings–Green algorithm used for sampling from the posterior distribution of the parameter of interest is described in the Appendix. The analysis of the nasopharynx cancer survival data is presented in Section 3. Section 4 contains concluding remarks.

2. The Model

Let \( T_1, \ldots, T_n \) be nonnegative independent random variables with associated p-dimensional covariate vectors \( z_j, j = 1, \ldots, n \). Assume that the data may be subject to right censoring, i.e., we observe \((X_1, \delta_1, z_1), \ldots, (X_n, \delta_n, z_n)\), where \( X_j = \min(T_j, U_j) \), \( U_j \) is the censoring time for the \( j \)th individual and \( \delta_j = I(T_j \leq U_j) \). Our Bayesian approach consists of putting a prior distribution on the unknown baseline hazard function and \( p \) covariate effects.

The structure of the conditional hazard function is given by

\[ h(t \mid z) = \sum_{i=1}^{\infty} I(\tau_i < t \leq \tau_{i+1})h_i \exp(\beta_i(z)), \quad (2.1) \]

where \( \tau_1 < \tau_2 < \tau_3 < \cdots \) is an increasing sequence of jump times, \( h_i \) is a baseline hazard level, and \( \{\beta_i, i \geq 1\} = \{\beta_{i, 1}, \ldots, \beta_{i, p}\}'i \geq 1 \) is a p-dimensional process describing the effect of the covariate \( z \). Let \( \tau_{\text{max}} = \max_{1 \leq j \leq n} X_j \) and denote \( \lambda_i = \log(h_i) \). We assume

1. the jump times \( \tau_2, \tau_3, \ldots \) form a time-homogeneous Poisson process with rate \( \alpha \);
2. given that there are \( m - 1 \) jumps in the interval \([0, \tau_{\text{max}}]\), \( (\lambda_1, \lambda_2, \ldots, \lambda_m) \) is a Gaussian Markov random field, with a nearest neighbor structure, specified by its local characteristics, \( \lambda_k \mid \{\lambda_i, i \neq k\} \sim N(\mu_k, \sigma^2_k) \).

It can be shown that the conditional mean \( \nu_k = E(\lambda_k \mid \{\lambda_i, i \neq k\}) \) is given by

\[ \nu_k = \mu_k + s_k(\lambda_{k-1} - \mu_{k-1}) + r_k(\lambda_{k+1} - \mu_{k+1}) \]

where the hyperparameters \( \mu_k = E(\lambda_k) \) represent the trend in the levels of the log-baseline hazard function and \( s_k, r_k \) are the influences of the left and right neighbors of \( \lambda_k \), respectively. The models proposed by Arjas and Gaibar (1994) and Gamerman (1991) essentially arise as special cases: use a constant trend and let \( r_k \to 0 \) and \( s_k \to 1 \). The joint distribution of \( \lambda_1, \ldots, \lambda_m \) (given \( m \) fixed) is completely determined by its local characteristics provided they satisfy the following consistency conditions: \( s_k, r_k \) are nonnegative, with \( s_k + r_k < 1 \), and \( r_k\sigma^2_{k+1} = s_k\sigma^2_k \) (cf., Besag and Koopberg, 1995). Now we specify \( s_k, r_k, \) and \( \sigma^2_k \), the aim being to force the corresponding baseline hazard function to be relatively smooth. Of the two neighbors of \( \lambda_k \), the one corresponding to the longer interval should have the greatest influence on its mean, \( \nu_k \). We propose using

\[ r_k = \frac{(\Delta_k + \Delta_{k+1}) \epsilon}{\Delta_{k-1} + 2\Delta_k + \Delta_{k+1}}, \]

\[ s_k = \frac{(\Delta_{k-1} + \Delta_k) \epsilon}{\Delta_{k-1} + 2\Delta_k + \Delta_{k+1}}, \]

\[ \sigma^2_k = \frac{2\sigma^2}{\Delta_{k-1} + 2\Delta_k + \Delta_{k+1}}, \]
where $\Delta_k = \tau_{k+1} - \tau_k$ is the gap between the $k$th and $(k + 1)$st jump times, $2 \leq k \leq m - 1$, $\sigma^2 > 0$, and $0 \leq c < 1$.

The influence parameters $r_1, s_1, \tau_m, s_m$ at the boundaries are defined as above but identifying the endpoints $\lambda_1$ and $\lambda_m$ as neighbors. It is readily checked that the above consistency conditions are satisfied in this case. Other choices of $r_k, s_k, \sigma^2_k$ are also possible.

Arjas and Heikkinen (1997) used the Voronoi tessellation of $\{\tau_i\}$ to specify the jump times in their model for the intensity of a nonhomogeneous Poisson process. This is technically appealing because of the one-to-one correspondence it induces between $\tau_1, \ldots, \tau_m$ and the log-intensity levels $\lambda_1, \ldots, \lambda_m$. However, we prefer using $\{\tau_i\}$ as the jump times to facilitate comparison with the survival analysis models of Arjas and Gaebbara (1994) and Gamerman (1991).

Given $m$, the joint distribution of $(\lambda_1, \lambda_2, \ldots, \lambda_m)$ is Gaussian with mean vector $\mu_m$ and covariance matrix $(I - C)^{-1}M$, where $\mu_m = (\mu_1, \ldots, \mu_m)$, $C = (c_{ij})_{1 \leq i, j \leq m}$, $c_{ii+1} = r_i$, $c_{i-1,i} = s_i$, $M = \text{diag}(\sigma^2_1, \sigma^2_2, \ldots, \sigma^2_m)$, and $I$ is the identity matrix.

The hyperparameter $\alpha$ controls the rate of jump times, $(\mu_k)$ is the trend in the log-baseline hazard function, $c$ controls the nearest neighbor interaction, and $\sigma^2$ represents the precision of the prior information. Choosing a value of $c$ close to one amounts to vague prior knowledge of the trend parameters $\mu_k$. For example, if $\mu_k = \mu$ for all $k$, then $r_k = \mu(1 - c) + \sigma_k \lambda_{k+1}$ and the influence of $\mu$ on $\nu_i$ vanishes as $c \to 1$. For simplicity of presentation, we restrict attention to the case $\mu_k = \mu$, which indicates a constant prior level in the mean of the log-baseline hazard function.

To complete the prior specification of $h(t \mid z)$, we assume that, conditional on the first $m - 1$ jump times $\tau_2, \ldots, \tau_m$ in the interval $(0, \tau_{\text{max}})$ and independently of $h_1, \ldots, h_m, p$ covariate effects $(\beta_{1k}, \beta_{2k}, \ldots, \beta_{pk})$, $k = 1, 2, \ldots, p$, are independent and, for each $k$, $(\beta_{1k}, \beta_{2k}, \ldots, \beta_{pk})$ is a Gaussian Markov random field, specified by its local characteristics. The same expressions for the $r_k, s_k$ and conditional variances $\sigma^2_k$ used to model the baseline hazard levels are adopted for each covariate effect. The resulting trend, nearest neighbor interaction, and precision of the prior information hyperparameters are denoted by $(\mu_k, c_k, \sigma^2_k)$, respectively. For $k = 1, \ldots, p$ and $i = 1, \ldots, m$, let

$$W_{ik} = \sum_{j: \tau_i < X_j \leq \tau_{i+1}, \delta_j = 1} z_{jk},$$

with $\tau_{m+1} = \tau_{\text{max}}$ and $W_i = (W_{i1}, W_{i2}, \ldots, W_{ip})$. We assume noninformative censoring and $W_i = (W_{i1}, W_{i2}, \ldots, W_{ip})$. We assume noninformative censoring, which implies (cf., Andersen et al., 1992, p. 150) that the likelihood is proportional to

$$\prod_{j=1}^n \{h(X_j \mid z_j)\delta_j \exp \left\{ - \int_{0}^{X_j} h(s \mid z_j) ds \right\} = \exp \left\{ \sum_{i=1}^m \{N_i \lambda_i + \beta_i W_i \right\} + \int_{0}^{\tau_{\text{max}}} \left\{ \sum_{j=1}^n I(X_j \geq s) h(s \mid z_j) ds \right\}.$$

Denote by $C_k$ the matrix of spatial dependency parameters for the Markov random field $(\beta_{mk})$, $\mu_m = \{\mu_1, \mu_2, \ldots, \mu_m\}$ its mean value, $M_k = \text{diag}(\sigma^2_{1k}, \sigma^2_{2k}, \ldots, \sigma^2_{mk})$, $B_k = (I - C_k)^{-1}M_k$ the covariance matrix of $(\beta_{mk})$, $k = 1, \ldots, p$, and let $\beta_m = (\beta_{m1}, \beta_{m2}, \ldots, \beta_{mp})$. The posterior density of the $m(p + 2)$-dimensional parameter $(\tau_m, \lambda_m, \beta_m)$ is proportional the product of the prior and likelihood,

$$\alpha^m (2\pi)^{-m(p+2)/2} |A|^{1/2} \times \exp \left\{ - \frac{1}{2} (\lambda_m - \mu)^T A (\lambda_m - \mu) \right\} \times \prod_{k=1}^p |B_k|^{1/2} \exp \left\{ - \frac{1}{2} (\beta_{mk} - \mu_{mk})^T B_k (\beta_{mk} - \mu_{mk}) \right\} \times \exp \left\{ \sum_{i=1}^m (N_i \lambda_i + \beta_i W_i) \right\} - \int_{0}^{\tau_{\text{max}}} \left\{ \sum_{j=1}^n I(X_j \geq s) h(s \mid z_j) \right\} ds,$$

where $A = M^{-1} (I - C)$. We have devised a Metropolis--Hastings--Green sampler to extract features of the posterior distribution, such as the mean covariate effects and survival probabilities (conditional on the covariates) (see the Appendix).

3. Case Study

The class of priors we proposed in Section 2 is used here to analyze a data set of nasopharynx cancer patients presented in West (1987). In Section 3.1, we describe the data set and review some previous analyses. The hyperparameters controlling the class of priors are given in Section 3.2. In Section 3.3, we compare our estimates with West’s. In Section 3.4, we compare the predictive hazard and survival function estimates.

3.1 Data and Previous Models

West (1987) studied data on 181 nasopharynx cancer patients whose cancer careers, culminating in either death (127 cases) or censoring (54 cases), are recorded to the nearest month, ranging from 1 to 177 months. A variety of covariates is available for each subject, none of which are viewed as subject to change during the career of the patient. As mentioned in West (1992), alternative analyses of the data and some further exploratory investigations serve to indicate the importance of a subset of the covariates in explaining the observed variation in survival times. The analyses we present here are based on five covariates: (1) sex of the patient (0 for male, 1 for female); (2) age of the patient at time $t = 0$, the start of monitoring of the cancer career of that patient (standardized to have zero mean and unit standard deviation across all patients in the study); (3) dose, an average measure of the extent of the cancer (in terms of an estimated number of cancerous cells), taking value 1, 2, 3, or 4; (4) tumor, a measurement of the extent of the cancer (in terms of an estimate of the number of cancerous cells), taking value 1, 2, 3, or 4; (5) tumor, a measure similar to tumor, taken from a different X-ray section, again taking values 1, 2, 3, or 4. These tumor variables are measures of tumor growth at the start of monitoring and hence are proxies for tumor lifetime. Higher
levels of each are expected to be consistent with increased hazards.

West (1992) analyzed the data with the above set of covariates using a random walk structure for the log-baseline hazard function and the covariate effects ($h_i, \beta_i$) and obtained the Bayes estimates shown on the left of Figures 1-3. We propose an analysis of this data set based on model (2.1), in which the log-baseline hazard and the five covariate effects are allowed to vary over time.

3.2 Prior Specification

The analysis reported in West (1992) required the discretization of the time axis into intervals, with endpoints at every eighth observed death; this gives 16 intervals, with endpoints 3, 5, 7, 9, 10, 12, 13, 16, 19, 21, 25, 29, 35, 45, 60, and $\infty$, the final interval including just 7 observed death times and 26 censored times. The prior mean number of jump times of the time homogeneous Poisson process is taken as 10.

To allow comparison with the initial priors chosen by West (1992), the trend parameters of the log-baseline hazard function, sex effect, age effect, dose effect, tumor1 effect, and tumor2 effect are taken to be $-3, 0, 0.5, -0.5, 0.5,$ and $0.5$, respectively. The precision of the prior information for the log-baseline hazard function is taken as $\sigma = 1.5$ and $\sigma_i = 0.15, i = 1, \ldots, 5,$ for the five covariate effects. Finally, the nearest neighbor interaction hyperparameters for the log-baseline hazard function and the five covariate effects are all taken as 0.98.

3.3 Comparison of Bayes Estimates

The solid lines on the left sides of Figures 1-3 represent the estimated posterior mean log-baseline hazard function and the posterior mean effects of the five covariates obtained by West (1992). The dotted lines represent one posterior standard deviation above and below the posterior mean. The plots on the right-hand side represent the proposed estimates.

Log-baseline hazard. The posterior mean log-baseline hazard function at the top right of Figure 1 appears to be stable for $t \leq 60$ months and is slightly below the one obtained by West (1992) (top left of Figure 1). However, a sharp decrease in our estimate of the log-baseline hazard function occurs at about 80 months and differs remarkably from the stable trajectory obtained by West. This may not be surprising since the number of observed deaths in the interval (60, 177] is only seven, compared with 120 below 60 months. Note also the departure of the posterior mean from the constant prior trend parameter $At = -3$, indicating that the data is swamping the prior information about the mean. Thus, the sharp decrease at 80 months reflects a genuine feature of the data that is not discernible using West’s approach. The posterior standard deviation curves we obtained are close to the ones obtained by West for $t < 60$ months but become much wider afterward. This is due to the nature of our prior process for the jump times, which tries to detect any temporal variation using a random number of jump times, whereas West is estimating a single parameter for $t > 60$ months.

Sex effect. The posterior mean sex effect at the bottom right of Figure 1 has a similar pattern as the one obtained by West (1992) for $t \leq 70$ months (bottom left of Figure 1). After 70 months, the sex effect we obtained increases to a maximum value of approximately $-1.75$, at around 100 months, then decreases later on. This may not be surprising since there are two observed deaths for females at times 96...
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and 98 months and none afterward. In any case, the posterior mean sex effects obtained by West and us are negative, indicating consistently lower hazard for female patients relative to males.

Age effect. The posterior mean age effect at the top right of Figure 2 has a bath-tub shape for $t \leq 60$ months, similar to the one obtained by West (1992) (top left of Figure 2). But then the age effect we obtained decreases to a minimum value at around 100 months, then increases. Again, this is due to the two observed deaths at times 96 and 98 months. Both of

Figure 2. Posterior mean estimates of the age and dose effects.

Figure 3. Posterior mean estimates of tumor1 and tumor2 effects.
these two patients have ages below average, with 0.853 and 1.759 SD below the mean. The last observed death time is 163 months, with age 0.829 SD above average, causing, perhaps, the age effect to increase. In any case, the posterior mean age effects are positive, indicating increased hazards for older patients.

Dosel effect. The posterior mean dosel effect shown at the bottom right of Figure 2 appears stable, favoring values around -0.2 across time. The proposed estimate of the dosel effect is slightly below the one obtained by West (1992) (bottom left of Figure 2), overestimating the strength of treatment effect in reducing hazards. Again, in any case, the dosel effect is negative, indicating the beneficial nature of the treatment.

Tumor1 effect. The posterior mean tumor1 effect shown at the top right of Figure 3 is higher than the one obtained by West (1992) (top left of Figure 3) for $t \leq 60$ months but with a similar trajectory. This implies higher hazard rates relative to West’s estimate. After 60 months, a significant increase in this effect is observed, as opposed to a decay to almost zero for West’s model. West noted that this decay could be anticipated in qualitative form by examining those patients with observed death times exceeding 6 years; there are very few such patients and the death rates are apparently unrelated to the tumor1 variable. Our estimated tumor1 effect increases to a maximum value at around 100 months. Again, we examined the two observed death times at 96 and 98 months. The levels of the tumor1 variable for these two patients are high, 3 and 4 (recall that the possible values of tumor1 are 1, 2, 3, and 4). This, perhaps, explains the increased nature of this effect. The slight decrease of this effect after 100 months could be due to the last observed death times at 135 and 163 months. The tumor1 levels for both patients are 2.0.

Tumor2 effect. The posterior mean tumor2 effect at the bottom right of Figure 3 shows a similar pattern with the one obtained by West (1992) (bottom left of Figure 3) for $t \leq 60$ months, with much higher values between 40 and 60 months. But then a similar pattern with tumor1 effect is observed after 60 months, which again could be explained by the two observed death times at 96 and 98 months. The levels of tumor2 for these two patients are both 3.0. The last observed death times at 135 and 163 months have tumor2 levels of 3.0 and 1.0, respectively. The similar pattern of the posterior mean effects of tumor1 and tumor2 suggests that a correlated prior process for the two effects is more realistic. This will be investigated in future work.

3.4 Predictive Hazard and Survival Curves
Consider a hypothetical male patient of average age with tumor2 level of 0 and treated with the average level of dosel; thus, the corresponding values of the covariates sex, age, and dosel are all zero. The right-hand side of Figure 4 shows our proposed predictive hazard estimates for such a patient across the levels of tumor1 variable, i.e., 0, 1, 2, 3, 4; lower hazards correspond to lower levels of tumor1. The corresponding estimates of West (1992) are shown on the left side of Figure 4. Our proposed estimates have a shape similar to West’s estimates but with much lower values between 70 and 155 months or so. Below 60 months, both estimates are quite close, and this is reflected by the estimated survival curves shown on Figure 5.

4. Concluding Remarks
We have proposed a nonparametric Bayesian approach to inference from right-censored survival data. Our approach allows the inclusion of prior information on trends in the baseline hazard function and the covariate effects. The class of prior distributions is more flexible than those of earlier approaches; it extends the model proposed by Arjas and Gasbarra (1994) by including covariate effects and is more general than the approach considered by Gamerman (1991) in the sense that (1) the choice of the jump times is not based on heuristic considerations and (2) Bayesian estimates are not step functions so that no ad hoc smoothing procedure is required. Although we did not do so, it would be easy to extend our approach to provide automatic specification of the degree of smoothing by placing a prior on the hyperparameters and...
having them estimated simultaneously along with the baseline hazard and covariate effects.

Another advantage of our approach is the computational method used to extract features of the posterior distribution. The Metropolis–Hastings–Green algorithm we developed can be extended to handle time-dependent covariates, whereas it is not clear how that could be done for the dynamic version of the Gibbs sampler used by Arjas and Gasbarra. In our case, only minor changes in the acceptance probabilities of the Metropolis–Hastings–Green algorithm are needed.

We have illustrated our methodology by giving an analysis of a nasopharynx cancer survival data set. The proposed class of prior processes defining our model was flexible enough to allow the detection of subtle features in the log-baseline hazard function and covariate effects; in particular, we found a sharp decrease in the log-baseline hazard function at a certain time point, which cannot be seen using previous approaches.

In future work, it would be worthwhile to extend our approach to allow nonlinear covariate effects. For example, a one-dimensional covariate \( z \) could be replaced by a step function \( \gamma(z) \) having levels specified by a Gaussian Markov random field.

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**RéSUMÉ**

Cet article introduit une approche bayésienne nouvelle pour l’analyse de données de survie avec censure à droite. Le taux de risque d’intérêt est modélisé par un produit de processus stochastiques conditionnellement indépendants correspondant à (1) une fonction de risque de base (2) une fonction de régression qui représente l’influence temporelle des covariables. Ces processus ont des sauts à des instants qui constituent un processus de Poisson homogène dans le temps, et possèdent une structure de dépendance entre paires de valeurs adjacentes. Les deux processus sont supposés conditionnellement indépendants étant donnés les instants des sauts. Les caractéristiques de la distribution a posteriori, telles que les effets moyens des covariables et les probabilités de survie (conditionnelles aux covariables), sont évaluées au moyen d’un algorithme de Metropolis-Hastings-Green. Nous illustrons notre méthodologie par une application portant sur des données de survie dans le cancer du rhino-pharynx.

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**APPENDIX**

Metropolis–Hastings–Green Algorithm

To simplify the description of the algorithm, we assume that \( p = 2 \) and a constant trend in the covariate effects. The
extension to more than two covariates is straightforward. The procedure for calculating features of the posterior distribution of \((r_m, \lambda_m, \beta_{m1}, \beta_{m2})\) (note that here \(m\) is random) consists of running a reversible Markov chain on the state space \(S = \cup_{i \geq 1} S_i\), where \(S_i = D_i \times \mathbb{R}^p\) and \(D_i = \{x_1, x_2, \ldots, x_i\} : 0 = x_1 < x_2 < \cdots < x_i < \tau_{\text{max}}\), using the Metropolis–Hastings–Green algorithm. Suppose that the current state of the chain is \((r_m, \lambda_m, \beta_{m1}, \beta_{m2}) \in S_m\) and denote by \((r'_m, \lambda'_m, \beta'_{m1}, \beta'_{m2}) \in S_{m'}\) the next state of the chain. When \(m' = m\), the update can be done using the classical Metropolis–Hastings algorithm; otherwise, some adjustments in the transition kernels are needed when transitions are made between subspaces of different dimension. Green (1995) generalized the classical Metropolis–Hastings algorithm by preserving reversibility of the Markov chain when moving between subspaces of different dimension. To simplify the description of the algorithm, let \(x = (r_m, \lambda_m, \beta_{m1}, \beta_{m2})\) and denote by \(\pi\) the posterior distribution of the parameter. We will consider five transition kernels \(P_i(x, A), i = 1, \ldots, 5\), with corresponding state-dependent mixing probabilities \(p_i(x)\) satisfying \(\sum_{i=1}^{5} p_i(x) = 1\). Denote \(Q_i(x, A) = p_i(x) P_i(x, A)\). We also need five symmetric measures \(\xi_i(dx, dx')\) such that \(\xi_i(dx, dx')\) for each \(i\). Finally, let

\[
 f_i(x, x') = \frac{\pi(dx)Q_i(x, dx')}{\xi_i(dx, dx')}. 
\]

The Metropolis–Hastings–Green algorithm updates the current state \(x\) of the Markov chain as follows:

1. Select a proposal kernel \(P_i\) with probability \(p_i(x)\);
2. Generate \(x'\) from \(P_i(x, \cdot)\);
3. Accept \(x'\) with probability \(\min\{1, f_i(x', x)/f_i(x, x')\}\); otherwise, stay at \(x\).

It can be shown that the resulting MHG transition kernel is reversible with respect to \(\pi\) (see Green, 1995). In the context of our problem, transition from \((r_m, \lambda_m, \beta_{m1}, \beta_{m2})\) to a new point \((r'_m, \lambda'_m, \beta'_{m1}, \beta'_{m2})\) is accomplished by randomly selecting one of five types of moves (H, H1, H2, B, D). H, H1, and H2 correspond to a change of height of a randomly selected level of the baseline hazard function, the first covariate effect, and the second covariate effect, respectively. Moves B and D correspond to birth and death of some jump time. Denote by \(p^{m}_{H}, p^{m}_{H1}, p^{m}_{H2}, p^{m}_{B}, p^{m}_{D}\) the probabilities of selecting the five different types of moves H, H1, H2, B, D when the current state of the Markov chain is \((r_m, \lambda_m)\). Note that \(N(\tau_{\text{max}}) = \#\{i : \tau_i < \tau_{\text{max}}\}\) has a Poisson distribution with parameter \(\sigma_{\text{max}}\). The choice of the state-dependent mixing probabilities will be similar to the ones chosen by Green (1995). We take

\[
 p^m_{H} = \gamma \min \left\{ 1, \frac{P(N(\tau_{\text{max}}) = m + 1)}{P(N(\tau_{\text{max}}) = m)} \right\},
\]

\[
 p^m_{H1} = \gamma \min \left\{ 1, \frac{P(N(\tau_{\text{max}}) = m - 1)}{P(N(\tau_{\text{max}}) = m)} \right\},
\]

with \(p^m_{H} + p^m_{H1} = \eta\), where \(\eta\) is a sampler parameter and \(\gamma\) is completely determined by \(\eta\). Finally, we set \(p^m_{B} = 0\) and take \(p^m_{H2} = p^m_{H1} = p^m_{D}\). When selecting a move of type H, H1, or H2, the acceptance probability is the same as in the classical Metropolis–Hastings algorithm,

\[
 \min\{1, (\text{likelihood ratio}) \times (\text{prior ratio}) \times (\text{proposal ratio})\},
\]

whereas if moves of type B or D are selected, the current state \((r_m, \lambda_m, \beta_{m1}, \beta_{m2})\) is mapped onto \((r'_m, \lambda'_m, \beta'_{m1}, \beta'_{m2})\) by a one-to-one transformation \(\tau\). The acceptance probability then takes the form

\[
 \min\{1, (\text{likelihood ratio}) \times (\text{prior ratio}) \times (\text{proposal ratio}) \times (J(\tau))\},
\]

where \(J(\tau)\) is the Jacobian of the transformation \(\tau\). A detailed description of the various transitions and expressions for the acceptance probabilities is given below.

Let

\[
 S(\tau_1, \tau_2, \tau_3, \tau_4) = \sum_{j: \tau_1 < \tau_j < \tau_2} (X_j - \tau_1) \exp(\tau_3 z_{j1} + \tau_4 z_{j2}) + (\tau_2 - \tau_1) \sum_{j: \tau_j > \tau_2} \exp(\tau_3 z_{j1} + \tau_4 z_{j2}).
\]

**Move of type H.** An index \(k\) is uniformly selected from \(\{1, 2, \ldots, m\}\) and \(V\) is generated uniformly in the interval \((-\delta, \delta)\), where \(\delta\) is a sampler parameter. The proposed new level for the log-baseline hazard rate is \(\lambda'_k = \lambda_k + V\). The proposed new point is \((r'_m, \lambda'_m, \beta'_{m1}, \beta'_{m2})\) with \(r'_m = r_m, \lambda'_m = \lambda_m, \beta'_{m1} = \beta_{m1}, \beta'_{m2} = \beta_{m2}\), and \(\lambda'_i = \lambda_i\) for \(i \neq k\). The likelihood ratio is

\[
 \exp\left\{ N_k(\lambda'_k - \lambda_k) + (e^{z_{k1}} - e^{\lambda'_k}) S(\tau_k, r_{k+1}, \beta_{k1}, \beta_{k2}) \right\}.
\]

The prior ratio is

\[
 \exp\left\{-\Phi_H(A, \mu, \lambda_m, \lambda'_m)/2\right\},
\]

where

\[
 \Phi_H(A, \mu, \lambda_m, \lambda'_m) = a_{k1} (\lambda'_k - \lambda_k)(\lambda_k + \lambda'_k - 2\mu) + a_{k1+1} (\lambda_k - 1 - \mu)(\lambda'_k - \lambda_k) + a_{k1+k} (\lambda_k + 1 - \mu)(\lambda'_k - \lambda_k) - \Phi_H(A, \mu, \lambda_m, \lambda_m').
\]

The proposal ratio is one by symmetry of the proposal density.

**Move of type H1.** An index \(k\) is uniformly selected from \(\{1, 2, \ldots, m\}\) and \(V\) is generated uniformly in the interval \((-\delta_1, \delta_1)\), where \(\delta_1\) is a sampler parameter. The proposed new level for the first covariate effect is \(\beta'_{k1} = \beta_{k1} + V\). The proposed new point is \((r'_m, \lambda'_m, \beta'_{m1}, \beta'_{m2})\) with \(r'_m = r_m, \lambda'_m = \lambda_m, \beta'_{m1} = \beta_{m1}, \beta'_{m2} = \beta_{m2}\), and \(\beta'_{k1} = \beta_{k1}\) for \(i \neq k\). The likelihood ratio is

\[
 \exp\left\{ W_{k1}(\beta'_k - \beta_{k1}) - e^{\lambda'_k} S(\tau_k, \tau_{k+1}, \beta_{k1}, \beta_{k2}) - S(\tau_k, \tau_{k+1}, \beta_{k1}, \beta_{k2}) \right\}.
\]

The prior ratio is

\[
 \exp\{-\Phi_H(B_1, \mu_1, \beta_{m1}, \beta_{m2})/2\},
\]

The proposal ratio is one by symmetry of the proposal density. Similar expressions hold for moves of type H2.