Statistical Inference

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Survival Analysis Example

1. Censoring and the Survival Function

We wish to explore models for survival times T_i, some of which are observed (say, $T_i = t_i$) and some of which are right-censored (say, $T_j > t_j$). To begin with we will take the times T_i to be *i.i.d.* from some continuous parametric probability distribution with density function $f(t \mid \theta)$, $\theta \in \Theta$, and will explore inference about θ upon observing times $\{t_i : 1 \le i \le n\}$ and failure indicators $\{\delta_i : 1 \le i \le n\}$— so $\delta_i = 1$ if we observe $T_i = t_i$, while $\delta_i = 0$ if we observe $T_i > t_i$.

1.1. Hazard and Survival

The probability of surviving at least t is $S_\theta(t) \equiv \Pr[T > t \mid \theta] = [1 - F(t \mid \theta)] = \int_t^\infty f(s)\,ds$, so the *conditional* probability of failing within time ϵ, given survival to time t, is

$$\Pr[T \le t + \epsilon \mid T > t, \theta] = \frac{S_\theta(t) - S_\theta(t+\epsilon)}{S_\theta(t)} \approx \frac{\epsilon f(t \mid \theta)}{S_\theta(t)} = \epsilon h_\theta(t),$$

where the *instantaneous hazard* is defined to be

$$h_\theta(t) \equiv f(t \mid \theta)/S_\theta(t) = -\frac{d}{dt} \log S_\theta(t),$$

derivative of the *cumulative hazard* $H(t) = \int_0^t h(s)\,ds = -\log S_\theta(t)$, and

$$S_\theta(t) = e^{-H_\theta(t)} = e^{-\int_0^t h_\theta(s)\,ds}.$$

The function $h_\theta(t)$, interpreted as the instantaneous conditional failure rate, may be used to suggest parametric models for survival. For example, the **exponential** failure model has constant hazard $h_\theta(t) \equiv \theta$; the **Weibull** failure model has $h_\theta(t) \equiv \alpha\beta t^{\alpha-1}$ for $\theta = (\alpha, \beta) \in \mathbb{R}^2_+$, *etc.*

1.2. Likelihood

The likelihood function for observed failures ($\delta_i = 1$) at times t_i is easily seen to be

$$\prod_{i:\delta_i=1} f(t_i \mid \theta) = \prod_{i:\delta_i=1} h_\theta(t_i) S_\theta(t_i)$$

while that for censored failures ($\delta_i = 0$) is

$$\prod_{i:\delta_i=0} S_\theta(t_i);$$

altogether this gives likelihood and log-likelihood

$$L(\theta) = \prod_{i\le n} h_\theta(t_i)^{\delta_i} S_\theta(t_i) \qquad \ell(\theta) = \sum_{i\le n} \delta_i \log h_\theta(t_i) - H_\theta(t_i) \tag{1}$$

in general, or

$$\begin{array}{rclrcl} L(\theta) &=& \prod_{i\le n} \theta^{\delta_i} e^{-\theta t_i} & L(\theta) &=& \prod_{i\le n} [\alpha\beta {t_i}^{\alpha-1}]^{\delta_i} e^{-\beta {t_i}^\alpha} \\ \ell(\theta) &=& (\Sigma\delta_i)\log\theta - \theta\Sigma t_i & \ell(\theta) &=& (\Sigma\delta_i)\log\alpha\beta + (\alpha-1)\Sigma\delta_i \log t_i - \beta\Sigma {t_i}^\alpha \end{array}$$

in the special cases of exponential and Weibull failure distributions, respectively, with maximum likelihood estimates

$$\hat\theta = \frac{\sum \delta_i}{\sum t_i} \qquad \hat\beta = \frac{\sum \delta_i}{\sum {t_i}^\alpha}.$$

($\hat\alpha$ isn't hard to find, but it's unavailable in closed form).

1.3. Estimation

In general (i.e. not assuming any parametric model) the maximum likelihood estimate for the conditional probability of survival to time $t+\epsilon$, given survival to t, is given simply by the sample fraction who do not die in that time interval,

$$\frac{\hat{S}(t+\epsilon)}{\hat{S}(t)} \approx \frac{N_R(t) - \text{deaths in } (t, t+\epsilon]}{N_R(t)}$$

where $N_R(t)$ is the "number at risk" at time t, the number in the sample whose failure or censoring time exceeds t.

Evidently $\hat{S}(t)$ is constant on intervals with no recorded death, and drops at observed death-times t_j by a fraction $N_D(t_j)/N_R(t_j)$, where $N_D(t)$ is the number of deaths at time t_j (which may exceed one in the event of ties), leading to the Kaplan-Meyer nonparametric MLE for the survival function,

$$\hat{S}(t) = \prod_{t_j \le t} \frac{N_R(t_j) - N_D(t_j)}{N_R(t_j)}$$

and a corresponding estimate for the cumulative hazard of

$$\hat{H}(t) = \sum_{t_j \le t} -\log\Big(1 - N_D(t_j)/N_R(t_j)\Big).$$

It is often instructive to plot either or both of these, possibly stratified by the values of covariate x_i which might be associated with survival, to look for patterns (*e.g.*, systematic departures from the exponential model where $H(t) = \lambda t$ and $S(t) = \exp(-\lambda t)$), or to compare two or more survival or hazard curves for subpopulations (treated *vs.* control, for example).

2. Stanford Heart Transplant Data

In 1967–74 the Stanford University Medical Center conducted an early clinical trial of the effectiveness of human heart transplants. Subjects were recruited throughout the trial period; each waited for a suitable donor heart to become available. The number of days each subject survived was recorded and reported, along with a few covariates.

2.1. Exploring the Data

One version of the Stanford Heart Transplant dataset appears as dataset `T07.1` in Andrews and Herzberg (1985), and is available on-line from StatLib or from our course webpage; other and somewhat different versions of the data are given in Kalbfleisch and Prentice (1980)[Appendix I, pp. 230–232] and in Crowley and Hu (1977). The first and last few lines of the T07 version are:

```
 7   1     1    1   15 1 54 1.11
 7   1     2    2    3 1 40 1.66
 7   1     3    3   46 1 42 0.61
 7   1     4    4  623 1 51 1.32
 7   1     5    5  126 1 48 0.36
...
 7   1   180  180   89 0 27 -9999
 7   1   181  181   60 0 13 -9999
 7   1   182  182   56 0 27 -9999
 7   1   183  183    2 0 39 -9999
 7   1   184  184    1 0 27 -9999
```

The record for each of the 184 subjects consists of a single line. The first two columns of each line are `7 1`, signifying that this is example 7.1 in Andrews and Herzberg; the next two columns are the line number and subject number, both sequential integers `1:184`; the next two columns are the subject's known survival time following surgery (in days) along with an indicator of the subject's status at that time (one for death and zero for censored observations— in this example, censoring arises for subjects still alive at the publication date of the data). The last two columns offer some covariates: the subject's age (in years) at transplant, and a measure of donor/subject tissue-type-mismatch (with "−9999" signifying a missing value).

One way to read these data into `R` would be:

```
dmat <- matrix(scan("T07.1"),byrow=T,ncol=8);
sht <- data.frame(days=dmat[,5], dead=dmat[,6], age=dmat[,7], tmm=dmat[,8]);
sht$tmm[sht$tmm == -9999] <- NA;
```

The Kaplan-Meyer MLE for the survival curve $\hat{S}(t)$ and cumulative hazard $\hat{H}(t) = -\log \hat{S}(t)$ can be plotted and compared to an exponential distribution with the commands

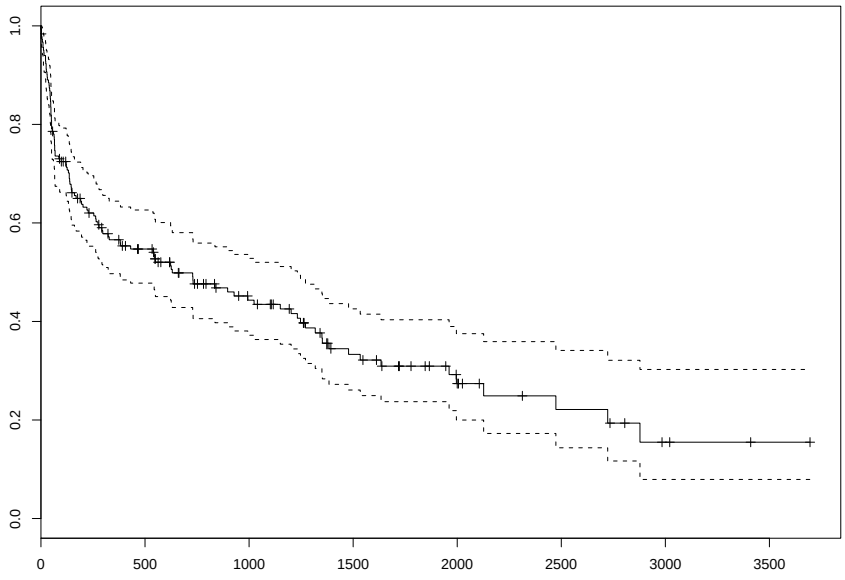
```
library("survival");
km  <- survfit(Surv(days,dead), sht);
summary(km);
> summary(km)
Call: survfit(formula = Surv(sht.dat$days, sht.dat$dead))

 time n.risk n.event survival std.err lower 95% CI upper 95% CI
```

```
    0    184       1    0.995 0.00542        0.9840        1.000
    1    183       2    0.984 0.00934        0.9656        1.000
    3    179       1    0.978 0.01078        0.9573        1.000
    5    178       1    0.973 0.01204        0.9494        0.997
    7    177       1    0.967 0.01317        0.9417        0.993
...
 2723      8       1    0.194 0.04999        0.1168        0.321
 2878      5       1    0.155 0.05291        0.0793        0.303
>
```

Evidently "km" gives, at each time `t` (in days) at which a death or censoring is recorded, the numbers `n.risk` at risk and `n.event` of deaths, along with estimated probabilities $\hat{S}(t)$ of survival through t days along with a 95% confidence interval for $\hat{S}(t)$. The simple plot command

```
plot(km);
```

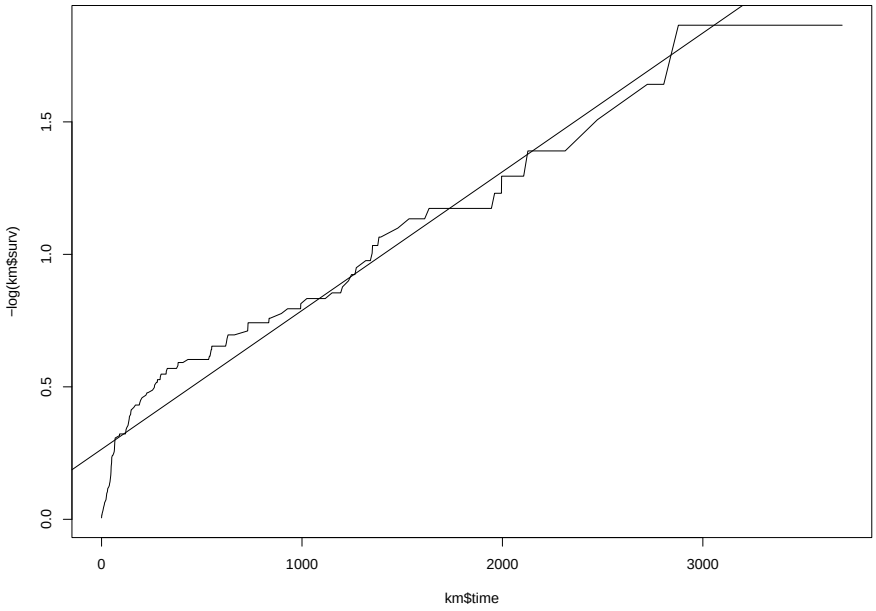
generates the figure:



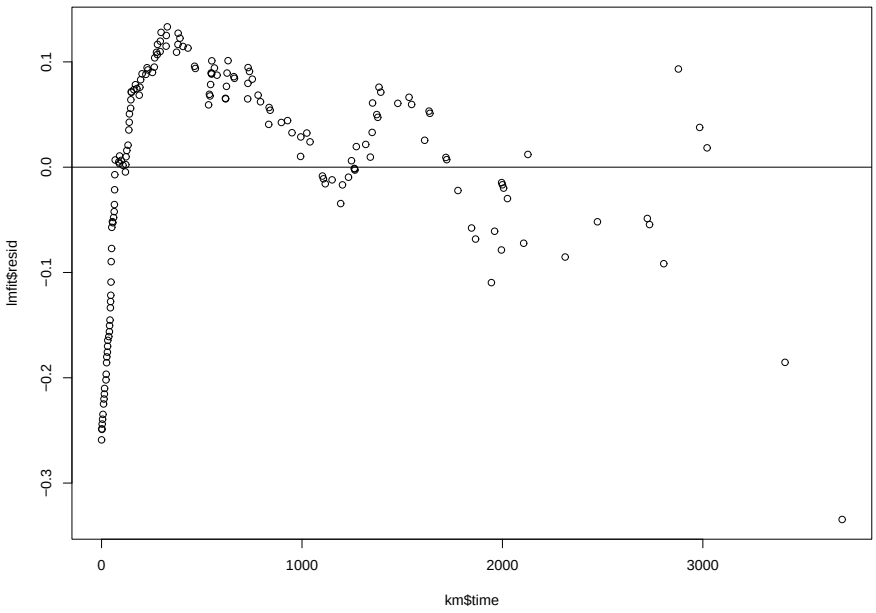
To explore it a bit, let's plot on a log scale; if survival follows an exponential distribution then the survival curve should be linear:

```
plot(km$time, -log(km$surv), type="l"); # Cumulative hazard
lmfit <- lm(-log(km$surv) ~ km$time);   # Linear???
abline(lmfit);
```

giving the plot:



with residuals (from `plot(km$time, lmfit$resid); abline(h=0);`)



Apprently there is a somewhat higher hazard rate during the first 100 days or so, then a lower one after the first 200 days or so; to explore this possibility, we build change-point model:

```
  lmfit100 <- lm(lmfit$resid ~ km$time, subset=(km$time<100));
  abline(lmfit100);
  haz100 <- lmfit$coef[2] + lmfit100$coef[2];  # Early Hazard

  lmfit200 <- lm(lmfit$resid ~ km$time, subset=(km$time>200));
  abline(lmfit200);
  haz200 <- lmfit$coef[2] + lmfit200$coef[2];  # Late  Hazard

  print(paste("Early hazard: ", haz100, ", Late hazard: ", haz200));
[1] Early hazard:  0.00374155602303938 , Late hazard: 0.000449907041955893
  print(paste("Early E[T]: ", 1/haz100, ", Late E[T]: ", 1/haz200));
[1] Early E[T]:  267.268482375327 , Late E[T]:  2222.68136913944
  print(paste("Early log haz: ", log(haz100), ", Late log haz: ", log(haz200)));
[1] Early log haz:  -5.58825370513905 , Late log haz:  -7.70646956997049
```

Evidently the log hazard *after* the first six months is about -7.7, suggesting an expected lifetime of about six years, while that *during* the first three months is about -5.6 (or about 2.1 higher), suggesting only an 80% chance of three-month survival.

2.2. Modeling the Data

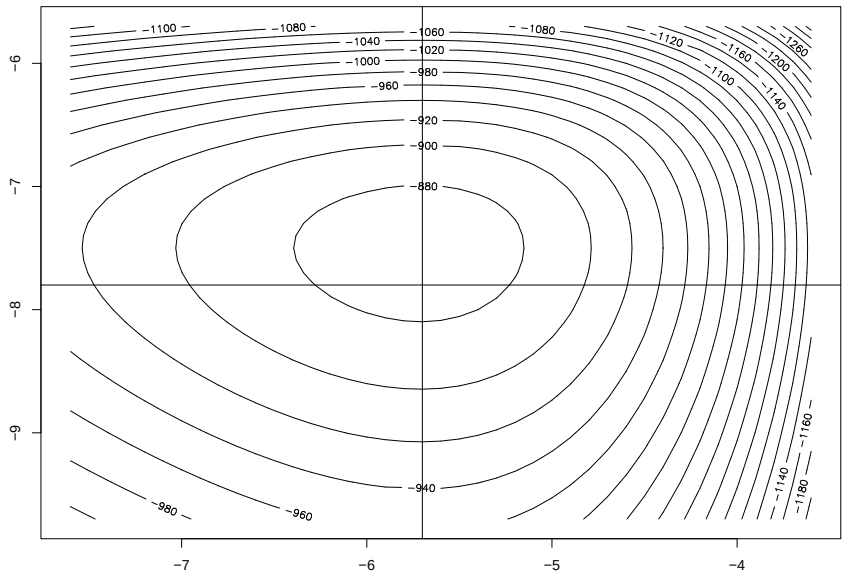
This suggests a survival model with one constant hazard $h(t \mid \theta) = \alpha$ for $t < \tau$, and with a different (presumably lower) hazard $h(t \mid \theta) = \beta$ for $t > \tau$, for some change-point τ and hazard rates $\alpha > \beta > 0$. From Equation (1),

$$\begin{array}{rcll} L(\theta) & = & \prod_{t_i \le \tau} \alpha^{\delta_i} e^{-\alpha t_i} & \times \prod_{t_i > \tau} \beta^{\delta_i} e^{-\alpha\tau - \beta(t_i - \tau)} \\ \ell(\theta) & = & \sum_{t_i \le \tau} [\delta_i \log \alpha - \alpha t_i] & + \sum_{t_i > \tau} [\delta_i \log \beta - \alpha\tau - \beta(t_i - \tau)] \\ & = & \texttt{dlo}\ \log\alpha - \texttt{tlo}\ \alpha + \texttt{dhi}\ \log\beta - \texttt{thi}\ \beta - \texttt{nhi}\ \tau(\alpha - \beta) & \end{array}$$

where, for fixed $\tau > 0$, the log likelihood depends only on the five sufficient statistics $\texttt{dlo} \equiv \sum_{t_i \le \tau} \delta$, $\texttt{dhi} \equiv \sum_{t_i > \tau} \delta$, $\texttt{tlo} \equiv \sum_{t_i \le \tau} t_i$, $\texttt{thi} \equiv \sum_{t_i > \tau} t_i$, and $\texttt{nhi} \equiv \sum_{t_i > \tau} 1$. The log likelihood (as a function of $\theta \equiv (\log\alpha, \log\beta)$) is easily programmed in `R` (or C or MatLab or...); here is code to locate the MLE and generate a contour plot for θ near the point suggested by our earlier exploration, $\theta \approx (-5.6, -7.7)$:

```
tau <- 100;
dlo <- sum(sht$dead[sht$days <= tau]);
dhi <- sum(sht$dead[sht$days >  tau]);
tlo <- sum(sht$days[sht$days <= tau]);
thi <- sum(sht$days[sht$days >  tau]);
nhi <- sum(sht$days >  tau);
llh <- function(theta) {
    alpha <- exp(log.alpha <- theta[1]);
    beta  <- exp(log.beta  <- theta[2]);
    return (dlo*log.alpha - tlo*alpha +
           dhi*log.beta  - thi*beta  - nhi * tau * (alpha-beta));
}
setz <- function(na=41, nb=na, a=-5.6+c(-2,2), b=-7.7+c(-2,2)) {
   la <- seq(a[1],a[2],,na);
   lb <- seq(b[1],b[2],,nb);
   z <- za <- zb <- matrix(0,nrow=na, ncol=nb);
   for(i in 1:na) {
```

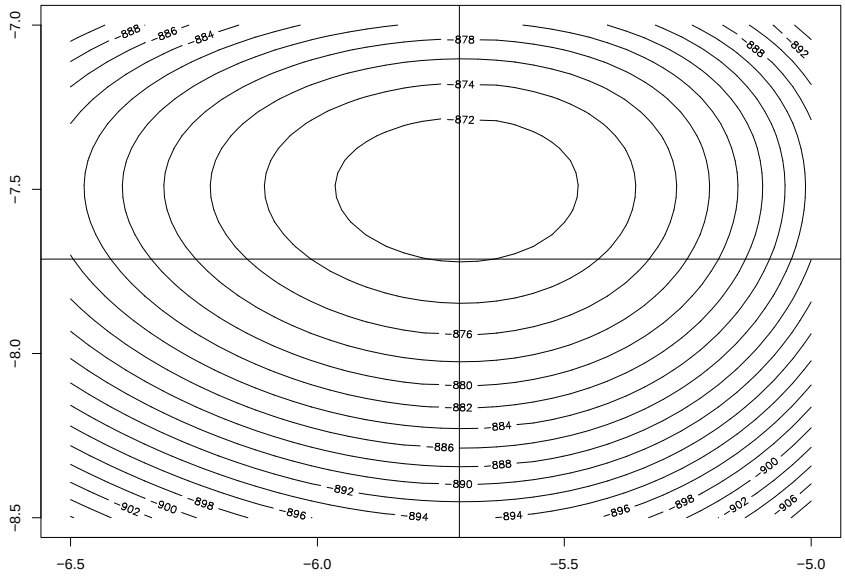
```
      for(j in 1:nb) {
         z[i,j]  <- llh(c(la[i],lb[j]));
         za[i,j] <- la[i]; zb[i,j] <- lb[i];
      }
    }
    top <- (z==max(z));
    mle <- c(mean(za[top]),mean(zb[top]));
    return(list(la=la, lb=lb, z=z, mle=mle));
  }
  out <- setz();
  contour(out$la,out$lb,out$z,nlevels=20,labex=0);
  print(paste("MLE: log(a,b)=(",out$mle[1],",",out$mle[2],")"));
[1] MLE: log(a,b)=( -5.7 , -7.8 )
  abline(v=out$mle[1],h=out$mle[2]);
```



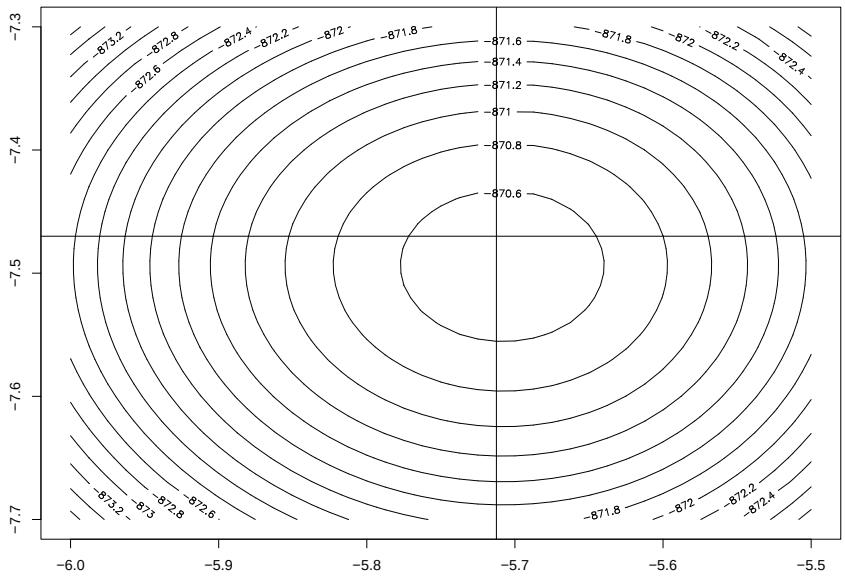
Evidently the maximum is near $(-5.7, -7.8)$, and the range $[-6.5, -5] \times [-8.5, -7]$ bears closer examination;

```
  out <- setz(41,41,c(-6.5,-5.0),c(-8.5,-7.0));
  contour(out$la,out$lb,out$z,nlevels=20,labex=0);
```

```
  print(paste("MLE: log(a,b)=(",out$mle[1],",",out$mle[2],")"));
[1] MLE: log(a,b)=( -5.7125 , -7.7125 )
  abline(v=out$mle[1],h=out$mle[2]);
```




```
  out <- setz(41,41,c(-6,-5.5),c(-7.7,-7.3));
  contour(out$la,out$lb,out$z,nlevels=20);
  print(paste("MLE: log(a,b)=(",out$mle[1],",",out$mle[2],")"));
[1] MLE: log(a,b)=( -5.7125 , -7.47 )
  abline(v=out$mle[1],h=out$mle[2]);
```



At this resolution the log likelihood appears nearly-normal (*i.e.*, has regularly-spaced elliptical contours near the MLE), with mean approximately $\hat{\theta} \approx (-5.7, -7.5)$ and covariance approximately $\begin{pmatrix} 0.021 & 0 \\ 0 & 0.014 \end{pmatrix}$ (crudely estimated from contours, solving for σ^2 the equations $(x - \bar{x})^2/2\sigma^2 = \epsilon$ from observed values of $\bar{x}$ and of x at the extremes of the contour where $\epsilon = 1$). These can form the starting point for a Frequentist credible analysis (based on asymptotic normality, using χ^2 distributions with two degrees of freedom) or for Bayesian analysis using any of a number of integration methods.

3. Bayesian Analysis

Bayesian estimation of the parameter vector θ or of derived quantities such as the one, five, and ten year survival probabilities $S(365.25 \mid \theta)$, $S(1826.25 \mid \theta)$, and $S(3652.5 \mid \theta)$, all require integration over Θ of the form

$$\begin{aligned} E[g(\theta)] &= I[g]/I[1] \qquad \text{where} \\ I[g] &= \int_\Theta g(\theta) e^{\ell(\theta)} \pi(\theta) d\theta \end{aligned}$$

where $g(\theta)$ takes the values θ, $S(t \mid \theta)$, *etc.* These integrals can seldom be evaluated in closed form; here are a few approaches that have been employed in the literature:

1. **Quadrature**: The one-dimensional Riemann integral of a continuous function $f(x)$ over a finite interval (a, b) may be approximated by a weighted sum

$$\int_a^b f(x)\,dx \approx \sum_{i=0}^{n} w_i\, f(x_i)$$

with $x_i \equiv a + (i/n)(b-a)$ and $w_0, w_n = 1/2n$ and $w_i = 1/n$, $0 < i < n$ (the so-called "Trapezoidal Rule") or, better, with even $n = 2m$, "Simpson's Rule" weights $w_0, w_n = 1/3n$, $w_{2j} = 2/3n$, and $w_{2j-1} = 4/3n$ for $0 < j < n/2$ which will give exactly the right answer for linear or quadratic functions $f(x)$ and will have approximation errors that decrease at rate n^{-4} as $n \to \infty$, while the trapezoidal rule's errors fall off only at rate n^{-2} (for smooth integrands, the errors are $n^{-2}(b-a)[f'(b) - f'(a)]/12 + o(n^{-2})$ for the Trapezoid rule and, for Simpson's rule, $n^{-4}(b-a)[f'''(b) - f'''(a)]/180 + o(n^{-4})$). This approach is practical only in low-dimensional problems, since an array of n points in each dimension requires $N = n^q$ function evaluations if $\Theta \subset \mathbb{R}^q$ or, equivalently, gives only $N^{1/q}$ lattice values in each dimension for N function evaluations, leading to errors of order $N^{-2/q}$ for Trapezoid and $N^{-4/q}$ for Simpson's rules, making them superior to Monte Carlo methods (whose error falls off like $N^{-1/2}$) only for $q \leq 3$ and $q \leq 7$ dimensions, respectively. Even in these ranges the methods can be inefficient; consider the problem of evaluating the posterior mean of a binomial parameter $\theta \in \Theta = (0, 1)$, with Jeffreys prior and with 80 successes in 100 tries: in the expression

$$I[g]/I[1] = \frac{\sum_{i=0}^{n} w_i (i/n)^{80.5} (1 - i/n)^{19.5}}{\sum_{i=0}^{n} w_i (i/n)^{79.5} (1 - i/n)^{19.5}},$$

with evenly-spaced $\theta_i = i/n$ and either Trapezoid or Simpson weights w_i, a large fraction of the terms will be negligable because the posterior density is concentrated in a small portion of Θ.

2. **Monte Carlo Importance Sampling (MCIS)**: For any probability distribution with density function $p(\theta) > 0$ throughout Θ (or at least throughout the support of the posterior distribution), if the posterior distribution is proper (i.e. if $\int_\Theta e^{\ell(\theta)}\pi(\theta) < \infty$) and if $g(\theta)$ is integrable

under the posterior then the Law of Large Numbers ensures that

$$\begin{aligned} I[g] &= \int_\Theta g(\theta) e^{\ell(\theta)} \pi(\theta)\, d\theta \\ &= \int_\Theta g(\theta) \left[\frac{e^{\ell(\theta)} \pi(\theta)}{p(\theta)} \right] p(\theta)\, d\theta \\ &= \lim_{N \to \infty} \frac{1}{N} \sum g(\theta_i)\, w(\theta_i) \end{aligned}$$

where the "weight function" is given by $w(\theta) \equiv \exp(\ell(\theta))\pi(\theta)/p(\theta)$. This leads directly to an approximate expectation

$$E[g(\theta)] \approx \sum g(\theta_i)\, w(\theta_i) \Big/ \sum w(\theta_i).$$

If $g(\theta)$ is square integrable with respect to the posterior then the approximation error, by the Central Limit Theorem, is approximately normally-distributed with variance σ^2/n for some $\sigma > 0$ and so with mean square error $\sigma/\sqrt{n}$, in any number q of dimensions. As a side benefit σ^2 can be estimated from the sample variance the $g(\theta_i)$'s, giving a reliable estimate of the accuracy of the MCIS approximation. The value of σ will depend on the choice of $p(\theta)$, and will be smal if $p(\theta)$ is nearly proportional to the posterior so that $w(\theta)$ will be nearly constant. Obviously the method is only practical if we can find a suitable "importance sampling distribution" $p(\theta)$ that is both easy to simulate (Normal, t, beta, gamma, *etc.*) and is "similar" (nearly proportional) to the posterior density $\exp(\ell(\theta))\pi(\theta)$. A common choice in many practical problems is a multivariate t distribution, re-centered at the posterior mode $\hat{\theta}$ and re-scaled to have dispersion matrix $-H^{-1}$, where H denotes the Hessian matrix $H = \nabla^2(\ell(\theta) + \log \pi(\theta))$ of the log posterior density (evaluated at $\hat{\theta}$), with a small enough degrees-of-freedom parameter to ensure that $w(\theta)$ will be bounded. This gives an easily computed $p(\theta)$ that agrees to second order with the posterior density in a neighborhood of $\hat{\theta}$, from which it is easy to draw samples.

3. **Markov Chain Monte Carlo (MCMC)**: An important computational method (Gelfand and Smith 1990) that overcomes the difficulty in finding suitable "importance sampling distributions" $p(\theta)$ for MCIS, at the expense of drawing a *dependent* sample θ_i, is Markov Chain Monte Carlo. The most widely used version of this algorithm ("Metropolis-Hastings") begins with the selection of a starting point

θ_0 (perhaps the MLE $\hat{\theta}$) and a suitable "step size" vector ϵ (often found by trial-and-error). The algorithm proceeds to generate a sequence θ_t of points in Θ by identifying at each $t > 0$ a "candidate" θ^*_{t+1}, which is either "accepted" (whereupon $\theta_{t+1} = \theta^*_{t+1}$) or "rejected" (whereupon $\theta_{t+1} = \theta_t$) with probabilities $\alpha = \alpha(\theta_t, \theta^*_{t+1})$ and $1-\alpha$ designed to ensure that the probability distribution of θ_t will converge, as $t \to \infty$, to the posterior distribution. For the commonly-used "random walk" proposal $\theta^*_{t+1} = \theta_t + \epsilon Z'_t$, with *i.i.d.* standard q-variate normal $Z_t \sim \mathsf{No}(0, I_q)$, Hastings' formula is

$$\alpha(\theta_t, \theta^*_{t+1}) = 1 \wedge \frac{e^{\ell(\theta_t)}\pi(\theta_t)}{e^{\ell(\theta^*_{t+1})}\pi(\theta^*_{t+1})}$$

(which simplifies to $e^{(\ell(\theta_t)-\ell(\theta*))^-}$ for uniform priors). The sequence θ_t exhibits serial correlation, and only asymptotically has the correct distribution, but this is enough for us to be able to evaluate

$$\mathsf{E}[g(\theta)] \approx \frac{1}{N-B} \sum_{B<i\leq N} g(\theta_i)$$

with an error that falls off like $N^{-1/2}$ (here we have thrown away the first $B \geq 0$ samples from the "burn-in" period to reduce the influence of early samples whose distribution is not yet close to the posterior density). The problems of assessing convergence in MCMC are subtle and challenging, but the method has proven immensely useful and practical even in problems whose parameter vector θ ranges over very high-dimensional spaces Θ. For many problems (including this one) the computations can be done easily with the free `BUGS` software (Spiegelhalter et al. 2004).

4. **Laplace Method**: If the integrand $g(\theta)\exp(\ell(\theta))\pi(\theta)$ is similar to a multivariate normal density function, i.e. if its logarithm $\phi(\theta) = \log g(\theta) + \ell(\theta) + \log \pi(\theta)$ is nearly quadratic

$$\phi(\theta) \approx \phi(\mu) + (\theta-\mu)'H(\theta-\mu)/2$$

near the point $\theta = \mu$ where it attains a maximum, where $H = \nabla^2\phi(\mu)$ denotes the Hessian matrix of second partial derivatives evaluated at μ (note the gradient $\nabla\phi(\mu) = 0$ vanishes), then we can use the known value of the integral of the multivariate normal pdf to arrive at the

approximation

$$\begin{aligned} I[g] &= \int_\Theta e^{\phi(\theta)}\, d\theta \\ &\approx \int_{\mathbb{R}^q} e^{\phi(\mu)+(\theta-\mu)'H(\theta-\mu)/2} d\theta \\ &= (2\pi)^{q/2}\, e^{\phi(\mu)} \,/\, \sqrt{\det -H} \end{aligned}$$

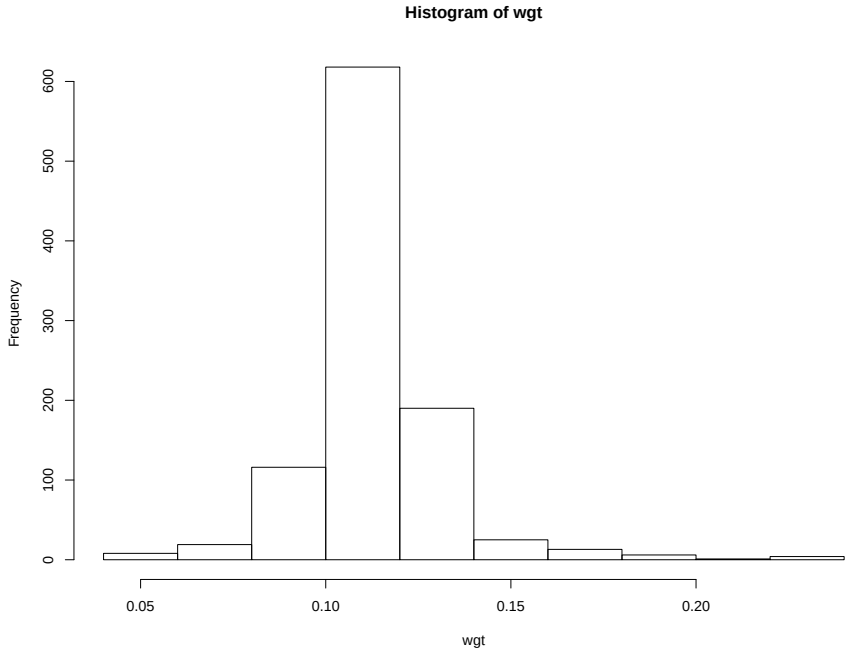
We can use this separately for both the numerator and denominator in the expression $\mathsf{E}[g(\theta)] = I[g]/I[1]$ to find an approximation that requires no simulation at all. While the approximation is often astonishingly accurate, it is difficult in applications to find even an estimate for the approximation error.

3.1. Reference Bayesian Analysis

For a reference Bayesian analysis using uniform prior $\pi(\theta) \equiv 1$ we may use MCIS with importance sampling distribution $p(\theta) = \mathsf{No}\left(\begin{pmatrix}-5.7\\-7.5\end{pmatrix}, \begin{pmatrix}0.021 & 0\\0 & 0.014\end{pmatrix}\right)$, with the following code:

```
surv <- function(t, theta) {
   alpha <- exp(theta[1]);  beta  <- exp(theta[2]);
   HAZ <- rep(0,length(t<-c(t)));
   if(sum(t<=tau)) {  HAZ[t<=tau] <- alpha * t;  }
   if(sum(t> tau)) {  HAZ[t> tau] <- alpha * tau + beta * (t-tau); }
   return(exp(-HAZ));
}
N <- 100000                              # Size of MC sample
mua <- -5.7; sda <- sqrt(0.021);         # Log alpha Mean, SDev
mub <- -7.5; sdb <- sqrt(0.014);         # Log beta  Mean, SDev
                                         # Note t would be better!
theta <- cbind(rnorm(N,mua,sda), rnorm(N,mub,sdb));
wgt   <- exp(apply(theta,1,llh)-llh(c(mua,mub))) /
            (dnorm(theta[,1],mua,sda)*dnorm(theta[,2],mub,sdb));
g <- cbind(theta,surv( 365.25,theta),  #  1-yr survival prob
                 surv(1826.25,theta),  #  5-yr survival prob
                 surv(3652.50,theta)); # 10-yr survival prob
gbar <- (wgt %*% g)/sum(wgt);
print(gbar);
```

```
          [,1]      [,2]      [,3]        [,4]         [,5]
[1,] -5.717419 -7.501502 0.3117261 0.002326013 5.101063e-06
  hist(wgt);                                # Are the weights okay?
```



Evidently the posterior mean for $(\log \alpha, \log \beta)$ is $\mathsf{E}[\theta] = (-5.717, -7.502)$, while the expected survival probabilities for one, five, and ten years are 31.2%, 0.23%, and 5×10^{-6}, respectively. Note that the latter is a little worrisome, since one of our 184 observations *does* exceed ten years. This suggests either that we were lucky to have a long-term survivor (the probability of having at least one ten-year survivor among 184 subjects would be approximately 2%), or that we have overestimated the long-term hazard rate β, or that the piecewise-constant hazard model may be imperfect in the tails. We may learn more by computing the posterior CDF for `surv(3652.5,theta)`, approximately available for example by taking a k-dimensional $g_i(\theta) = 1$ if $\mathrm{surv}(3652.5, \theta) \leq i/k$ for $1 \leq i \leq k$, leading to an estimate of the CDF and from it a histogram estimate of the pdf. But exploration and further model elaboration can wait for another day...

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