AE report for submission BA2012-009RA0: "Bayesian Inference for Cox Proportional Hazard Models with Partial Likelihoods, Semi-Parametric Covariate Effects and Correlated Observations"

Bayesian inference for the Cox model has been traditionally using explicit parametrizations of the baseline hazard function (e.g. Kalbfleisch 1978, Hjort et al. 1990, Gelfand and Mallick 1995, Ibrahim et al. (2005)). Markov chain Monte Carlo (MCMC) estimation has been used here for twenty years. As much as MCMC has well-known limitations, exclusion of any comparison between the proposed approach using INLA and partial likelihood with this established methodology would not help the Bayesian reader see the potential advantages or disadvantages of the two methods. I recommend expanding your paper so as to include appropriate conceptual and numerical comparisons between MCMC based inference for the Cox model and the proposed methodology, to better inform applied statisticians.