

# **Comparative Analysis among NHP, THP and Extended Cox-type Hazards Model for Recurrent Data**

A Project Report Submitted to the  
Department of Computer Science of  
Ramakrishna Mission Vivekananda Educational and Research Institute, Belur,  
in partial fulfilment of the requirements for the degree of  
MSc in Big Data Analytics.

Submitted by  
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December 25, 2025

# **Comparative Analysis among NHP, THP and Extended Cox-type Hazards Model for Recurrent Data**

By

UDDALAK MUKHERJEE

## Declaration by student:

"I hereby declare that the present dissertation is the outcome of my project work under the guidance of Dr. Sudipta Das and I have properly acknowledged the sources of materials used in my project report."

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(Uddalak Mukherjee, ID No. B2330042)

A project report in the partial fulfilment of the requirements of the degree of MSc in Big Data Analytics

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Belur

December 25, 2025

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# Chapter 1

## Introduction

Modeling recurrent events is pervasive across domains such as healthcare, finance, and system monitoring. Traditional approaches primarily rely on stochastic process models to characterize and predict the temporal occurrence of events, typically using statistical estimation techniques such as Maximum Likelihood Estimation (MLE). Among the earliest and most fundamental of these models is the Homogeneous Poisson Process (HPP), which assumes a constant event intensity over time, an assumption that often oversimplifies real-world dynamics. Other models include the Non-homogeneous Poisson Process (NHPP) and Renewal process which model the event rate as a deterministic function of time. While these methods offer valuable insights, they often rely on restrictive assumptions like a non-random, time-parametrized intensity function. Hawkes et al.[\[2\]](#) introduced the Hawkes process, a family of doubly stochastic models for recurrent event data, with two variants: the self-exciting and self-correcting process. The self-exciting Hawkes process gained prominence for its ability to model events where past occurrences of certain events increase the likelihood of future events. Subsequent works, such as [\[9, 4, 8\]](#), build upon this idea by leveraging neural networks to model the intensity function, while preserving key structural properties of the Hawkes process framework. These models are often referred to as the Neural Temporal Point Process (NTPP) models. In a parallel line of research, the extended Cox-type hazards model for recurrent events [\[3\]](#) adapts the classical Cox-proportional hazards model to predict failure times of recurrent events in Survival Analysis and Reliability, with or without censoring. In this research report, we make three notable contributions: (a) We introduce a Cox-type hazard model for recurrent events that closely mirrors the Hawkes framework (b) We propose a covariate-dependent variant of the NTPP model - the Transformer Hawkes Process (THP) [\[9\]](#) (c) We conduct an extensive empirical comparison of NTPP models with the extended Cox model on a highly informative yet underexplored dataset.

## Chapter 2

# Literature Survey

Modern literature has made significant strides in enhancing the classic self-exciting Hawkes process by integrating it with neural network frameworks. These advancements enable the modeling of more intricate recurrent event data, incorporating temporal dependencies that are otherwise difficult to capture with traditional statistical approaches. Notable implementations in this domain include the Recurrently Marked Temporal Point Process (RMTPP) [1], the Neural Hawkes Process (NHP) [4], the Self-Attentive Hawkes Process (SAHP) [8], and the Transformer Hawkes Process (THP) [9]. These methods address the fundamental limitations of the classic Hawkes process, particularly its inability to effectively handle large-scale datasets and complex event patterns. By leveraging the representational power of neural networks, these models provide improved scalability, enabling them to process datasets with high dimensionality and varied structures. Moreover, their capacity to model intricate temporal dependencies has positioned these approaches as indispensable tools in fields such as finance, healthcare, and social network analysis, where recurrent events often exhibit non-trivial correlations over time. By embedding neural architectures, these models offer a more consistent and robust framework, making them suitable for applications demanding sophisticated temporal dynamics modeling.

Kalbfleisch and Prentice [3] (Chapter 9), provides foundational knowledge on survival analysis and discusses extensions to the Cox proportional hazards model. The extended Cox-type hazards model, allows for the analysis, estimation, and prediction of recurrent event data under specific restrictions and assumptions. Despite its utility, traditional implementations of this model often fall short in capturing the nuances of recurrent event sequences, particularly when temporal dependencies between events or interactions with covariates become complex. Building upon this framework, we propose a novel approach to model recurrent event data by integrating dynamic covariates and incorporating a flexible baseline hazard function. This enhance-

ment enables our model to address the limitations of the extended Cox model, offering greater flexibility in modeling diverse recurrent event scenarios.

To validate the proposed model, we applied it to a informative dataset introduced by [6]. This dataset comprises profile vectors for over 10,000 pipes located in the Netherlands, accompanied by a detailed failure record for each pipe. The failure records represent the recurrent event history, with each failure characterized by its timestamp and failure type. The dataset provides an ideal testbed to evaluate models for recurrent event prediction, given its richness in covariate information and the availability of longitudinal event data. We compared the performance of our model with two state-of-the-art neural implementations: the Neural Hawkes Process (NHP) implemented by [7] and our custom implementation of the Transformer Hawkes Process (THP). Both NHP and THP are designed to capture the temporal dependencies in event data, but they differ in their architectural foundations and mechanisms for modeling temporal dynamics. While NHP employs recurrent neural network-based embeddings to model event sequences, THP leverages the self-attention mechanism of transformers, providing superior scalability and robustness to long-term dependencies.

Our experimental results demonstrate that the extended Cox-type model, despite its reliance on simpler assumptions, can achieve competitive performance when appropriately adapted to incorporate covariate effects and recurrent event structures. The comparisons with NHP and THP highlight the strengths and weaknesses of each approach, providing insights into the trade-offs between model complexity, computational efficiency, and predictive accuracy. This study underscores the potential of hybrid approaches that blend classical statistical methods with modern machine learning frameworks to address the challenges of recurrent event prediction. The findings open avenues for further exploration, particularly in enhancing the Cox model to better align with neural architectures and leveraging its interpretability alongside the flexibility of neural methods.

## Chapter 3

# Proposed Models

In this section, we describe the mathematical frameworks of the models used for comparison in the subsequent sections.

### 3.1 Extended Cox-type model for Recurrent Data

For the  $i$ -th pipe, the hazard function for recurrent events is modeled differently based on the number of failures up to that point. Thus, the hazard/intensity function for the  $m$ -th failure is defined as follows:

$$\lambda_{i,m}(t | H_t) = \begin{cases} \lambda_0(t) \exp\left\{\sum_{k=1}^p \beta_{mk} X_{ik} + \sum_{j=1}^{m-1} \alpha_j(t - t_j)\right\}, & \text{if } m > 1, \\ \lambda_0(t) \exp\left\{\sum_{k=1}^p \beta_{mk} X_{ik}\right\}, & \text{if } m = 1. \end{cases}$$

where  $\lambda_0(t)$  denotes the baseline intensity function,  $\mathbf{X} \in \mathbb{R}^{n \times p}$  is the matrix of baseline covariates,  $\beta_{mk}$  are the corresponding covariate coefficients, and  $\alpha_j(\cdot)$  parameterizes the contribution of past events to the conditional intensity. It differs from the classic Cox-model in two fundamentals ways: (1) the effect of the covariates on the intensity changes overtime with each failure as captured by  $\beta_{.,k}$ . (2) It partially violates the classic Cox assumption of the exponent term being entirely time-independent by incorporating the temporal differences with the previous failures as additional covariates.

This framework provides a dynamic hazard model for recurrent events, with the hazard rate adapting based on the history of past failures. The integration of time-dependent covariates  $(t - t_j)$  ensures that the model captures the temporal dependencies between consecutive failures.

Other processes, such as the Neural Hawkes Process (NHP) [4] and the Transformer Hawkes Process (THP) [9], employ a similar setup for modeling recurrent event data but define the intensity (hazard) function as a neural network-driven function of hidden representations. Additionally, they also include the event types in their setup which we also plan to incorporate to our model in future endeavors. These representations are generated based on the event history, including timestamps and event types, enabling the models to capture complex temporal dependencies and patterns.

### 3.2 Neural Hawkes Process (NHP)

The intensity function for the Neural Hawkes Process is modeled as:

$$\lambda_k(t | H_t) = \sum_{k=1}^K f_k \left( \mathbf{w}_k^\top h(t) \right),$$

where  $K$  is the no. of distinct event types,  $h(t)$  represents the hidden state at time  $t$ ,  $\mathbf{w}_k$  are learnable parameters, and  $f_k$  are non-linear functions, often implemented as neural networks. The NHP uses a continuous-time Long Short-Term Memory (LSTM) architecture to update the hidden state  $h(t)$  dynamically as events occur. The model integrates time intervals explicitly into its hidden state updates, making it well-suited for capturing non-linear dependencies and complex temporal dynamics in the data. [7] improves on NHP by incorporating the base covariates of the data into the hidden representations  $h(t)$  to capture more context - an idea we will extend in our novel implementation of the Transformer Hawkes Process.

### 3.3 Transformer Hawkes Process (THP)

The intensity function for the Transformer Hawkes Process is defined as:

$$\begin{aligned} \lambda(t | \mathcal{H}_t) &= \sum_{k=1}^K \lambda_k(t | \mathcal{H}_t) \\ \lambda_k(t | \mathcal{H}_t) &= f_k \left( \underbrace{\alpha_k \frac{t - t_j}{t_j}}_{\text{current}} + \underbrace{\mathbf{w}_k^\top \mathbf{h}(t)}_{\text{history}} + \underbrace{b_k}_{\text{base}} \right), t \in [t_j, t_{j+1}) \end{aligned}$$

where  $h(t)$  is the hidden representation generated by a transformer-based architecture and the common choice of  $f_k$  is the softplus function,  $f_k(x) = \beta_k \log(1 + \exp(x/\beta_k))$ . Unlike NHP,

THP leverages self-attention mechanisms to model temporal dependencies, capturing long-range interactions between past events. The input to the transformer includes the event timestamps and types, encoded using positional encodings and embeddings, respectively. The self-attentive architecture allows THP to handle larger datasets and events with more intricate temporal patterns, outperforming traditional recurrent architectures in many scenarios.

By utilizing neural network architectures, both NHP and THP can overcome the limitations of traditional Hawkes processes, such as the difficulty in modeling non-linear dependencies and scalability issues. These approaches represent a significant advancement in the modeling of recurrent event data.

However, a noteworthy point is that neither the Neural Hawkes Process (NHP) nor the Transformer Hawkes Process (THP) initially incorporated the original covariate values of the base data. To address this limitation, [7] introduced a baseline term to the NHP intensity function to account for the covariates. Motivated by this, we modified the THP intensity function to include a linear combination of the base covariate values of the pipes, weighted by learnable parameters. The revised intensity function is given by:

$$\lambda_k(t | \mathcal{H}_t) = f_k \left( \underbrace{\alpha_k \frac{t - t_j}{t_j}}_{\text{current}} + \underbrace{\mathbf{w}_k^\top \mathbf{h}(t)}_{\text{history}} + \underbrace{\beta_k^\top \mathbf{X}}_{\text{base covariates}} + \underbrace{b_k}_{\text{base}} \right), \quad t \in [t_j, t_{j+1}),$$

where: -  $\alpha_k \frac{t - t_j}{t_j}$ : Captures the current time interval information relative to the last event  $t_j$ , -  $\mathbf{w}_k^\top \mathbf{h}(t)$ : Encodes the historical dependency using the hidden representation  $\mathbf{h}(t)$  generated by the transformer architecture, -  $\beta_k^\top \mathbf{X}$ : Represents the contribution of the base covariates  $\mathbf{X}$ , with  $\beta_k$  as learnable weights and  $b_k$  is the base/bias term present in the original model.

This modification integrates the covariate information directly into the model, improving its capacity to leverage static and dynamic features for recurrent event prediction.

# Chapter 4

## Results

### 4.1 Data Description And Exploratory Data Analysis

The dataset comprises information on 10,203 pipes installed between 1860 and 2018, divided into two sections: the **installation profile** and the **failure history**. The installation profile contains 12 covariates, such as diameter, length, age, material, soil type, and other relevant attributes, which provide a detailed characterization of each pipe. The failure history records the timestamps of failures (in years since installation) along with the types of failures, categorized into seven types: Ageing, Soil Subsidence, Corrosion, Unknown Cause, Material Defect, Tree Roots, and Pressure. Each failure event is represented as a pair  $(t_j, k_j)$ , where  $t_j$  is the failure timestamp, and  $k_j$  is the numerically encoded failure type. For instance, an exemplary failure sequence is  $\{(76.41, 3), (80.42, 3), (80.97, 5), (81.12, 4)\}$ .

The profile attributes are used to estimate the **baseline intensity** for each pipe, providing a static risk assessment. On the other hand, the failure history is employed to model the **historical effects** on the intensity or hazard rate, which evolves over time based on past failures, using a Hawkes process-based approach.

#### 4.1.1 Dataset Splits and Characteristics

The dataset is divided into training and testing sets. The training set includes the complete profile information and the entire failure event sequence for each pipe until it is deemed unusable. In contrast, the testing set contains the profile data, but the failure event sequence is truncated, including only the first one or a few failure times. This setup simulates a real-world scenario where limited failure history is available for prediction.

The failure-event sequences are characterized by varying lengths, with a minimum of 1 event,

an average of 3 events, and a maximum of 5 events per pipe. Table 4.1 summarizes the sequence characteristics.

Table 4.1: Characteristics of failure event-time sequence

Dataset	# Event Types	Sequence length		
		Min	Average	Max
Pipe-Failure	7	1	3	5

#### 4.1.2 Existing Prediction and Evaluation

In the testing set, future failure times are predicted until the hazard rate exceeds a specified threshold, indicating that the pipe has reached its economic end-of-life. This allows for estimating the **remaining useful lifetime (RUL)** of the pipe based on its failure history. The last predicted failure time is compared to the actual last failure time, and the prediction accuracy is assessed using **Mean Squared Error (MSE)** and **Mean Absolute Error (MAE)**.

Reported results from [7] indicate MSE and MAE values of 2.15 and 1.59 for the training set, and 2.17 and 1.64 for the testing set, respectively. These metrics demonstrate the model's efficacy in predicting failure events and estimating the RUL of pipes, which is crucial for maintenance planning and resource allocation.

#### 4.1.3 EDA and Pre-Processing of Profile Features

- **Dataset Overview:**

- The dataset contains **10,203** entries and **14** columns.
- Features include both numeric values (e.g., diameter, age, length) and categorical features (e.g., material, vegetation).

- **Feature Details:**

- **UITWENDIGE** (External Diameter): Represents the external diameter of the unit in millimeters.
- **INWENDIGE** (Internal Diameter): Represents the internal diameter of the unit.
- **NOMINALE\_D** (Nominal Diameter): Nominal diameter or dimension of the unit.
- **Age**: Represents the age or year of construction of the unit.
- **LENGTE\_GIS** (Length from GIS): Length of the unit obtained from GIS data in meters.

- **FUNCTIE\_LE** (Function Type): Indicates the function or role of the unit, e.g., *Distributieleiding* (Distribution Pipe).
- **NETWERK** (Network Type): Represents the type of network, e.g., DN stands for Diameter Nominal.
- **MATERIAAL** (Material): Indicates the construction material of the unit, e.g., PVC (Polyvinyl Chloride).
- **Aansluiting** (Connection): Represents the number of connections or connections per unit length.
- **distance**: Distance between this unit and another reference point, possibly in meters.
- **Soil\_type** (Soil Type): Type of soil where the unit is situated, which could influence risk or installation requirements.
- **Vegetation**: Type of vegetation surrounding the unit, e.g., *High green* or *Rural*.
- **Covariate Types:**
  - **Categorical Variables:**
    - **FUNCTIE\_LE** (Function Type): Categories include *Distribution Pipe*, *Connection Pipe*, etc.
    - **NETWERK** (Network Type): Categories describe the type of network such as DN.
    - **MATERIAAL** (Material): Construction material types, e.g., PVC, Steel.
    - **Soil\_type**: Types of soil such as *Sand*, *Clay*, etc.
    - **Vegetation**: Descriptions of vegetation around the unit like *High green*, *Urban*, *Rural*.
- **Numeric Feature Distribution:**
  - Histograms were plotted for numeric features to understand their distributions.
  - The figure below illustrates the distributions for selected numeric features.
- **Categorical Feature Analysis:**
  - Countplots were utilized to visualize the distribution of categorical features.
  - The plot below depicts the counts for the categorical features.
  - Pie charts were created to visualize the proportion of categories within each categorical feature.

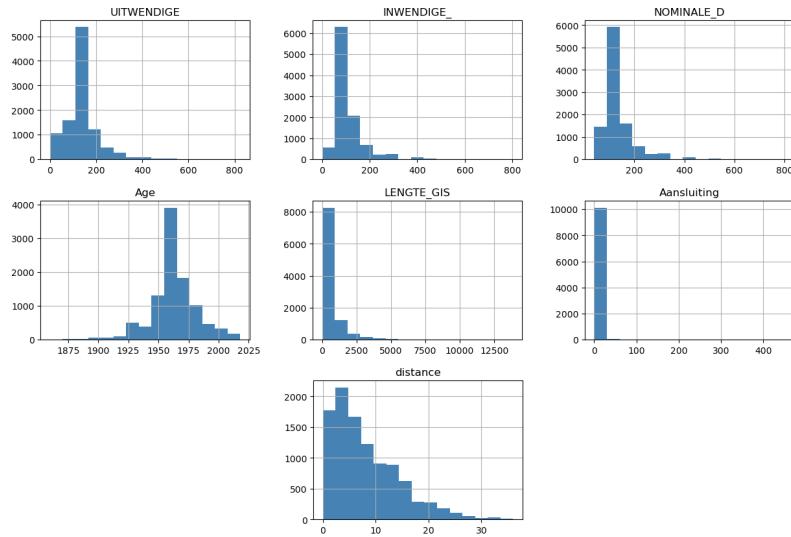


Figure 4.1: Distribution of Numeric Features

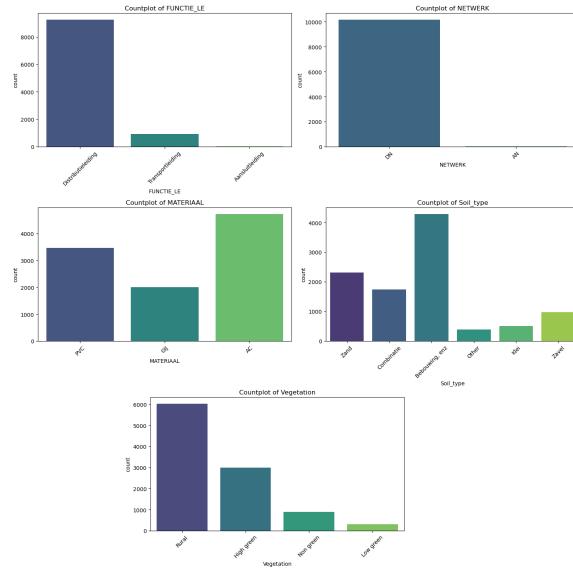


Figure 4.2: Countplot of Categorical Variables

- **Correlation Analysis:**

- A correlation heatmap was generated to visualize relationships between numeric features.
- Strong correlations were observed between diameter-related features.

- **Pairwise Relationships:**

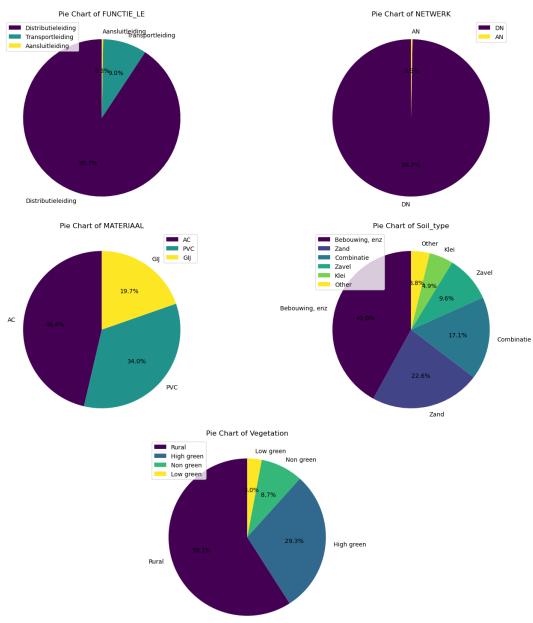


Figure 4.3: Combined Pie Charts of Categorical Features

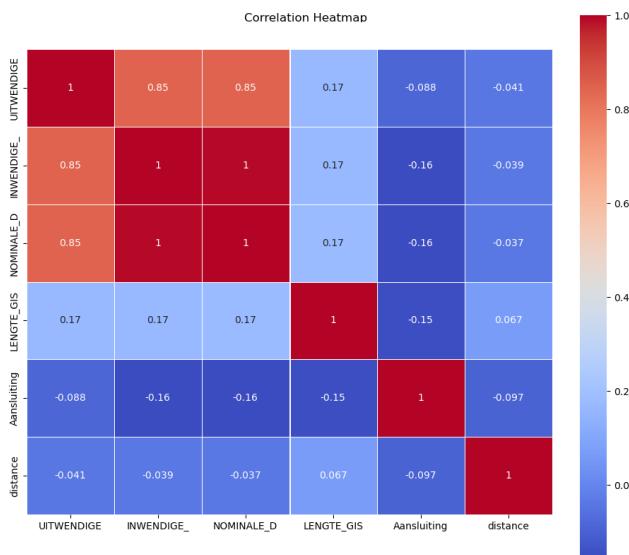


Figure 4.4: Correlation Heatmap

- A pairplot was employed to examine relationships between the top numeric features.
- The scatter plots highlight potential trends or clusters due to diameter-related factors.
- **Boxplots by Category:**

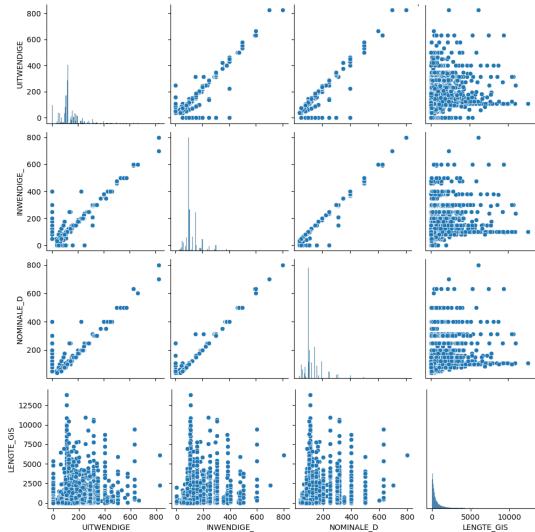


Figure 4.5: Pairplot of Selected Numeric Features

- Boxplots were used to explore the distribution of numeric features across different categorical features.
- The plots below show the distribution of numerical variables, highlighting possible outliers.

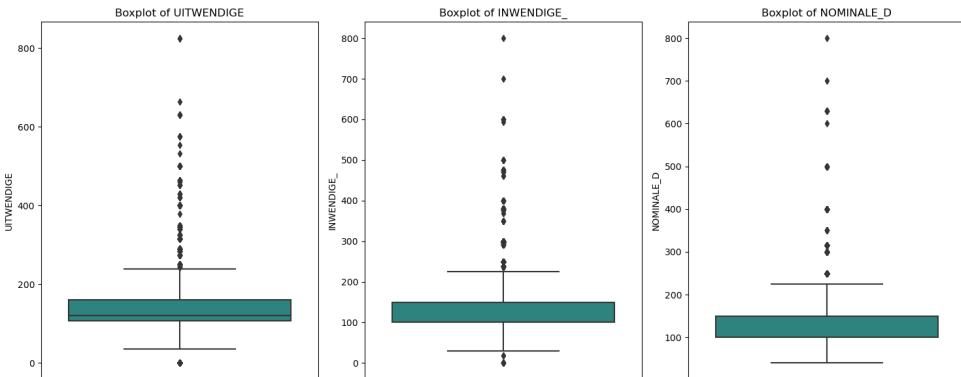


Figure 4.6: Boxplots of Numeric Covariates

- **Preprocessing:**

- **Standardization:**
  - Performed standardization on numerical covariates to ensure they have a mean of 0 and a standard deviation of 1. This step is crucial for algorithms that are sensitive to the scale of data.

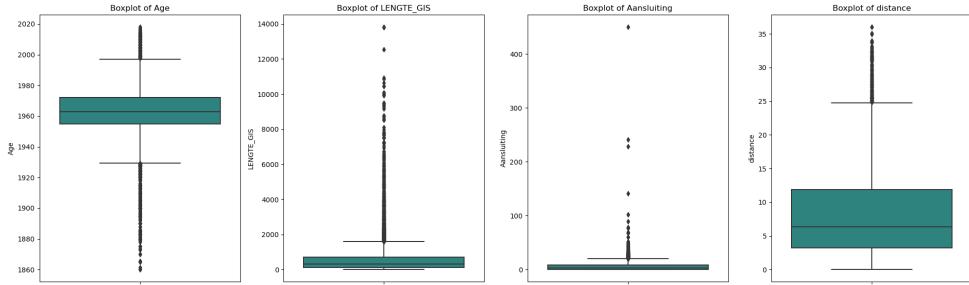


Figure 4.7: Boxplots of Numeric Covariates (2)

- **Encoding Categorical Variables:**

- Categorical covariates were encoded using appropriate techniques such as one-hot encoding for nominal variables and label encoding for ordinal variables.

- **Dropping Unnecessary Covariates:**

- pipe\_id and date were removed from the dataset as they were not relevant for the analysis and modeling.
- Features exhibiting high correlation with each other were also dropped to reduce redundancy and mitigate multicollinearity issues. This helps in improving the performance of predictive models. e.g., UITWENDIGE, INWENDIGE and NOMINALED all represent some form of diameter of the pipes and hence are highly correlated so only NOMINALED was taken. Also NETWERK (Network Type) was highly imbalanced and was hence dropped.

## 4.2 Analysis of Survival Curves

The Kaplan-Meier survival curves provide an estimate of the survival probability over time. These plots are grouped by vegetation type, soil type, and material to highlight differences in survival probabilities based on covariates. These plots suggest that the covariates proportionally effect the survival rate and hence justifies our choice of the Cox Proportional Hazards Model.

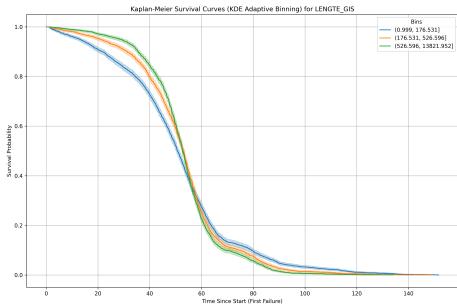


Figure 4.8: Kaplan-Meier Survival Curves (KDE Adaptive Binning) for LENGTE\_GIS

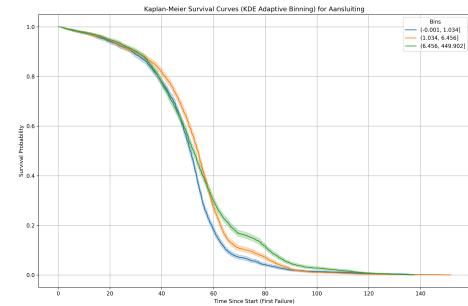


Figure 4.9: Kaplan-Meier Survival Curves (KDE Adaptive Binning) for Aansluiting

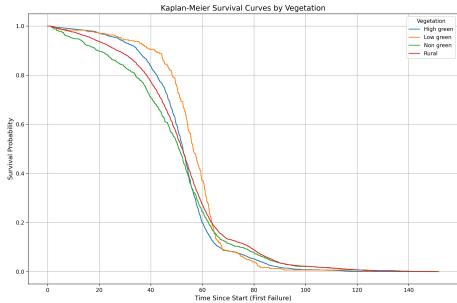


Figure 4.10: Kaplan-Meier Survival Curves by Vegetation Type

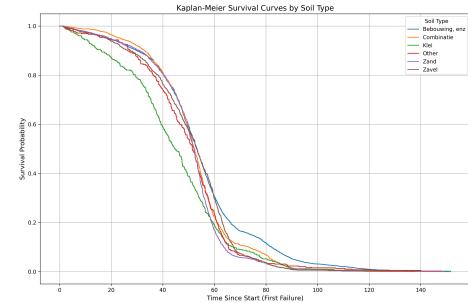


Figure 4.11: Kaplan-Meier Survival Curves by Soil Type

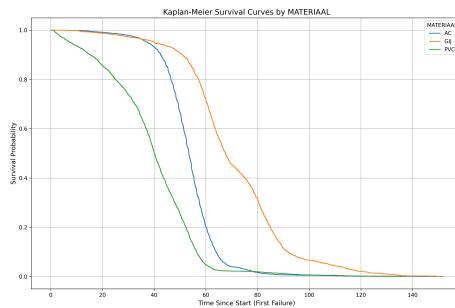


Figure 4.12: Kaplan-Meier Survival Curves by Material Type

The following hazard curves for the categorical variables further justify our cause, and the plots for the numerical variables using kernel density adaptive binning are quite similar (using a Gaussian kernel).

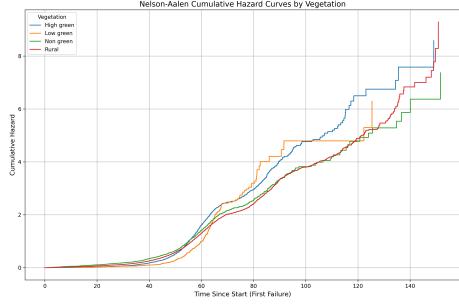


Figure 4.13: Nelson-Aalen Cumulative Hazard Curves by Vegetation Type

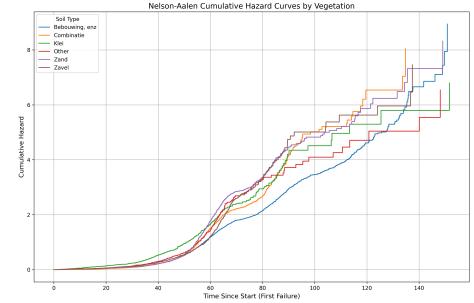


Figure 4.14: Nelson-Aalen Cumulative Hazard Curves by Soil Type

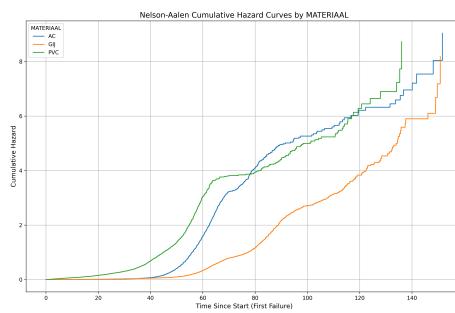


Figure 4.15: Nelson-Aalen Cumulative Hazard Curves by Material Type

The survival curves for the 1st to 5th failures show crossing patterns, indicating that the baseline hazard function changes over time. This justifies the use of the Weibull baseline intensity in the extended Cox-type model, as it is flexible enough to capture these dynamic changes in hazard rates effectively.

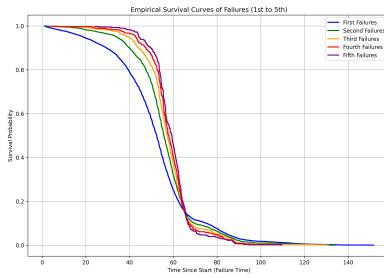


Figure 4.16: Survival Curves for the 1st to 5th Failures

## 4.3 Estimation and Prediction

The log-likelihood function for the Hawkes process and the extended Cox-type model is given by:

$$\ell(\mathcal{S}) = \underbrace{\sum_{j=1}^L \log \lambda(t_j | \mathcal{H}_j)}_{\text{event log-likelihood}} - \underbrace{\int_{t_1}^{t_L} \lambda(t | \mathcal{H}_t) dt}_{\text{non-event log-likelihood}} .$$

This function consists of two terms: the event log-likelihood, which captures the contribution of observed events, and the non-event log-likelihood, which accounts for the intervals where no events occur. The non-event log-likelihood is approximated using either Monte Carlo Integration, providing an unbiased estimate, or Numerical Integration techniques such as the trapezoid rule. Similarly, the gradient of the log-likelihood can be approximated using these methods for efficient computation.

The extended Cox-type model leverages this same log-likelihood formulation, treating the intensity function  $\lambda(t | \mathcal{H}_t)$  as a parameterized hazard function. [5] describes in detail how to derive the conditional likelihood of a Hawkes process based on its conditional intensity function, further linking the statistical framework of the two models.

The predicted next timestamp and the corresponding event type are calculated using the following expressions:

$$\hat{t}_{j+1} = \int_{t_j}^{\infty} t \cdot p(t | \mathcal{H}_t) dt, \quad \hat{k}_{j+1} = \operatorname{argmax}_k \frac{\lambda_k(t_{j+1} | \mathcal{H}_{j+1})}{\lambda(t_{j+1} | \mathcal{H}_{j+1})}.$$

Here,  $\hat{t}_{j+1}$  is computed numerically using integration techniques to estimate the expected time of the next event, while  $\hat{k}_{j+1}$  is determined by maximizing the normalized conditional intensity function over all possible event types. This approach ensures that the model captures both temporal and categorical dynamics of recurrent events effectively. However, for our Cox-type setup, the event type  $\hat{k}_{j+1}$  is irrelevant as we do not include the separate intensities/hazard rates for the different failure types even though we plan to add them in later works.

### 4.3.1 Experimental Results using Extended Cox-type Model

The model was trained on the training sets, and its predictive accuracy was evaluated on the test set by calculating the root mean squared error (RMSE) between the actual and predicted failure times. A Weibull baseline hazard rate as used for our model as it felt more appropriate given the

prior discussion on the data. Additionally, the log-likelihood values were recorded during the training process to monitor model convergence. The RMSEs and log-likelihoods were averaged across 10 seeds to provide a robust measure of model performance.

The results recorded for the test data were an average RMSE of 2.6327 and an average log-likelihood of 0.3267, reflecting the model’s ability to generalize to unseen data. For the training data, the model achieved an average log-likelihood of 0.5378 and an average RMSE of 2.5986, indicating good fit on the training samples while maintaining a reasonable level of complexity.

#### 4.3.2 Experimental Results using THP

The experiment was conducted using the specified parameters to train the model. The data was sourced from the directory `data/data_pipe/`, with a batch size of 4. The model architecture consisted of 4 layers, 4 attention heads, and a model dimension ( $d_{\text{model}}$ ) of 512. The transformer hidden size ( $d_{\text{transformer}}$ ) was set to 64, while the inner dimension of the feed-forward network ( $d_{\text{inner}}$ ) was 1024. The key and value dimensions ( $d_k$  and  $d_v$ ) were both set to 512. A dropout rate of 0.1 was applied, and the learning rate ( $lr$ ) was fixed at  $1 \times 10^{-4}$ . Label smoothing was applied with a smoothing factor of 0.1. The training was run for 100 epochs, and logs were saved in `log.txt`. The experiment utilized device 1 for computations. This model was also evaluated across 10 seeds.

The best performance was recorded during the 99th epoch, achieving a test set RMSE of 1.7719 and an event type accuracy of 74.86%, with the corresponding log-likelihood value being 1.55501. On the training set, the RMSE was lower at 1.5601, log-likelihood of 1.5961 with an accuracy of 78.88%. These results demonstrate the model’s strong capability to predict recurrent events while maintaining a high level of accuracy, particularly on the training data.

#### 4.3.3 Comparative Analysis

The tables summarize the comparative performance of the NHP, THP, and the extended Cox-type models based on Log-Likelihood, RMSE, and Accuracy metrics. Our novel extension of THP significantly outperforms both the NHP implementation by [7] on this data as well the extended Cox-model.

As shown in Table 4.2, the test performance of the models varies significantly based on the RMSE, Log-Likelihood, and Accuracy metrics. For NHP, the log likelihood and Accuracy values was not reported by the paper [7] and due to time constraints, their results were not reproduced or recoded.

Table 4.2: Test Results for NHP, THP, and Cox-type Models

<b>Model</b>	<b>Log-Likelihood</b>	<b>RMSE</b>	<b>Accuracy</b>
NHP [7]	-	2.17	-
THP	1.56	1.77	74.86%
Cox-type	0.33	2.63	-

The training results in Table 4.3 highlight the differences in model performance on the training data, with the THP showing higher RMSE compared to NHP and Cox model. The results are as expected better than the test results

Table 4.3: Training Results for NHP, THP, and Cox-type Models

<b>Model</b>	<b>Log-Likelihood</b>	<b>RMSE</b>	<b>Accuracy</b>
NHP [7]	-	2.15	-
THP	1.60	1.56	78.88%
Cox-type	0.54	2.60	-

## Chapter 5

# Conclusion & Future Work

This project explored three major advancements in the modeling of recurrent event data: (1) extending the Transformer Hawkes Process (THP) to incorporate covariate effects, thereby enabling the model to capture both static and dynamic influences on event occurrences, (2) developing a novel Cox-type extended hazards model specifically designed for recurrent event prediction and (3) comparing these models in a highly informative dataset. The enhanced THP model integrates baseline covariates to improve its applicability to real-world datasets, while the extended Cox-type model offers a flexible approach to predict failure times by leveraging both static profile data and historical event patterns.

A comprehensive comparison of these newer implementations was conducted against the Neural Hawkes Process (NHP) reported by [7]. The results demonstrate the potential of both models, with the THP excelling in its ability to handle complex temporal dependencies and the Cox-type model providing interpretable predictions with competitive accuracy. However, key limitations remain: the lack of extensive ablations for the THP model and the Cox-type model's insufficient theoretical background as compared to other extended Cox-type models. While building strong theory for the covariate augmented THP model is rather difficult due to its inherent transformer based architecture, the extended Cox-type model shows more promise in this regime. Future work will focus on addressing these limitations by systematically optimizing the THP model's parameters and constructing more scalable estimators theoretically for the extended Cox model. Additionally, we also plan to incorporate the event classification for the Cox-type model as a major part of our future research. These improvements aim to further enhance the performance and scalability of the proposed approaches in recurrent event modeling

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