

Jiaqi's Thesis Progress Report (Updated Mar. 8)

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1. To Do List

1. Preliminary Results table for CCA, MCEM, MI
2. Run Multiple imputation in R
3. FamEvent updated version - simulation the family structure data
4. Indexing

2. Weibull Parametric Approach (Discussions on why use parametric?)

From the beginning of the discussion, I have obtained the model, i.e., the hazard function is

$$h_{ij}(t_{ij}|z_j) = h_0(t_{ij}) \exp(\beta_1 x_{1,ij} + \beta_2 x_{2,ij}) z_j \quad (1)$$

There are total n_j individuals in family j , where $i = 1, \dots, n_j$, and total J families that $j = 1, \dots, J$. $x_{1,ij}$ is the genotype, or say mutation gene status for individual i in family j . $x_{2,ij}$ is the PRS for individual i in family j . The frailty term z_j , has a pdf of $f(z)$, which can be Gamma, log-normal, or other common frailty distributions. The support of $f(z)$ is always non-negative. The Weibull baseline hazard function is defined as

$$h_0(t_{ij}) = \alpha \lambda t_{ij}^{\lambda-1} \quad (2)$$

where λ is the shape parameter and α is the scale parameter. Let $\xi_{ij} = \exp(\beta_1 x_{1,ij} + \beta_2 x_{2,ij})$, the hazard function is

$$h_{ij}(t_{ij}|x_{ij}, g_{ij}, z_j) = \alpha \lambda t_{ij}^{\lambda-1} \xi_{ij} z_j \quad (3)$$

The survival function $S(t)$ can be obtained through cumulative hazard function $H(t)$

$$H(t_{ij}|x_{ij}, g_{ij}, z_j) = \int_0^t h_{ij}(u|x_{ij}, g_{ij}, z_j) du \quad (4)$$

$$= \alpha \xi_{ij} z_j \lambda \int_0^t u^{\lambda-1} du \quad (5)$$

$$= \alpha \xi_{ij} z_j \lambda \cdot \frac{1}{\lambda} t_{ij}^\lambda = \alpha \xi_{ij} z_j t_{ij}^\lambda \quad (6)$$

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17 and the survival function

$$S(t_{ij}|x_{ij}, g_{ij}, z_j) = \exp(-H(t_{ij}|x_{ij}, g_{ij}, z_j)) = \exp(-\alpha \xi_{ij} z_j t_{ij}^\lambda) \quad (7)$$

18 Let $\boldsymbol{\theta} = \{\beta_1, \beta_2, \alpha, \lambda, \boldsymbol{\phi}\}$, where $\boldsymbol{\phi}$ is the parameter vector for the frailty distribution of the
19 choice. Therefore, the likelihood can be written as

$$L(\boldsymbol{\theta}) = \prod_{j=1}^J \int_0^\infty \prod_{i=1}^{n_j} (\alpha \lambda t_{ij}^{\lambda-1} \xi_{ij} z_j)^{\delta_{ij}} \exp(-\alpha \xi_{ij} z_j t_{ij}^\lambda) f(z) dz \quad (8)$$

$$= \prod_{j=1}^J \int_0^\infty \prod_{i=1}^{n_j} h(t_{ij}|\mathbf{x}_{ij}, z_j)^{\delta_{ij}} \exp(-H(t_{ij}|\mathbf{x}_{ij}, z_j)) f(z) dz \quad (9)$$

20 So the log-likelihood is

$$\ell(\boldsymbol{\theta}) = \sum_{j=1}^J \log \left[\int_0^\infty \prod_{i=1}^{n_j} h(t_{ij}|\mathbf{x}_{ij}, z_j)^{\delta_{ij}} \exp(-H(t_{ij}|\mathbf{x}_{ij}, z_j)) f(z) dz \right] \quad (10)$$

21 3. Gamma Frailty

22 The Laplace transform of the frailty $z \sim \text{Gamma}(k, k)$, for the simplicity of the mathe-
23 matical expression, the following Laplace transform will ignore the subscript, denote $\mathcal{L}(f(z)) =$
24 $\phi(s)$ where $s = \sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij})$:

$$\phi(s) = \int_0^\infty e^{-sz} f(z) dz \quad (11)$$

$$= \int_0^\infty e^{-sz} \frac{k^k}{\Gamma(k)} z^{k-1} e^{-kz} dz \quad (12)$$

25 Using the Gamma property: $\int_0^\infty z^{n-1} e^{-az} dz = \frac{\Gamma(n)}{a^n}$, $\phi(s)$ can be further written as

$$\phi(s) = \frac{k^k}{\Gamma(k)} \int_0^\infty e^{-(s+k)z} z^{k-1} dz = \frac{k^k}{\Gamma(k)} \cdot \frac{\Gamma(k)}{(s+k)^k} = \left(1 + \frac{s}{k}\right)^{-k} \quad (13)$$

26 The second derivative is $\frac{d^2 \phi(s)}{ds^2} = \int_0^\infty (-z)^2 e^{-sz} f(z) dz$.

27 The third derivative is $\frac{d^3 \phi(s)}{ds^3} = \int_0^\infty (-z)^3 e^{-sz} f(z) dz$, ... Therefore, its d -th derivative, denote
28 $\phi(s)^{(d)}$:

$$\phi(s)^{(d)} = (-1)^d \int_0^\infty z^d e^{-sz} f(z) dz \quad (14)$$

$$= (-1)^d \frac{(k+d-1)!}{(k-1)!(s+k)^d} \left(1 + \frac{s}{k}\right)^{-k} \quad (15)$$

29 Let $\boldsymbol{\theta} = (\beta_1, \beta_2, \alpha, \lambda, k)$ for Gamma frailty model, the log-likelihood is then written as

$$\ell(\boldsymbol{\theta}) = \sum_{j=1}^k \log \left[\int_0^\infty \prod_{i=1}^{n_j} (h(t_{ij}|\mathbf{x}_{ij}, z_j))^{\delta_{ij}} \exp(-H(t_{ij}|\mathbf{x}_{ij}, z_j)) f(z_j) dz_j \right] \quad (16)$$

$$= \sum_{j=1}^J \log \left[\int_0^\infty \prod_{i=1}^{n_j} (z_j h(t_{ij}|\mathbf{x}_{ij}))^{\delta_{ij}} \exp(-z_j H(t_{ij}|\mathbf{x}_{ij})) f(z_j) dz_j \right] \quad (17)$$

$$= \sum_{j=1}^J \log \left[\prod_{i=1}^{n_j} (h(t_{ij}|\mathbf{x}_{ij}))^{\delta_{ij}} \int_0^\infty z_j^{d_j} \exp(-z_j \sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij})) f(z_j) dz_j \right] \quad (18)$$

$$= \sum_{j=1}^J \log \left[\prod_{i=1}^{n_j} (h(t_{ij}|\mathbf{x}_{ij}))^{\delta_{ij}} \frac{(k + d_j - 1)!}{(k - 1)! (\sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij}) + k)^{d_j}} \left(1 + \frac{\sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij})}{k} \right)^{-k} \right] \quad (19)$$

$$= \sum_{j=1}^J \log \left[\prod_{i=1}^{n_j} ((h(t_{ij}|\mathbf{x}_{ij}))^{\delta_{ij}}) \frac{(k + d_j - 1)!}{k! k^{d_j - 1}} \left(1 + \frac{\sum_{i=1}^{n_j} (H(t_{ij}|\mathbf{x}_{ij}))}{k} \right)^{-k - d_j} \right] \quad (20)$$

$$= \sum_{j=1}^J \log \left[h(t_{ij}|\mathbf{x}_{ij})^{\delta_{ij}} \frac{(k + d_j - 1)!}{k! k^{d_j - 1}} \left(1 + \frac{\sum_{i=1}^{n_j} (H(t_{ij}|\mathbf{x}_{ij}))}{k} \right)^{-k - d_j} \right] \quad (21)$$

$$= \sum_{j=1}^J \left[\sum_{i=1}^{n_j} (\delta_{ij} \log h(t_{ij}|\mathbf{x}_{ij})) + \log \left(\frac{(k + d_j - 1)!}{k! k^{d_j - 1}} \left(1 + \frac{\sum_{i=1}^{n_j} (H(t_{ij}|\mathbf{x}_{ij}))}{k} \right)^{-k - d_j} \right) \right] \quad (22)$$

30 For each family j , the ascertainment A_j is defined to be the probability of the proband p
 31 being ascertained by the age a_{j_p} at examination. Applying the ascertainment correction for
 32 the log-likelihood in family j :

$$\tilde{\ell}_j(\boldsymbol{\theta}) = \ell_j(\boldsymbol{\theta}) - \log A_j(\boldsymbol{\theta}) \quad (23)$$

33 where $\tilde{\ell}$ is the log-likelihood with ascertainment correction, and ℓ is the crude log-likelihood.
 34 Define \mathbf{x}_{j_p} the covariate matrix for proband in family j . Note we can still apply Laplace
 35 transform here, such that

$$A_j(\boldsymbol{\theta}) = 1 - S_{j_p}(a_{j_p}|\mathbf{x}_{j_p}) \quad (24)$$

$$= 1 - \int_0^\infty S_{j_p}(a_{j_p}|\mathbf{x}_{j_p}, z_j) f(z_j) dz_j \quad (25)$$

$$= 1 - \int_0^\infty \exp(-z_j \cdot H_{j_p}(a_{j_p}|\mathbf{x}_{j_p})) f(z_j) dz_j \quad (26)$$

$$= 1 - \left(1 + \frac{H_{j_p}(a_{j_p}|\mathbf{x}_{j_p})}{k} \right)^{-k} \quad (27)$$

4. Log-Normal Frailty

The log-normal frailty is not the power-variance-function (PVF) family, so there is no closed form for Laplace transform or expressions for survivors. But we are able to estimate the Laplace transform using Gauss Hermite Quadrature. We typically standardize the log-normal frailty Z as

$$E(\log Z) = 0 \quad (28)$$

$$\text{Var}(\log Z) = \sigma^2 \quad (29)$$

That is, $z \sim \text{log-Normal}(0, \sigma^2)$. The probability density function $f(z)$ is then

$$f(z) = \frac{1}{\sqrt{2\pi}\sigma} z^{-1} \exp\left(-\frac{\log(z)^2}{2\sigma^2}\right) \quad (30)$$

The Laplace transform is then

$$\phi(s) = \mathcal{L}(f_Z)(s) = \int_0^\infty \exp(-sz) \cdot f(z) dz \quad (31)$$

Using variable transformation, let $y = \frac{\log(z)}{\sqrt{2}\sigma}$, then $z = \exp(\sqrt{2}\sigma y)$, and $dz = \sqrt{2}\sigma \exp(\sqrt{2}\sigma y) dy$.

Therefore, for d -th derivative:

$$\phi(s)^d = \int_{-\infty}^{\infty} z^d \exp(-sz) \cdot \frac{1}{\exp(\sqrt{2}\sigma y) \sigma \sqrt{2\pi}} \cdot \exp(-y^2) \cdot \sqrt{2}\sigma \exp(\sqrt{2}\sigma y) dy \quad (32)$$

$$= \int_{-\infty}^{\infty} \exp(\sqrt{2}\sigma y)^d \exp(-s \exp(\sqrt{2}\sigma y)) \cdot \frac{1}{\sqrt{\pi}} \exp(-y^2) dy \quad (33)$$

Definition 1 (Gauss-Hermite Quadrature). *The integrand part can be solved using Gauss-Hermite Quadrature. In numerical analysis, the method can be applied in the following form:*

$$\int_{-\infty}^{\infty} \exp(-x^2) f(x) dx \approx \sum_{i=1}^n \omega_i f(x_i) \quad (34)$$

where n is number of sample points used, and x_i is the roots of Hermite polynomial $H_n(x)$ such that $i = 1, \dots, n$, and the weights ω_i is

$$\omega_i = \frac{2^{n-1} n! \sqrt{\pi}}{n^2 [H_{n-1}(x_i)]^2} \quad (35)$$

Applying Definition 1, the integral of the Laplace transform is then

$$\phi(s)^d = \frac{1}{\sqrt{\pi}} \sum_{q=1}^{N_q} \omega_q \exp(-s \exp(\sqrt{2}\sigma y_q)) \exp(\sqrt{2}\sigma y_q)^d \quad (36)$$

where q denotes the q -th element of Gauss Hermite Quadrature, i.e., ω_q denotes the q -th

weight, y_q denotes the q -th node, and N_q denotes the total number of quadratures. Thus, substituting into the log-likelihood:

$$\ell_j(\boldsymbol{\theta}) = \sum_{i=1}^{n_j} \delta_{ij} \log(h(t_{ij}|\mathbf{x}_{ij})) + \log \left(\frac{1}{\sqrt{\pi}} \sum_{q=1}^{N_q} \left[\omega_q \exp(\sqrt{2}\sigma y_q)^{d_j} \exp \left(- \sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij}) \exp(\sqrt{2}\sigma y_q) \right) \right] \right) \quad (37)$$

Similarly, the ascertainment correction in the log-normal frailty can be written as

$$A_j(\boldsymbol{\theta}) = 1 - \int_{-\infty}^{\infty} \exp(-zH(a_{j_p}|\mathbf{x}_{j_p})) f(z) dz \quad (38)$$

$$= 1 - \sum_{q=1}^{N_q} \omega_q \exp \left(- \left(\sum_{i=1}^{n_j} H(a_{j_p}|\mathbf{x}_{j_p}) \exp(\sqrt{2}\sigma y_{q_p}) \right) \right) \quad (39)$$

5. Missing PRS and MCEM

5.1. Not Considering the Family Correlations

Given that family j has some subjects containing the missing PRS due to the sampling cost (maybe), that not all subjects are being sampled for the PRS calculation. We propose a Monte Carlo sampling method within the MCEM framework in terms of estimating the distribution of the PRS. The PRS was calculated to infer the relationship between a phenotype and multiple genetic loci, while these information were not gained if one was not involved in the original GWAS. Thus, we propose to sample the PRS using the information that we have already known. Denote $\mathbf{X}_{j,1}$ as the PRS scores vector in family j , and $\mathbf{X}_{j,2}$ the mutation status vector in family j . Take \mathbf{p}_j as the proband indicator vector in family j , \mathbf{c}_j is the current age for patients in family j . We then define $\mathbf{W} = (\log(\mathbf{t}_j), \boldsymbol{\delta}_j, \log(\mathbf{t}_j) \odot \boldsymbol{\delta}_j, \mathbf{p}_j, \mathbf{c}_j, \mathbf{X}_{j,2})$. We can make the assumption on the conditional distribution of the PRS, take $\mathbf{X}_{j,1}|\mathbf{W}, \boldsymbol{\psi} \sim MVN(\mathbf{W}\boldsymbol{\psi} + \mathbf{u}, \sigma^2\mathbf{I})$. We are interested in modelling the PRS while accounting for the between family variance, so $\mathbf{u} \sim MVN(0, \sigma_u^2\mathbf{I})$. Thus, the E-step for Gamma frailty model with ascertainment correction is then

$$E_{\mathbf{X}_{j,1}, mis}(\ell(\boldsymbol{\theta}|\boldsymbol{\theta}^{(r)})) = \sum_{j=1}^J \left[\sum_{i=1}^{n_j} \int_{\mathbf{X}_{j,1}, mis} (\delta_{ij} \log h(t_{ij}|\mathbf{x}_{ij})) + \right. \quad (40)$$

$$+ \log \left(\frac{(k + d_j - 1)!}{k! k^{d_j - 1}} \left(1 + \frac{\sum_{i=1}^{n_j} (H(t_{ij}|\mathbf{x}_{ij}))}{k} \right)^{-k - d_j} \right) - \quad (41)$$

$$\left. - \log(A_j(\boldsymbol{\theta})) + \log f(x_{ij,1}, mis | w_{ij}, \boldsymbol{\psi}) dx_{ij,1}, mis \right] \quad (42)$$

69 Taking a sample of size M when we sample $f(x_{ij,1,mis}|w_{ij}, \boldsymbol{\psi})$ for each subject i in family j ,
70 $(x_{ij,i,mis}^{(1)}, \dots, x_{ij,i,mis}^{(M)})$. This leads to an E-step:

$$Q(\boldsymbol{\theta}|\boldsymbol{\theta}^{(r)}) = \sum_{j=1}^J \left[\sum_{i=1}^{n_j} \sum_{m=1}^M (\delta_{ij} \log h(t_{ij}|\mathbf{x}_{ij}^{(m)})) + \right. \quad (43)$$

$$+ \log \left(\frac{(k + d_j - 1)!}{k! k^{d_j - 1}} \left(1 + \frac{\sum_{i=1}^{n_j} (H(t_{ij}|\mathbf{x}_{ij}^{(m)}))}{k} \right)^{-k - d_j} \right) - \quad (44)$$

$$\left. - \log(A_j(\boldsymbol{\theta})) + \log f(x_{ij,1,mis}^{(m)}|w_{ij}, \boldsymbol{\psi}) \right] \quad (45)$$

71 Similarly, the expectation with respect to the missing PRS in log-normal frailty can be
72 written as

$$E_{\mathbf{X}_{j,1,mis}}(\ell(\boldsymbol{\theta}|\boldsymbol{\theta}^{(r)})) = \sum_{j=1}^J \left[\sum_{i=1}^{n_j} \int_{\mathbf{X}_{j,1,mis}} (\delta_{ij} \log h(t_{ij}|\mathbf{x}_{ij})) + \right. \quad (46)$$

$$+ \log \left(\frac{1}{\sqrt{\pi}} \sum_{q=1}^{N_q} \left[\omega_q \exp(\sqrt{2}\sigma y_q)^{d_j} \exp\left(-\sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij}) \exp(\sqrt{2}\sigma y_q)\right) \right] \right) - \quad (47)$$

$$\left. - \log(A_j(\boldsymbol{\theta})) + \log f(x_{ij,1,mis}|w_{ij}, \boldsymbol{\psi}) dx_{ij,1,mis} \right] \quad (48)$$

73 and the E-step:

$$Q(\boldsymbol{\theta}|\boldsymbol{\theta}^{(r)}) = \sum_{j=1}^J \left[\sum_{i=1}^{n_j} \sum_{m=1}^M (\delta_{ij} \log h(t_{ij}|\mathbf{x}_{ij}^{(m)})) + \right. \quad (49)$$

$$+ \log \left(\frac{1}{\sqrt{\pi}} \sum_{q=1}^{N_q} \left[\omega_q \exp(\sqrt{2}\sigma y_q)^{d_j} \exp\left(-\sum_{i=1}^{n_j} H(t_{ij}|\mathbf{x}_{ij}^{(m)}) \exp(\sqrt{2}\sigma y_q)\right) \right] \right) - \quad (50)$$

$$\left. - \log(A_j(\boldsymbol{\theta})) + \log f(x_{ij,1,mis}^{(m)}|w_{ij}, \boldsymbol{\psi}) \right] \quad (51)$$

74 5.2. Considering the Family Correlations

75 Given that family j has some subjects containing the missing PRS due to the sampling
76 cost (maybe, need to confirm the previous paper), that not all subjects are being sampled
77 for the PRS calculation. Since subjects within one family are correlated in some genetic
78 associations, we intend to sample the missing PRS using a multivariate normal distribution
79 while accounting for the kinship matrix. Using the same setting for the modelling of the
80 PRS, the only difference is the variance-covariance matrix. Here, $\mathbf{X}_{j,1}|\mathbf{W}, \boldsymbol{\psi} \sim MVN(\mathbf{W}\boldsymbol{\psi} +$
81 $\mathbf{u}, \sigma^2 \mathbf{I})$. But, $\mathbf{u} \sim MVN(0, 2\sigma_u^2 \mathbf{K})$ where \mathbf{K} is a $\mathbb{R}^{n \times n}$ kinship matrix with a diagonal of
82 0.5. The variance can be computed via $\text{Var}(X_{j,1}) = 2\sigma_u^2 \mathbf{K} + \sigma^2 \mathbf{I}$ when both the genetic

variation and the residual errors contribute to the variance-covariance structure. Therefore, the marginal distribution of the PRS after integrating out the random effects will be $\mathbf{X}_{j,1} \sim MVN(\mathbf{W}\boldsymbol{\psi}, 2\sigma_u^2\mathbf{K} + \sigma^2\mathbf{I})$, and will be the distribution used for the Monte Carlo sampling. **M Step, Nelder-Mead, why? Gradient free? Variance?**

6. Multiple Imputation with Monte Carlo Sampling

6.1. Missing Mechanisms

...A discussion on MCAR, MAR, and MNAR...

6.2. Multiple Imputations **(Be sure to report a conceptual statistical definition in the thesis)**

In the general framework, denote $\mathbf{X}_{j,1,mis}$ as the element of $\mathbf{X}_{j,1}$ when it's missing. Denote $\mathbf{X}_{j,1,obs}$ on the observed element. Adapting the idea from the MCEM, we can draw $\hat{\mathbf{X}}_{j,1,mis}$ from the same assumption of the distribution discussed in the section 5 for M times. But, the missing indicator \mathbf{R} should be addressed to attest the missing mechanism. The conditional distribution can be written as $f(\mathbf{X}_{j,1,mis}|\mathbf{X}_{j,1,obs}, \mathbf{W}, \mathbf{R}_j)$. Under the assumption of the MAR **(Confirm the paper)**,

$$f(\mathbf{X}_{j,1,mis}|\mathbf{X}_{j,1,obs}, \mathbf{W}, \mathbf{R}_j) = f(\mathbf{X}_{j,1,mis}|\mathbf{X}_{j,1,obs}, \mathbf{W}) \quad (52)$$

This results a series of M complete datasets containing all values observed with the fill of the Monte Carlo samples. Then with these M datasets, we run the analysis individually. Thus, the estimate of $\boldsymbol{\theta}$ can be calculated via

$$\hat{\boldsymbol{\theta}}_{MI} = \frac{1}{M} \sum_{m=1}^M \hat{\boldsymbol{\theta}}_m \quad (53)$$

Denote V the variance for m -th complete data inference variance, we first calculate the average variance of these analyses to be the within-imputation variance,

$$\hat{\mathbf{W}} = \frac{1}{M} \sum_{m=1}^M \hat{\mathbf{V}}_m \quad (54)$$

Under the unbiased variance estimator, the between-imputation variance is

$$\hat{\mathbf{B}} = \frac{1}{M-1} \sum_{m=1}^M (\hat{\boldsymbol{\theta}}_m - \hat{\boldsymbol{\theta}}_{MI})(\hat{\boldsymbol{\theta}}_m - \hat{\boldsymbol{\theta}}_{MI})^\top \quad (55)$$

Combining these **(How? Are there any statistical/mathematical proof of this)**, we obtain the estimate of the variance of $\hat{\boldsymbol{\theta}}_{MI}$,

$$\hat{\mathbf{V}}_{MI} = \hat{\mathbf{W}} + (1 + \frac{1}{M})\hat{\mathbf{B}} \quad (56)$$

Discussions on why MI over MCEM or vise versa after the analysis...

106 **7. Monte Carlo EM (This section needs to be re-written to a definitional MCEM**
 107 **framework, maybe consult papers)**

108 The complete data log-likelihood for family j is $\ell_j(\boldsymbol{\theta}; h_{ij})$ where $\boldsymbol{\theta}$ consists all baseline
 109 parameters, and model coefficients β 's, as well as the frailty parameter ϕ . The E-step for
 110 complete data is:

$$Q(\boldsymbol{\theta}|\boldsymbol{\theta}^{(r)}) = \int \ell(\boldsymbol{\theta}; h_{ij}) \cdot f(x_{mis,i}|x_{obs,i}, z, \boldsymbol{\theta}^{(r)}, t_{ij}, \delta_{ij}, p_j) dx_{mis,ij} \quad (57)$$

111 We sample the size m_i for each i -th observation, $x_{i1}^*, \dots, x_{im_i}^*$ from the distribution $f(x_{mis,ij}|\cdot)$,
 112 and take $M = 1, \dots, m_i$, such that each X_{iM}^* depends on the iteration number for $r + 1$ iter-
 113 ations. In general:

$$\hat{Q}(\boldsymbol{\theta}; \boldsymbol{\theta}^{(r)}) = \frac{1}{m_i} \sum_{M=1}^{m_i} \ell(x_{iM}^*, x_{obs,ij}, t_{ij}, \boldsymbol{\theta}, z_j) \quad (58)$$

114 More specifically,

- 115 1. We first initialize $m, \theta^{(0)}$, and start the burn-in.
- 116 2. Also, we set importance weights $w_t = 1$ for all $t = 1, \dots, m$.
- 117 3. At the burn-in iteration s , we generate $x_{miss,1}, \dots, x_{miss,m} \sim N(\mu_X|X_{obs}, \theta^{(s)}, z)$ using
 118 MCMC sample.
- 119 4. In the E-step, we estimate $Q(\theta|\theta^{(s)})$ by using the importance weights:

$$Q_m(\theta|\hat{\theta}^{(s)}) = \frac{\sum_{t=1}^m w_t \log f(X_{obs}, X_{miss,t}|\theta)}{\sum_{t=1}^m w_t} \quad (59)$$

- 120 5. Note the numerator is actually a weighted log-likelihood. In the M-step, we maximize
 121 $Q_m(\theta|\hat{\theta}^{(s)})$ to obtain $\hat{\theta}^{(s+1)}$.
- 122 6. Repeat (3.) - (5.) for s burn-in iterations.
- 123 7. Then re-initialize $\hat{\theta}^{(0)} = \hat{\theta}^{(s)}$
- 124 8. We generate $x_{miss,1}, \dots, x_{miss,m} \sim N(\mu_X|X_{obs}, \hat{\theta}^{(0)}, z)$ using MCMC sampler. At itera-
 125 tion $r + 1$
- 126 9. Compute the importance weights from the ratio of likelihood

$$w_t = \frac{L(\hat{\theta}^{(r)}|X_{miss,t}, X_{obs})}{L(\hat{\theta}^{(0)}|X_{miss,t}, X_{obs})} \quad (60)$$

- 127 10. Thus, the E-step can be written as

$$Q_m(\theta|\hat{\theta}^{(r)}) = \frac{\sum_{t=1}^m w_t \log f(X_{miss,t}, X_{obs}|\theta)}{\sum_{t=1}^m w_t} \quad (61)$$

- 128 11. Then M-step: we maximize $Q_m(\theta|\hat{\theta}^{(r)})$ to obtain $\hat{\theta}^{(r+1)}$.

129 This automated MCEM firstly optimizes the importance weights at burn-ins, then performs
 130 the actual EM to find $\hat{\theta}$. This importance weight ensures the imputation step of the missing
 131 data actually yields to the real distribution.

132 8. Correlated Frailty using Kinship Matrix

133 Family members are correlated within one family, that we denote K as the kinship
 134 correlation matrix among all observations. This matrix ensures those individuals not from
 135 the same family automatically have a correlation of 0. The likelihood construction needs
 136 multivariate form. For $\mathbf{Z} \sim \text{MVN}(0, \sigma^2 K)$, that K has the diagonal of 1. The likelihood is

$$L(\cdot) = \int_{\mathbb{R}^n} \prod_{i=1}^n (h(t|\mathbf{x}_i, \mathbf{z}_i))^{\delta_i} \exp(-H(t|\mathbf{x}_i, \mathbf{z}_i)) f(\mathbf{z}) d\mathbf{z} \quad (62)$$

$$= \int_{\mathbb{R}^n} \prod_{i=1}^n (h(t|\mathbf{x}_i))^{\delta_i} \exp(\mathbf{z}_i)^{\delta_i} \exp(-H(t|\mathbf{x}_i) \exp(\mathbf{z}_i)) f(\mathbf{z}) d\mathbf{z} \quad (63)$$

$$= \prod_{i=1}^n (h(t|\mathbf{x}_i))^{\delta_i} \int_{\mathbb{R}^n} \exp(\delta_i \mathbf{z}_i - H(t|\mathbf{x}_i) \exp(\mathbf{z}_i)) f(\mathbf{z}) d\mathbf{z} \quad (64)$$

137 Applying the Laplace approximation, and taking the log for the likelihood, we obtain

$$\ell(\cdot) = \sum_{i=1}^n [\delta_i \log h(t|\mathbf{x}_i)] + \sum_{i=1}^n [\delta_i \hat{\mathbf{z}} - H(t_i|\mathbf{x}_i) \exp(\hat{\mathbf{z}})] - \frac{1}{2} \hat{\mathbf{z}}^\top \Sigma^{-1} \hat{\mathbf{z}} \quad (65)$$

138 such that $\Sigma = \sigma^2 K$. Also, we treat the random effect \mathbf{z} as a vector of parameters, and use
 139 outer-loop to search for the σ , and use inner-loop to search for other parameters (baseline
 140 parameters, and β) including \mathbf{z} . The process can be achieved via Newton-Raphson algorithm.
 141 For computational efficiency, we can set $\Sigma^{-1} = L^\top L$ through Cholesky Decomposition. In
 142 this way, $\mathbf{z}L \sim \text{MVN}(0, \sigma^2 I)$. In order to apply NR-algorithm, the gradient and the hessian
 143 are required. The gradient for parameters is:

$$\frac{\partial \ell}{\partial \beta} = \sum_{i=1}^n \delta_i \mathbf{x}_i + \sum_{i=1}^n -H(t_i|\mathbf{x}_i) \mathbf{x}_i \exp(\mathbf{z}) \quad (66)$$

$$\frac{\partial \ell}{\partial \mathbf{z}} = \sum_{i=1}^n \delta_i - (t_i|\mathbf{x}_i) \exp(\hat{\mathbf{z}}) - \Sigma^{-1} \hat{\mathbf{z}} \quad (67)$$

$$\frac{\partial \ell}{\partial \alpha} = \sum_{i=1}^n \frac{\delta_i}{\alpha} + \sum_{i=1}^n -\frac{H(t_i|\mathbf{x}_i) \exp(\hat{\mathbf{z}})}{\alpha} \quad (68)$$

$$\frac{\partial \ell}{\partial \lambda} = \sum_{i=1}^n \delta_i \left(\frac{1}{\lambda} + \log(t_i) \right) + \sum_{i=1}^n -H(t_i|\mathbf{x}_i) \exp(\hat{\mathbf{z}}) \log(t_i) \quad (69)$$

144 The hessian matrix element, i.e., second partial derivative is

$$\frac{\partial^2 \ell}{\partial \boldsymbol{\beta}^\top \partial \boldsymbol{\beta}} = \sum_{i=1}^n -H(t_i | \mathbf{x}_i) \exp(\hat{\mathbf{z}}) x_{ij} x_{ik} \quad (70)$$

$$\frac{\partial^2 \ell}{\partial \mathbf{z}^\top \partial \mathbf{z}} = \sum_{i=1}^n -H(t_i | \mathbf{x}_i) \exp(\hat{\mathbf{z}}) - \Sigma^{-1} \quad (71)$$

$$\frac{\partial^2 \ell}{\partial \alpha^2} = \sum_{i=1}^n -\frac{\delta_i}{\alpha^2} \quad (72)$$

$$\frac{\partial^2 \ell}{\partial \lambda^2} = \sum_{i=1}^n -\frac{\delta_i}{\lambda^2} - H(t_i | \mathbf{x}_i) \exp(\hat{\mathbf{z}}) \log(t_i)^2 \quad (73)$$

145 8.1. Proof of $\Sigma = LL^\top$

146 Every symmetric positive definite matrix Σ can be decomposed into $\Sigma = LL^\top$, where L
 147 is a lower triangular matrix with real and positive diagonal entries.

148 *Proof.* Set-ups:

149 1. Covariance matrix Σ is by definition symmetric and positive definite, e.g.

$$\Sigma = \begin{pmatrix} \sigma_{X_1}^2 & Cov(X_1, X_2) \\ Cov(X_1, X_2) & \sigma_{X_2}^2 \end{pmatrix} \quad (74)$$

150 such that $\mathbf{X}\Sigma\mathbf{X}^\top > 0$ always, and this matrix is symmetric.

151 2. Suppose \mathbf{X} has n observations, then Σ is $n \times n$, the first element is $\sigma_{11} > 0$ by definition
 152 (For simplicity, we use σ_{11} rather than its square to denote the variance). Define
 153 $l_{11} = \sqrt{\sigma_{11}}$, to be the first element of L . For the first column of L , let $l_{j1} = \frac{\sigma_{j1}}{l_{11}}$ for
 154 $j = 2, \dots$

155 Induction step: Assume we have first $k-1$ columns of L , consider k -th column

156 • For the diagonal element $l_{kk} = \sqrt{\sigma_{kk} - \sum_{j=1}^{k-1} l_{kj}^2}$

157 • For off-diagonals,

$$l_{ik} = \frac{\sigma_{ik} - \sum_{j=1}^{k-1} l_{ij} l_{kj}}{l_{kk}} \quad (75)$$

158 for $i = k+1, \dots, n$.

159 with the repetition for each column $k = 2, \dots, n$, the top-left $k \times k$ submatrix of LL^\top matches
 160 that of Σ . For example, when $k = 3$,

$$\Sigma = \begin{pmatrix} \sigma_{11} & & \\ & \sigma_{22} & \\ & & \sigma_{33} \end{pmatrix} \quad (76)$$

161 and

$$L = \begin{pmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{pmatrix} \quad (77)$$

162 then

$$LL^\top = \begin{pmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{pmatrix} \begin{pmatrix} l_{11} & l_{21} & l_{31} \\ 0 & l_{22} & l_{32} \\ 0 & 0 & l_{33} \end{pmatrix} = \begin{pmatrix} l_{11}^2 & l_{11}l_{21} & l_{11}l_{31} \\ l_{21}l_{11} & l_{21}^2 + l_{22}^2 & l_{21}l_{31} + l_{22}l_{32} \\ l_{31}l_{11} & l_{31}l_{21} + l_{32}l_{22} & l_{31}^2 + l_{32}^2 + l_{33}^2 \end{pmatrix} \quad (78)$$

163 Take

$$\Sigma = \begin{pmatrix} 4 & 2 & 2 \\ 2 & 3 & 1 \\ 2 & 1 & 3 \end{pmatrix} \quad (79)$$

164 Then by definition of Cholesky Decomposition, we can calculate $l_{11}^2 = \sigma_{11} \implies l_{11} = \sqrt{4} = 2$,
 165 and $l_{21} = \frac{\sigma_{21}}{l_{11}} = 2/2 = 1$, and $l_{31} = 1$. Similarly for l_{22}, l_{32}, l_{33} . Therefore,

$$L = \begin{pmatrix} 2 & 0 & 0 \\ 1 & \sqrt{2} & 0 \\ 1 & 0 & \sqrt{2} \end{pmatrix} \quad (80)$$

166 which implies

$$LL^\top = \begin{pmatrix} 2 & 0 & 0 \\ 1 & \sqrt{2} & 0 \\ 1 & 0 & \sqrt{2} \end{pmatrix} \begin{pmatrix} 2 & 1 & 1 \\ 0 & \sqrt{2} & 0 \\ 0 & 0 & \sqrt{2} \end{pmatrix} = \begin{pmatrix} 4 & 2 & 2 \\ 2 & 3 & 1 \\ 2 & 1 & 3 \end{pmatrix} = \Sigma \quad (81)$$

167

□

168 Essentially, the Cholesky Decomposition transforms the multivariate normal to a stan-
 169 dard multivariate normal. When $\mathbf{Z} \sim \mathcal{N}(0, \Sigma)$, let $\Sigma = \mathbf{L}\mathbf{L}^\top$, then $\mathbf{Y} = \mathbf{L}^{-1}\mathbf{Z} \sim \mathcal{N}(0, \mathbf{I})$
 170 that \mathbf{I} is the identity matrix, since $\mathbf{L}^{-1}\Sigma(\mathbf{L}^{-1})^\top = \mathbf{L}^{-1}\mathbf{L}\mathbf{L}^\top(\mathbf{L}^{-1})^\top = \mathbf{I}$. This will simplify
 171 the computational process.