

**Definition**

$\tilde{C}_i$  : True censoring indicator ( $\tilde{C}_i = 0$  if censored,  $\tilde{C}_i = 1$  otherwise)

$C_i$  : Observed censoring indicator ( $C_i = 0$  if censored,  $C_i = 1$  otherwise)

**Model setting**

$\alpha_i$  : Probability that the observation  $i$  is truly censored.

$$\alpha_i = P(\tilde{C}_i = 0) \quad (4)$$

Then unconditional density(likelihood) for the observations that has  $C_i = 1$  is as follows

$$\begin{aligned} P(T_i = t_i, C_i = 1) &= P(\tilde{C}_i = 0)P(T_i = t_i, C_i = 1|\tilde{C}_i = 0) \\ &\quad + P(\tilde{C}_i = 1)P(T_i = t_i, C_i = 1|\tilde{C}_i = 1) \\ &= \alpha_i S(t_i) + (1 - \alpha_i) f(t_i) \end{aligned} \quad (5)$$

And unconditional density(likelihood) for the observations that has  $C_i = 0$  is as follows

$$\begin{aligned} P(T_i = t_i, C_i = 0) &= P(\tilde{C}_i = 0)P(T_i = t_i, C_i = 0|\tilde{C}_i = 0) \\ &\quad + P(\tilde{C}_i = 1)P(T_i = t_i, C_i = 0|\tilde{C}_i = 1) \\ &= \alpha_i S(t_i) \end{aligned} \quad (6)$$

(in (6),  $P(T_i = t_i, C_i = 0|\tilde{C}_i = 1) = 0$  since an observation for which the event happens before the end of observing time can not be observed as censored.)

Hence, the likelihood for our model is as follows.

$$L(t_i) = \prod_{i=1}^N [\alpha_i S(t_i|X, \beta) + (1 - \alpha_i) f(t_i|X, \beta)]^{C_i} [\alpha_i S(t_i|X, \beta)]^{1-C_i} \quad (7)$$