

$$S_i(t|\mathbf{T}_{-i}) \approx \frac{\sum_{s=1}^S r_{s,i} S_i(t|\theta_s)}{\sum_{s=1}^S r_{s,i}}$$

with

$$r_{s,i} \equiv \frac{1}{p(T_i|\theta_s)}$$

$$\eta_{i,t} \equiv \left\{ 1_{\{T_i > t\}} - S_i(t|\mathbf{T}_{-i}) \right\}^2$$