

Cox Proportional Hazard Model

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December 29, 2022

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1 Introduction

In this note we will talk about the Cox's proportional hazards (Cox's PH) model. Suppose we observe some non-informatively right-censored data (U, δ) with covariate vector Z . That is, for subject i , the covariate vector is Z_i , survival time T_i and censoring time C_i . The observed data is (U_i, δ_i) where $U_i = \min(T_i, C_i)$ and $\delta_i = 1(T_i \leq C_i)$. Also $T_i \perp C_i | Z_i$.

And now we want to model the relationship between Z and T . One way to do that is to incorporate Z into the hazard function $h(\cdot)$, e.g.,

$$T \sim \text{Exp}(\lambda_Z) \implies h(t) = \lambda_Z \stackrel{\Delta}{=} e^{\alpha + \beta Z} = \lambda_0 e^{\beta Z},$$

where $\lambda_0 = e^\alpha$ can be viewed as a baseline hazard. If $\beta = 0$ then Z is not associated with T .

We can generalize this idea as

$$h(t|Z) = h_0(t) \times g(Z).$$

So the hazard can be factorized and this model is sometimes called a “multiplicative intensive model” or “multiplicative hazard model” or “proportional hazard model” because this factorization implies that

$$\frac{h(t|Z = z_1)}{h(t|Z = z_2)} = \frac{g(z_1)}{g(z_2)}.$$

The hazard ratio is constant with respect to t , hence the (constant) proportional hazard. So in our previous model (the exponential survival time), the hazard ratio is

$$\frac{h(t|Z = z_1)}{h(t|Z = z_2)} = e^{\beta(z_1 - z_2)}.$$

Also this exponential form of $g(Z)$

$$h(t|Z) = h_0(t) \cdot e^{\beta Z} \quad (1)$$

is the **Cox's PH** model.

2 Estimation

In this section, we will talk about what is the objective function for Cox's model. But we will not talk about the detailed optimization algorithm. (1) implies that

$$\begin{aligned} S(t|Z) &= \exp(-H(t|Z)) \\ &= \exp\left(-\int_0^t h(u|Z) du\right) \\ &= \exp\left(-\int_0^t h_0(u) du \cdot g(Z)\right) \\ &= (S_0(t))^{g(Z)} = (S_0(t))^{\exp(\beta Z)}, \end{aligned}$$

where $S_0(t) = \exp\left(-\int_0^t h_0(u) du\right)$, the survival function for $Z = 0$, hence $S(t|Z = 0)$. Also remember that $f(t|Z) = h(t|Z) S(t|Z)$. Thus, given n independent data (u_i, δ_i, z_i) , the likelihood (one can refer to our previous notes about survival analysis.) is

$$\begin{aligned} L(\beta, h_0(\cdot)) &= \prod_{i=1}^n (f(u_i|z_i))^{\delta_i} (S(u_i|z_i))^{1-\delta_i} = \prod_{i=1}^n h(u_i|z_i)^{\delta_i} S(u_i|z_i) \\ &= \prod_{i=1}^n (h_0(u_i) e^{\beta z_i})^{\delta_i} \left(\exp\left(-\int_0^{u_i} h_0(t) dt\right) \right)^{\exp(\beta z_i)} \\ &= \text{function}(data, h_0(\cdot), \beta). \end{aligned} \quad (2)$$

If $h_0(\cdot)$ is allowed to be “arbitrary”, then the “parameter space “ is

$$\mathcal{H} \times \mathcal{R}^p = \left\{ (h(\cdot), \beta) \mid h_0(\cdot) \geq 0, \int_0^\infty h_0(t) dt = \infty, \beta \in \mathcal{R}^p \right\},$$

where $\int_0^\infty h_0(t) dt = \infty$ ensures that $S_0(\infty) = 0$.

In general this likelihood is hard to maximize. And Cox proposed this idea: to factor $L(\beta, h_0(\cdot))$ as

$$L(\beta, h_0(\cdot)) = L_1(\beta) \times L_2(\beta, h_0(\cdot)),$$

where L_1 only depends on β and its maximization ($\hat{\beta}$) enjoys nice properties such as consistency and asymptotic normality while L_2 contains relatively little information about β . And this L_1 is called a **partial likelihood**.

2.1 What is $L_1(\beta)$

In this section we introduce the L_1 proposed by Cox. First let's assume there are **NO tied** nor censoring observations. And define the distinct times of failure $\tau_1 < \tau_2 < \dots$. Denote

$$R_j = \{i | U_i \geq \tau_j\} = \text{risk set at } \tau_j,$$

and

$$Z_{(j)} = \text{value of } Z \text{ for the subject who fails at } \tau_j.$$

we can reconstruct the data from $\{\tau_j\}$, $\{R_j\}$ and $\{Z_{(j)}\}$. And L_1 is defined as

$$L_1(\beta) \triangleq \prod_j \left\{ \frac{e^{\beta Z_{(j)}}}{\sum_{l \in R_j} e^{\beta Z_l}} \right\}. \quad (3)$$

(Cox model assumes the time measurement to be continuous, but here we think about discrete time point for some intuition.)

2.1.1 Intuition: profile likelihood perspective

Note that under this setting (no tie, no censor), the full likelihood (2) becomes

$$L(\beta, h_0(\cdot)) = \prod_{i=1}^n h_0(u_i) e^{\beta z_i} \left(\exp \left(- \int_0^{u_i} h_0(t) dt \right) \right)^{\exp(\beta z_i)}.$$

Furthermore, we can assume $u_i = \tau_i$, i.e. the data has been sorted based on survival time. And use the KM idea, i.e. assume the survival function is **discrete** with baseline hazard value h_j at u_j . Then this likelihood becomes

$$L(\beta, h_1, \dots, h_n) = \prod_{i=1}^n h_i e^{\beta z_i} \exp \left(- \sum_{j=1}^i h_j \right)^{\exp(\beta z_i)}. \quad (4)$$

Note that, in previous notes we have deduct that in discrete case, for any $t \in [v_j, v_{j+1})$:

$$H(t) = \sum_{i=1}^j h_i \quad S(t) = \prod_{i=1}^j (1 - h_i).$$

Here in (4) we use the approximation that $e^{-h_j} \approx 1 - h_j$ when h_j is close to 0.

We can use the method of profile likelihood: That is, for any given β , we maximize L (or equivalently, $\log L$) over h_j s so the result is a function of β . Taking derivative, we have

$$\frac{\partial \log L}{\partial h_j} = \frac{1}{h_j} - \sum_{i \leq j} \exp(\beta z_i), \quad j = 1, \dots, n.$$

Set them to 0 we have $\hat{h}_j = 1 / \sum_{i \leq j} \exp(\beta z_i)$. And the log profile likelihood of β is

$$\begin{aligned}
\log L_{profile}(\beta) &= \log \left\{ \prod_{i=1}^n \frac{\exp(\beta z_i)}{\sum_{k \leq i} \exp(\beta z_k)} \exp \left(- \sum_{j=1}^i \frac{1}{\sum_{k \leq j} \exp(\beta z_k)} \right)^{\exp(\beta z_i)} \right\} \\
&= \sum_{i=1}^n \left\{ \log \left\{ \frac{\exp(\beta z_i)}{\sum_{k \leq i} \exp(\beta z_k)} \exp \left(- \sum_{j=1}^i \frac{1}{\sum_{k \leq j} \exp(\beta z_k)} \right)^{\exp(\beta z_i)} \right\} \right\} \\
&= \sum_{i=1}^n \left\{ \log \left(\frac{\exp(\beta z_i)}{\sum_{k \leq i} \exp(\beta z_k)} \right) - \exp(\beta z_i) \cdot \left(\sum_{j=1}^i \frac{1}{\sum_{k \leq j} \exp(\beta z_k)} \right) \right\} \\
&= \sum_{i=1}^n \left\{ \log \left(\frac{\exp(\beta z_i)}{\sum_{k \leq i} \exp(\beta z_k)} \right) \right\} - \sum_{i=1}^n \sum_{j=1}^i \frac{\exp(\beta z_i)}{\sum_{k \leq j} \exp(\beta z_k)},
\end{aligned} \tag{5}$$

where the second part of last equation can be reduced to $-n$, which means

$$L_{profile}(\beta) \propto \prod_{i=1}^n \frac{\exp(\beta z_i)}{\sum_{k \leq i} \exp(\beta z_k)}.$$

And this is what Cox uses as $L_1(\beta)$.

2.1.2 Intuition: conditional distribution perspective

Given the fact that someone survives up to just prior to τ_j , hence in the risk set R_j , the hazard of someone with covariate value z failing at $t = \tau_j$ is

$$h_0(\tau_j) \exp(\beta z).$$

In discrete case, this is the conditional probability (in continuous case, this hazard value can go beyond 1.) of someone fails at τ_j given the fact that subject survives past τ_{j-1} .

Now, given the risk set R_j and the fact that the subject with z_* fails at τ_j , this conditional so-called “probability”/“likelihood” is

$$\frac{h_0(\tau_j) \exp(\beta z_*)}{\sum_{l \in R_j} h_0(\tau_j) \exp(\beta z_l)} = \frac{\exp(\beta z_*)}{\sum_{l \in R_j} \exp(\beta z_l)}.$$

Then the cumproduct over all τ_j leads to L_1 in Cox’s model.

Note: strictly speaking, this is not a conditional probability. In discrete case, let $h(z_1, \tau), \dots, h(z_n, \tau)$ denotes the hazard of subject i at τ , which is the conditional probability of the subject fails at τ_j given the fact that the subject survives past τ_{j-1} . Then given the risk set R_j and the fact that exactly one subject fails at τ_j . The probability of that subject being $z_i, i \in R_j$ is

$$\frac{h(z_i, \tau) \prod_{j \neq i} (1 - h(z_j, \tau))}{\sum_{i \in R_j} \left(h(z_i, \tau) \prod_{l \in R_j, l \neq i} (1 - h(z_l, \tau)) \right)}$$

2.2 What if there is censoring?

Then (3) is still used.

2.3 What if there are tied event times?

Through the probability of tie existence is 0 in the continuous time case, in real life it is pretty common. Let

$\tau_1 < \tau_2 < \dots < \tau_k$	distinct failure times
d_j	number of failures at τ_j
$z_{(j)}^{(1)}, z_{(j)}^{(2)}, \dots, z_{(j)}^{(d_j)}$	values of z for the d_j subjects who fail at τ_j
R_j	as before

Then the exact, and two approximation of the partial likelihood are shown below.

2.3.1 Exact partial likelihood

The exact partial likelihood considers all the possible rankings for the tied observations. Specifically

$$L_1(\beta) = \prod_{j=1}^K \left\{ \sum_{(k_1, \dots, k_{d_j}) = (1, 2, \dots, d_j)} \prod_{i=1}^{d_j} \left\{ \frac{\exp(\beta z_{(j)}^{(k_i)})}{\sum_{l \in R_j} \exp(\beta z_l) - \sum_{s=i}^{d_j} \exp(\beta z_{(j)}^{(s)})} \right\} \right\}. \quad (6)$$

The computation of the exact partial likelihood gets out of hand pretty quickly as d_j increases. So some modification/approximation methods are proposed.

2.3.2 Breslow's approximation

$$L_1(\beta) = \prod_{j=1}^K \left\{ \prod_{i=1}^{d_j} \left\{ \frac{\exp(\beta z_{(j)}^{(i)})}{\sum_{l \in R_j} \exp(\beta z_{(l)})} \right\} \right\}. \quad (7)$$

The idea is to treat these d_j subjects separately as that in (3), the **same** risk set is used for each and product the results together.

2.3.3 Efron's approximation

$$L_1(\beta) = \prod_{j=1}^K \left\{ \frac{\prod_{i=1}^{d_j} \exp(\beta z_{(j)}^{(i)})}{\prod_{i=1}^{d_j} \left\{ \sum_{l \in R_j} \exp(\beta z_l) - \frac{i-1}{d_j} \sum_{s=1}^{d_j} \exp(\beta z_{(j)}^{(s)}) \right\}} \right\}, \quad (8)$$

which is quite accurate for moderate d_j .

2.3.4 One example for comparison

Let's assume $R_j = \{1, 2, 3\}$ and death set at τ_j is $D_j = \{1, 2\}$, which means two tied event at τ_j . Then at this time point,

1. the exact partial likelihood, from (6) is

$$\begin{aligned} & \frac{\exp(\beta z_1)}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3)} \times \frac{\exp(\beta z_2)}{\exp(\beta z_2) + \exp(\beta z_3)} \\ & + \frac{\exp(\beta z_2)}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3)} \times \frac{\exp(\beta z_1)}{\exp(\beta z_1) + \exp(\beta z_3)} \\ & = \frac{\exp(\beta(z_1 + z_2))}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3)} \times \left(\frac{1}{\exp(\beta z_2) + \exp(\beta z_3)} + \frac{1}{\exp(\beta z_1) + \exp(\beta z_3)} \right) \end{aligned}$$

2. the breslow's approximation, from (7) is

$$\begin{aligned} & \frac{\exp(\beta(z_1 + z_2))}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3)} \times \frac{1}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3)} \\ & = \frac{\exp(\beta(z_1 + z_2))}{(\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3))^2} \end{aligned}$$

3. the efron's approximation, from (8) is

$$\frac{\exp(\beta(z_1 + z_2))}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3)} \times \frac{1}{\exp(\beta z_1) + \exp(\beta z_2) + \exp(\beta z_3) - \frac{1}{2}(\exp(\beta z_1) + \exp(\beta z_2))}$$

So normally speaking, efron's approximation is more accurate than breslow's, but breslow's is more easire to cmpute. In real application, when d_j is big, it may be appropriate to consider analysis for discrete survival function.

3 Inference

References