

A multinomial generalized linear mixed model for clustered competing risks data

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January 19, 2022

Abstract

Clustered competing risks data are a complex failure time data scheme. Its main characteristics are the cluster structure, which implies a latent within-cluster dependence between its elements, and its multiple variables competing to be the one responsible for the occurrence of an event, the failure. To handle this kind of data, we propose a full likelihood approach, based on a generalized linear mixed model instead a usual complex frailty model. We model the competing causes in the probability scale, in terms of the cumulative incidence function (CIF). A multinomial distribution is assumed for the competing causes and censorship, conditioned on the latent effects. The latent effects are accommodated via a multivariate Gaussian distribution. The CIF is specified as the product of an instantaneous risk level function with a failure time trajectory level function. The estimation procedure is performed through the R package TMB (Template Model Builder), an C++ based framework with efficient Laplace approximation and automatic differentiation routines. A large simulation study is performed, based on different latent structure formulations. The model presents to be of difficult estimation, with our results converging to a latent structure where both risk and failure time trajectory levels are correlated.

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Keywords: Clustered competing risks data; Within-cluster dependence; Multinomial generalized linear mixed model (GLMM); TMB: Template Model Builder; Laplace approximation; Automatic differentiation (AD).

1 Introduction

Competing risks data, and more generally failure time data, can be modeled in two possible scales: the hazard and the probability scale, with the former being the most popular. A competing risks process can be seen as the multivariate extension of a failure time process, having multiple causes competing to be the one responsible for the desired event occurrence, properly, a failure. In [Figure 1](#) a visual aid is provided considering m competing causes.



Figure 1: Illustration of competing risks process.

Failure time data is the branch of Statistics responsible to handle random variables describing the time until the occurrence of an event, a failure ([Kalbfleisch and Prentice; 2002](#); [Hougaard; 2000](#)). The time until a failure is called survival experience, and is the modeling object. To accommodate the number of possible causes for a failure there is the competing risks data scheme. More specifically, its clustered version with groups of elements sharing some non-observed latent dependence structure.

When this framework is applied in real-world situations, we have to be able to handle with the nonoccurrence of the desired event, by any of the competing causes, for, let us say, *logistic reasons* (short-time study and outside scope causes are some examples). This, generally noninformative, nonoccurrence of the event is called censorship.

When the elements under study are organized in clusters (a family, e.g.), it opens space to what is called *family studies*. In family studies, the goal is to accommodate the non-observed latent dependence and try to understand the relationship between the family elements. In other words, how the occurrence of an event in a subject affects the survival experience for the same or similar event in its familiars.

The survival experiences is usually modeled in the hazard (failure rate) scale, and with the latent within-cluster dependence accommodation we have what is called a frailty model ([Clayton; 1978](#); [Valpel et al.; 1979](#); [Liang et al.; 1995](#); [Petersen; 1998](#)). The use of frailty models implies in complicated likelihood functions and inference routines done via elaborated and slow EM algorithms ([Nielsen et al.; 1992](#); [Klein; 1992](#)) or inefficient MCMC schemes ([Hougaard; 2000](#)). With multiple survival experiences, the general idea is the same but with even more elaborated likelihoods ([Prentice et al.; 1978](#); [Therneau and Grambsch; 2000](#)) or mixture model approaches ([Larson and Dinse; 1985](#); [Kuk; 1992](#)).

When in the hazard scale, the interpretations are in terms of hazard rates. A less usual scale but with a more appealing interpretation is the probability scale. For competing risks data, the work on the probability scale is done by means of the cumulative incidence function (CIF) (Andersen et al.; 2012), with the main modeling approach being the subdistribution (Fine and Gray; 1999).

For clustered competing risks data there are some available options but with a lack of predominance. The options vary in terms of likelihood specification, with its majority being designed for bivariate CIFs, where increasing the CIF’s dimension is a limitation. Some of the existing options are (i) nonparametric approaches (Cheng et al.; 2007, 2009); (ii) linear transformation models (Fine; 1999; Gerds et al.; 2012); (iii) semiparametric approaches based on composite likelihoods (Shih and Albert; 2009; Cederkvist et al.; 2019), estimating equations (Scheike and Sun; 2012; Cheng and Fine; 2012), copulas (Scheike et al.; 2010), and mixtures (Naskar et al.; 2005; Shi et al.; 2013).

Besides the interpretation, by modeling the CIF it is possible to specify complex within-cluster dependence structures. We follow Cederkvist et al. (2019) and work with a CIF specification based on its decomposition in instantaneous risk and failure time trajectory functions, with both being cluster-specifics and possible correlated. As a modeling framework, we use a generalized linear mixed model (GLMM) specification. Through a GLMM we have a straightforward full likelihood specification, easy to virtually extend to any number of competing causes, and capable to allow for complex CIF structures. To make the estimation and inferential process the most efficient as possible we take advantage of state-of-art computational libraries and efficiently implemented routines under the TMB (Kristensen et al.; 2016) package of the R (R Core Team; 2021) statistical software.

The class of generalized linear models (GLMs) (Nelder and Wedderburn; 1972) is probably the most popular statistical modelling framework. Despite its flexibility, the GLMs are not suitable for dependent data. For the analysis of such data, Laird and Ware (1982) proposed the random effects regression models for longitudinal/repeated-measures data, and Breslow and Clayton (1993) presented the GLMMs for the analysis of non-Gaussian outcomes. In this framework, we can accommodate all competing causes of failure and censorship under a multinomial probability distribution. The latent within-cluster dependence is accommodated via a multivariate normal distribution, and the cause-specific CIFs via the model’s link function.

The main goal of this work is to propose a GLMM approach to handle clustered competing risks data with a flexible within-cluster dependence structure. The model specification and the inferential routine are much simpler than the usually used approaches, increasing its practical relevance. The latent effects, the key complicator factor, are handled out by means of an efficient Laplace approximation and automatic differentiation routines. The main contributions of this article are: (i) introducing the modeling of cause/cluster-specific CIFs of clustered competing risks data into an efficient implemen-

tation of the GLMMs framework; (ii) performing an extensive simulation study to check the properties of the maximum likelihood estimator to learn the cause-specific CIF forms and the feasibility of the within-cluster dependence structure.; (iii) providing R code and C++ implementation for the used GLMMs.

The work is organized as follows. Section 2 presents the CIF specification and the multinomial GLMM. Section 3 presents the estimation and inferential routines. Section 4 presents the performed simulation studies to check the model viability. Finally, the main contributions of the article are discussed in Section 5.

2 Model

2.1 Cluster-specific cumulative incidence function (CIF)

Consider that the observed follow-up time of a subject is given by $T = \min(T^*, C)$, where T^* denote the failure time and C denote the censoring time. Given the possible covariates \mathbf{x} , for a cause-specific of failure k , the cumulative incidence function (CIF) is defined as

$$\begin{aligned} F_k(t | \mathbf{x}) &= \mathbb{P}[T \leq t, K = k | \mathbf{x}] = \int_0^t f_k(z | \mathbf{x}) \, dz \\ &= \int_0^t \lambda_k(z | \mathbf{x}) S(z | \mathbf{x}) \, dz, \quad t > 0, \quad k = 1, \dots, K, \end{aligned}$$

where $f_k(t | \mathbf{x})$ is the (sub)density for the time to a type k failure. The subdensity is composed by the cause-specific hazard function or process $\lambda_k(t | \mathbf{x})$, representing the instantaneous rate for failures of type k at time t given \mathbf{x} and all other failure types (competing causes). If we sum up all cause-specific hazard functions we get the overall hazard function $\lambda(t | \mathbf{x})$. From the overall hazard function we arrive in the overall survival function,

$$S(t | \mathbf{x}) = \mathbb{P}[T > t | \mathbf{x}] = \exp \left\{ - \int_0^t \lambda(z | \mathbf{x}) \, dz \right\},$$

the second function that compose the subdensity $f_k(t | \mathbf{x})$. A comprehensive reference for all these definitions is the book of [Kalbfleisch and Prentice \(2002\)](#).

To take into consideration our clustered/family structure, we follow the same CIF specification of [Cederkvist et al. \(2019\)](#). For two competing causes of failure, the cause-specific CIFs are specified in the following manner

$$F_k(t | \mathbf{x}, u_1, u_2, \eta_k) = \underbrace{\pi_k(\mathbf{x}, u_1, u_2)}_{\text{cluster-specific risk level}} \times \underbrace{\Phi[w_k g(t) - \mathbf{x}\boldsymbol{\gamma}_k - \eta_k]}_{\text{cluster-specific failure time trajectory}}, \quad t > 0, \quad k = 1, 2, \quad (1)$$

i.e., as the product of a cluster-specific risk level with a cluster-specific failure time trajectory, resulting in a cluster-specific CIF. What makes these components cluster-specific

are $\mathbf{u} = \{u_1, u_2\}$ and $\boldsymbol{\eta} = \{\eta_1, \eta_2\}$, Gaussian distributed latent effects with zero mean and potentially correlated,

$$\begin{bmatrix} u_1 \\ u_2 \\ \eta_1 \\ \eta_2 \end{bmatrix} \sim \text{Multivariate Normal} \left(\begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} \sigma_{u_1}^2 & \text{cov}(u_1, u_2) & \text{cov}(u_1, \eta_1) & \text{cov}(u_1, \eta_2) \\ & \sigma_{u_2}^2 & \text{cov}(u_2, \eta_1) & \text{cov}(u_2, \eta_2) \\ & & \sigma_{\eta_1}^2 & \text{cov}(\eta_1, \eta_2) \\ & & & \sigma_{\eta_2}^2 \end{bmatrix} \right).$$

The cluster-specific risk levels are modeled by a multinomial logistic regression model with latent effects, i.e.

$$\pi_k(\mathbf{x}, \mathbf{u}) = \frac{\exp\{\mathbf{x}\boldsymbol{\beta}_k + u_k\}}{1 + \exp\{\mathbf{x}\boldsymbol{\beta}_1 + u_1\} + \exp\{\mathbf{x}\boldsymbol{\beta}_2 + u_2\}}, \quad k = 1, 2, \quad (2)$$

where the $\boldsymbol{\beta}_k$'s are the coefficients responsible for quantifying the impact of the covariates in the cause-specific risk levels. For individuals from the same cluster/family, at the same time point, the $\boldsymbol{\beta}_k$ s have the well-known odds ratio interpretation.

The second component of Equation 1 is the cluster-specific failure time trajectory

$$\Phi[w_k g(t) - \mathbf{x}\boldsymbol{\gamma}_k - \eta_k], \quad t > 0, \quad k = 1, 2,$$

where $\Phi(\cdot)$ is the cumulative distribution function of a standard Gaussian distribution. With regard to the function $g(t)$, it plays a crucial role since the proposed CIF separation is only possible with it. It is used a time t transformation given by

$$g(t) = \text{arctanh}\left(\frac{t - \delta/2}{\delta/2}\right), \quad t \in (0, \delta), \quad g(t) \in (-\infty, \infty),$$

where δ depends on the data and cannot exceed the maximum observed follow-up time τ , i.e. $\delta \leq \tau$. With this Fisher-based transformation the value of the cluster-specific failure time trajectory is equal 1 at time δ . Consequently, $F_k(\delta \mid \mathbf{x}, \mathbf{u}, \eta_k) = \pi_k(\mathbf{x} \mid \mathbf{u})$ and we can interpret $\pi_1(\mathbf{x} \mid \mathbf{u})$ and $\pi_2(\mathbf{x} \mid \mathbf{u})$ as the cause-specific cluster-specific risk levels at time δ . The cluster-specific survival function is given by $S(t \mid \mathbf{x}, \mathbf{u}, \boldsymbol{\eta}) = 1 - F_1(t \mid \mathbf{x}, \mathbf{u}, \eta_1) - F_2(t \mid \mathbf{x}, \mathbf{u}, \eta_2)$.

A direct understanding of all coefficients/parameters in Equation 1 can be reached via the top-placed illustrations in Figure 2. We consider two competing causes, without covariates, and plot the cluster-specific CIF of just one failure cause. We see that:

- The β 's are related to the curve's maximum value, i.e. bigger the β highest the CIF;
- The γ_k 's are the coefficients responsible for quantifying the impact of the covariates in the cause-specific failure time trajectories, i.e. the shape of the cumulative incidence. We see that the γ 's are also related with an idea of midpoint and con-

sequently, growth speed. The fact that γ_k enters negatively in the cluster-specific failure time trajectory makes that a negative value causes an advance towards the curve, whereas a positive value causes a delay;

- Last but not least, the w 's. With negative values we have a decreasing curve and with positive values an increasing curve, the behavior of interest.

Cluster-specific Cumulative Incidence Function (CIF)

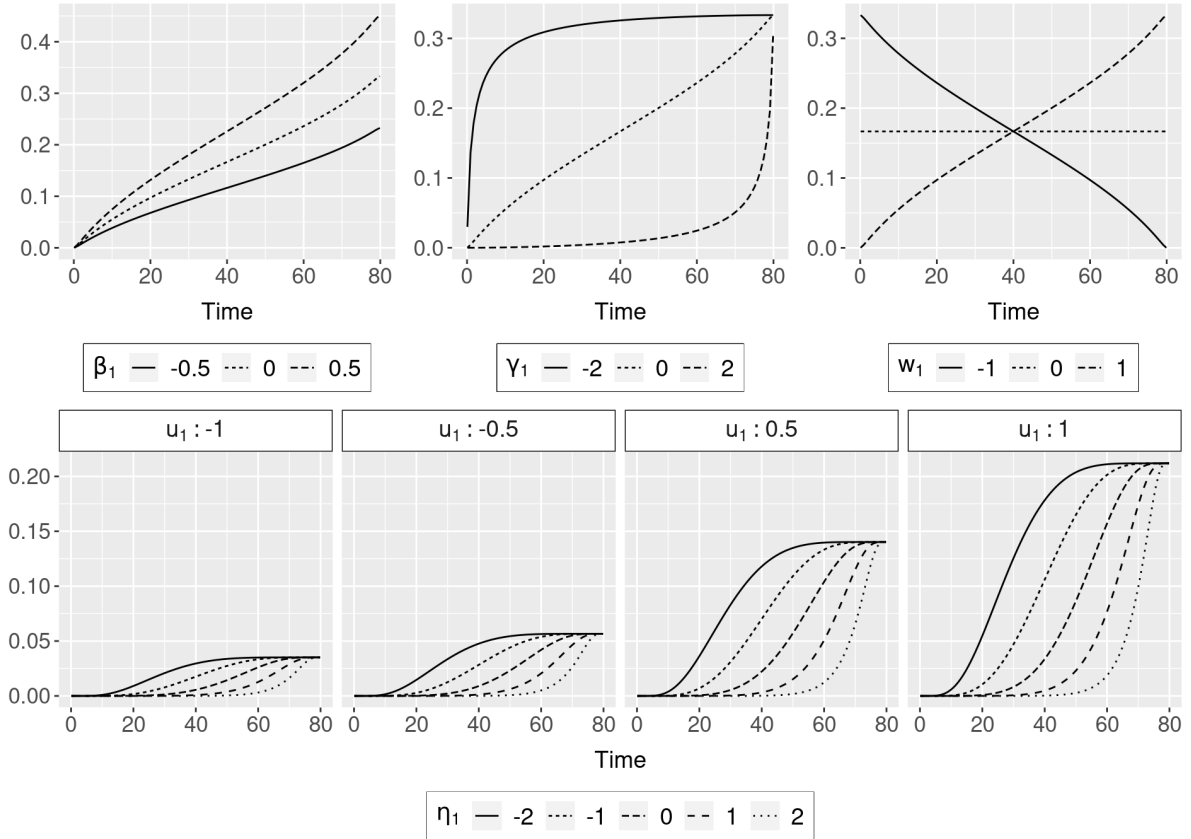


Figure 2: Curve behaviors for different parameter settings, showing then the corresponding parameter effects in a cluster-specific cumulative incidence function (CIF).

Remains to talk about the within-cluster dependence induced by the latent effects in \mathbf{u} and $\boldsymbol{\eta}$. To help in the discussion, the bottom-plots on [Figure 2](#) illustrates the cluster-specific CIF for a given failure cause in a model without covariates, let us call it failure cause 1 (in total we have two). The latent effects u_1 and u_2 always appear together in the cluster-specific risk level, as consequence they have a joint effect on the cumulative incidence of both causes. As we can see in [Figure 2](#), an increase in u_k will increase the risk of failure from cause k . The interpretation of $\text{cov}(\eta_1, \eta_2)$ and $\text{cov}(u_1, u_2)$ is straightforward, and those values are in most of the cases positive, as said in [Cederkvist et al. \(2019\)](#). With regard to $\text{cov}(u_k, \eta_k)$, negative values are the common situation. A negative correlation between η_k and u_k imply that when η_k decreases, u_k increases and conversely when η_K increases, u_k decreases. In other words, an increased risk level is

reached quickly and a decreased risk level is reached later, respectively. With regard to cross-cause correlation between η and u , positive values are the common situation where late onset of one failure cause is associated with a high absolute risk of another failure cause.

2.2 Model specification

The generalized linear mixed model (GLMM) for clustered competing risks data is specified in the following hierarchical fashion. By simplicity, we focus on two competing causes of failure but an extension is straightforward. For two competing causes of failure, a subject i , in the cluster/family j and time t , we have

$$y_{ijt} \mid \{u_{1j}, u_{2j}, \eta_{1j}, \eta_{2j}\} \sim \text{Multinomial}(p_{1ijt}, p_{2ijt}, p_{3ijt})$$

$$\begin{bmatrix} u_1 \\ u_2 \\ \eta_1 \\ \eta_2 \end{bmatrix} \sim \text{MN} \left(\begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} \sigma_{u_1}^2 & \text{cov}(u_1, u_2) & \text{cov}(u_1, \eta_1) & \text{cov}(u_1, \eta_2) \\ & \sigma_{u_2}^2 & \text{cov}(u_2, \eta_1) & \text{cov}(u_2, \eta_2) \\ & & \sigma_{\eta_1}^2 & \text{cov}(\eta_1, \eta_2) \\ & & & \sigma_{\eta_2}^2 \end{bmatrix} \right)$$

$$\begin{aligned} p_{kijt} &= \frac{\partial}{\partial t} F_k(t \mid \mathbf{x}, u_1, u_2, \eta_k) \\ &= \frac{\exp\{\mathbf{x}_{kij}\boldsymbol{\beta}_k + u_{kj}\}}{1 + \sum_{m=1}^{K-1} \exp\{\mathbf{x}_{mij}\boldsymbol{\beta}_m + u_{mj}\}} \\ &\quad \times w_k \frac{\delta}{2\delta t - 2t^2} \phi \left(w_k \text{arctanh} \left(\frac{t - \delta/2}{\delta/2} \right) - \mathbf{x}_{kij}\boldsymbol{\gamma}_k - \eta_{kj} \right), \end{aligned} \tag{3}$$

$$k = 1, 2.$$

The probabilities are given by the derivative w.r.t. time t of the cluster-specific CIF. The choice of a multinomial logistic regression model ensures that the sum of all predicted cause-specific CIFs does not exceed 1. Considering two competing causes of failure, we have a multinomial with three classes. The third class exists to handle the censorship and its probability is given by the complementary to reach 1. To better describe these curve behaviors we have [Figure 3](#).



Figure 3: Cluster-specific cumulative incidence function (CIF) curves and their derivatives (dCIF) for a random scenario with two competing causes.

This framework in Equation 3 results in what we call multiGLMM, a multinomial GLMM to handle the CIF of clustered competing risks data. For a random sample, the corresponding marginal likelihood function is given by

$$\begin{aligned}
L(\boldsymbol{\theta} ; y) &= \prod_{j=1}^J \int_{\mathbb{R}^4} \pi(y_j | \mathbf{r}_j) \times \pi(\mathbf{r}_j) d\mathbf{r}_j \\
&= \prod_{j=1}^J \int_{\mathbb{R}^4} \underbrace{\left\{ \prod_{i=1}^{n_j} \prod_{t=1}^{n_{ij}} \left(\frac{(\sum_{k=1}^K y_{kijt})!}{y_{1ijt}! y_{2ijt}! y_{3ijt}!} \prod_{k=1}^K p_{kijt}^{y_{kijt}} \right) \right\}}_{\text{fixed effect component}} \times \\
&\quad \underbrace{(2\pi)^{-2} |\Sigma|^{-1/2} \exp \left\{ -\frac{1}{2} \mathbf{r}_j^\top \Sigma^{-1} \mathbf{r}_j \right\}}_{\text{latent effect component}} d\mathbf{r}_j \\
&= \prod_{j=1}^J \int_{\mathbb{R}^4} \underbrace{\left\{ \prod_{i=1}^{n_j} \prod_{t=1}^{n_{ij}} \prod_{k=1}^K p_{kijt}^{y_{kijt}} \right\}}_{\text{fixed effect}} \underbrace{(2\pi)^{-2} |\Sigma|^{-1/2} \exp \left\{ -\frac{1}{2} \mathbf{r}_j^\top \Sigma^{-1} \mathbf{r}_j \right\}}_{\text{latent effect component}} d\mathbf{r}_j, \quad (4)
\end{aligned}$$

where $\boldsymbol{\theta} = [\boldsymbol{\beta} \ \boldsymbol{\gamma} \ \mathbf{w} \ \boldsymbol{\sigma}^2 \ \boldsymbol{\rho}]^\top$ is the parameters vector to be maximized. In our framework, a subject can fail from just one competing cause or get censored, at a given time. Thus, the fraction of factorials in the fixed effect component is made only by 0's and 1's. The matrix Σ is the variance-covariance matrix, which parameters are given by $\boldsymbol{\sigma}^2$ and $\boldsymbol{\rho}$.

To each cluster j we have a product of two components. The fixed effect component, given by a multinomial distribution with its probabilities specified through the cluster-specific CIF (Equation 1) and, the latent effect component, given by a multivariate Gaussian distribution. To each subject i that composes a cluster j we have its specific fixed effects contribution. The likelihood in Equation 4 is the most general as possible, allowing for repeated measures to each subject. Since all subjects of a given cluster share the same latent effect, we have just one latent effect contribution multiplying the product of fixed

effect contributions. As we do not observe the latent effect variables, \mathbf{r}_j , we integrate out in it. With two competing causes of failure we have four latent effects, a multivariate Gaussian distribution in four dimensions. Consequently, for each cluster, we approximate an integral in four dimensions. The product of these approximated integrals results in the called marginal likelihood, to be maximized in $\boldsymbol{\theta}$.

3 Estimation and inference

Our goal is to estimate the parameter vector $\boldsymbol{\theta} = [\boldsymbol{\beta} \ \boldsymbol{\gamma} \ \mathbf{w} \ \boldsymbol{\sigma}^2 \ \boldsymbol{\rho}]^\top$. The likelihood for $\boldsymbol{\theta}$ can be written as

$$L(\boldsymbol{\theta} \mid \mathbf{y}, \mathbf{u}) = \prod_{i=1}^I \prod_{j=1}^{n_i} f(y_{ij} \mid \mathbf{u}_i, \boldsymbol{\beta}, \boldsymbol{\Sigma}) f(\mathbf{u}_i \mid \boldsymbol{\Sigma}). \quad (5)$$

From standard probability theory is easy to see that in the right-hand side (r.h.s.) we have a joint density, consequently, Equation 5 represents what is called a full or joint likelihood function. The latent effect \mathbf{u} is *latent*, i.e. we do not observe it. To handle this we use the Laplace approximation.

If we have a joint density we can just integrate out the undesired variable resulting in

$$\begin{aligned} L(\boldsymbol{\theta} \mid \mathbf{y}) &= \prod_{i=1}^I \int_{\mathcal{R}^{\mathbf{u}_i}} \left[\prod_{j=1}^{n_i} f(y_{ij} \mid \mathbf{u}_i, \boldsymbol{\beta}, \boldsymbol{\Sigma}) f(\mathbf{u}_i \mid \boldsymbol{\Sigma}) \right] d\mathbf{u}_i \\ &= \prod_{i=1}^I \int_{\mathcal{R}^{\mathbf{u}_i}} f(\mathbf{y}_i, \mathbf{u}_i \mid \boldsymbol{\theta}) d\mathbf{u}_i, \end{aligned} \quad (6)$$

a marginal density that keeps the parameters $\{\boldsymbol{\sigma}^2 \ \boldsymbol{\rho}\}$ of the integrated variable. To handle this integration step a clever choice is to take advantage of the exponential family structure together with the Gaussian latent effects distribution. These ideas converge to an adaptive Gaussian quadrature with one integration point, also known as *Laplace approximation* (Molenberghs and Verbeke; 2005; Shun and McCullagh; 1995; Tierney and Kadane; 1986; Wood; 2015).

We may approximate a analytically intractable integral in a way to obtain a tractable closed-form expression allowing the numerical maximization of the resulting marginal likelihood function (Bonat and Ribeiro Jr; 2016). The Laplace approximation has been designed to approximate integrals in the form

$$\int_{\mathcal{R}^{\mathbf{u}_i}} \exp\{Q(\mathbf{u}_i)\} d\mathbf{u}_i \approx (2\pi)^{n_u/2} |Q''(\hat{\mathbf{u}}_i)|^{-1/2} \exp\{Q(\hat{\mathbf{u}}_i)\}, \quad (7)$$

where $Q(\mathbf{u}_i)$ is a known unimodal bounded function, and $\hat{\mathbf{u}}_i$ is the value for which $Q(\mathbf{u}_i)$ is maximized. A advantage of the Laplace approximation approach in a GLMM is the

exponential family structure. In a usual GLMM the response follows a one-parameter exponential family distribution that can be written as

$$f(\mathbf{y}_i | \mathbf{u}_i, \boldsymbol{\theta}) = \exp \left\{ \mathbf{y}_i^\top (\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \mathbf{u}_i) - \mathbf{1}_i^\top b(\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \mathbf{u}_i) + \mathbf{1}_i^\top c(\mathbf{y}_i) \right\},$$

where $b(\cdot)$ and $c(\cdot)$ are known functions. This general and easy to compute expression together with a (multivariate) Gaussian distribution, highlights the convenience of the Laplace method. The $Q(\mathbf{u}_i)$ function to be maximized can be expressed as

$$\begin{aligned} Q(\mathbf{u}_i) &= \mathbf{y}_i^\top (\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \mathbf{u}_i) - \mathbf{1}_i^\top b(\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \mathbf{u}_i) + \mathbf{1}_i^\top c(\mathbf{y}_i) \\ &\quad - \frac{n_u}{2} \log(2\pi) - \frac{1}{2} \log |\boldsymbol{\Sigma}| - \frac{1}{2} \mathbf{u}_i^\top \boldsymbol{\Sigma}^{-1} \mathbf{u}_i. \end{aligned} \quad (8)$$

The approximation in Equation 7 requires the maximum $\hat{\mathbf{u}}_i$ of the function $Q(\mathbf{u}_i)$. As we assume a Gaussian distribution with a known mean for the latent effects, we have the perfect initial guess for a Hessian-based maximization method, as the Newton-Raphson (NR) algorithm. Bonat and Ribeiro Jr (2016) presents the generic expressions for the derivatives required by the NR method, given by the following:

$$\begin{aligned} Q'(\mathbf{u}_i^{(k)}) &= \{\mathbf{y}_i - b'(\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \mathbf{u}_i^{(k)})\}^\top - \mathbf{u}_i^{(k)\top} \boldsymbol{\Sigma}^{-1}, \\ Q''(\mathbf{u}_i^{(k)}) &= -\text{diag}\{b''(\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \mathbf{u}_i^{(k)})\} - \boldsymbol{\Sigma}^{-1}. \end{aligned}$$

The marginal log-likelihood function returned by the Laplace approximation, to each individual or unit under study i , is as follows:

$$\begin{aligned} l(\boldsymbol{\theta} | \mathbf{y}_i) &= \log L(\boldsymbol{\theta} | \mathbf{y}_i) = \frac{n}{2} \log(2\pi) - \frac{1}{2} \log |\text{diag}\{b''(\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \hat{\mathbf{u}}_i)\} + \boldsymbol{\Sigma}^{-1}| \\ &\quad + \mathbf{y}_i^\top (\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \hat{\mathbf{u}}_i) - \mathbf{1}_i^\top b(\mathbf{x}_i \boldsymbol{\beta} + \mathbf{z}_i \hat{\mathbf{u}}_i) + \mathbf{1}_i^\top c(\mathbf{y}_i) \\ &\quad - \frac{n_u}{2} \log(2\pi) - \frac{1}{2} \log |\boldsymbol{\Sigma}| - \frac{1}{2} \hat{\mathbf{u}}_i^\top \boldsymbol{\Sigma}^{-1} \hat{\mathbf{u}}_i, \end{aligned}$$

that can now be numerically maximized over the model parameters $\boldsymbol{\theta} = [\boldsymbol{\beta} \ \boldsymbol{\gamma} \ \mathbf{w} \ \boldsymbol{\sigma}^2 \ \boldsymbol{\rho}]^\top$ using a quasi-Newton method as the Broyden-Fletcher-Goldfarb-Shanno (BFGS) algorithm (Nocedal and Wright; 2006) or the PORT routines (Dennis et al.; 1981; Gay; 1990), all available in the R (R Core Team; 2021) statistical software.

We use an efficient Laplace approximation routine implemented in TMB (Kristensen et al.; 2016). Besides state-of-art linear algebra libraries and the possibility of performing the computations in parallel, TMB also offers an efficient implementation of automatic differentiation (Nocedal and Wright; 2006; Wood; 2015; Peyré; 2020), the state-of-art in gradients computation. In TMB the user should write its likelihood function in a C++ template file and then load it on R. This last characteristic makes TMB general (a vast range of models being allowed to be written) and powerful (low-level C++ model implementation).

4 Simulation studies

To verify the practical viability of our model we performed an extensive simulation study. As main complicator factors, we may mention the competing causes un balancement, where we typically have much more censorships than actual failures; and the high dimensionality problem, having a considerable number of parameters to estimate in both fixed and latent effects layers.

One of the main questions surrounding our model that we tried to tack down in this study was, if even when in the possession of a high correlated sample in the latent field, we are able to estimate all variance and covariance parameters.

One of the main questions surrounding our model that we tried to tack down in this study was, if even when in the possession of a high correlated sample in the latent field, we are able to estimate all variance and covariance parameters. To answer this question we worked with four different models, with each one differentiating from the other in terms of latent effects structure. We had a model with (i) latent effects only on the risk level; (ii) only on the failure time trajectory level; (iii) on both levels but without cross-correlations, called a block-diag model; and (iv) a model with all possible correlations presented, called as a complete model. A visual representation of these latent effects structures is presented in [Figure 4](#) in terms of the corresponding variance-covariance matrices.

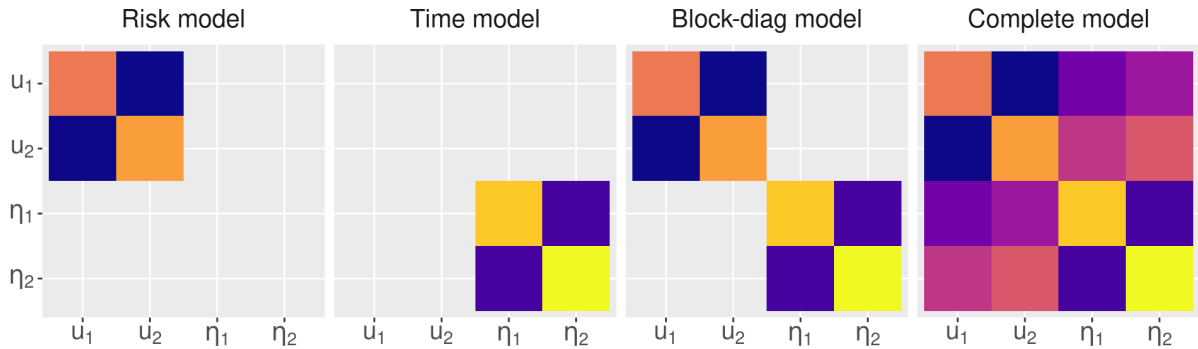


Figure 4: Simulation study variance-covariance matrix model designs, considering two competing causes of failure and consequently, four latent effects.

5 Discussion

Supplementary material

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