

Companion Table D provides comparisons of the cross-validation prognosis observed loss (CVPOL) comparing the optimal Weibull and HARE JLCMMs for the Paquid Data analyses (Commenges, Lique, & Proust-Lima, 2012). This value is a cross-validated estimator of the expected prognostic observed cross-entropy (EPOCE), which is a measure of predictive accuracy of risk at time t . Smaller values indicate better predictive accuracy. We can see from the results below that Weibull has better predictive accuracy earlier in time, but HARE had better predictive accuracy later. These differences likely stem from the spike in hazard later in life (see Figure 4 in the manuscript).

Companion Table D

EPOCE of The Weibull and HARE models

Age	N at risk	N events	CVPOL Weibull	CVPOL HARE
70	477	128	1.114	1.191
72	456	126	1.133	1.301
75	433	125	1.170	1.284
77	405	122	1.195	1.365
80	347	107	1.173	1.318
82	305	96	1.171	1.313
85	237	73	1.131	1.173
87	181	51	1.142	1.000
90	91	28	1.305	0.824

References

Commenges, D., Liqueur, B., & Proust-Lima, C. (2012). Choice of prognostic estimators in joint models by estimating differences of expected conditional Kullback–Leibler risks. *Biometrics*, 68(2), 380-387.