

Let the partial likelihood function for estimating the observed time-to-event  $\Delta_i$  given covariates  $\mathbf{x}$  and under parameters  $\beta$  be  $\prod_{i=1}^n [f(\Delta_i|\mathbf{x}_i, \beta)]^{\delta_i} [1 - F(\Delta_i|\mathbf{x}_i, \beta)]^{1-\delta_i}$  with  $\Delta_i = \min(T_i, C_i)$  and  $\delta_i = I(T_i \leq C_i)$ .  $T_i$  is the time to failure for individual  $i$ ,  $C_i$  is the time to censoring for individual  $i$ , and  $\delta_i$  is the censoring indicator for individual  $i$ . The censoring indicator  $\delta_i = 1$  if failure is observed and  $\delta_i = 0$  if censoring is observed. Therefore,  $\Delta_i$  is the time until either the event or censoring occurs, whichever comes first. Then, the log-likelihood function is:

$$\begin{aligned}
\phi(\Delta_i, \delta_i|\mathbf{x}_i, \beta) &= \log \left[ \prod_{i=1}^n [f(\Delta_i|\mathbf{x}_i, \beta)]^{\delta_i} [1 - F(\Delta_i|\mathbf{x}_i, \beta)]^{1-\delta_i} \right] \\
&= \sum_{i=1}^n \log [f(\Delta_i|\mathbf{x}_i, \beta)]^{\delta_i} + \log [1 - F(\Delta_i|\mathbf{x}_i, \beta)]^{1-\delta_i} \\
&= \sum_{i=1}^n \delta_i \log f(\Delta_i|\mathbf{x}_i, \beta) + (1 - \delta_i) \log(1 - F(\Delta_i|\mathbf{x}_i, \beta)) \\
&= \sum_{i=1}^n \delta_i \log f(\Delta_i|\mathbf{x}_i, \beta) - \delta_i \log(1 - F(\Delta_i|\mathbf{x}_i, \beta)) + \log(1 - F(\Delta_i|\mathbf{x}_i, \beta)) \\
&= \sum_{i=1}^n \delta_i [\log f(\Delta_i|\mathbf{x}_i, \beta) - \log(1 - F(\Delta_i|\mathbf{x}_i, \beta))] + \log(1 - F(\Delta_i|\mathbf{x}_i, \beta)) \\
&= \sum_{i=1}^n \delta_i \left[ \log \frac{f(\Delta_i|\mathbf{x}_i, \beta)}{(1 - F(\Delta_i|\mathbf{x}_i, \beta))} \right] + \log(1 - F(\Delta_i|\mathbf{x}_i, \beta)) \\
&= \sum_{i=1}^n \delta_i \log \lambda(\Delta_i|\mathbf{x}_i, \beta) + \log(1 - F(\Delta_i|\mathbf{x}_i, \beta)) \\
&= \sum_{i=1}^n \delta_i \alpha(\Delta_i|\mathbf{x}_i, \beta) + \log \exp(-\int_0^{\Delta_i} (\exp(\alpha(u|\mathbf{x}_i, \beta))) du) \\
&= \sum_{i=1}^n \delta_i \alpha(\Delta_i|\mathbf{x}_i, \beta) - \int_0^{\Delta_i} \exp(\alpha(u|\mathbf{x}_i, \beta)) du, \Delta_i \geq 0, \delta_i \in \{0, 1\}.
\end{aligned}$$

The first several steps simply use rules of logarithms and the distributive property. Then using  $\log A - \log B = \log(\frac{A}{B})$  and the definition of the hazard function as the conditional probability of failure at  $\Delta$  given survival up to  $\Delta$ ,  $\lambda(\Delta) = \frac{f(\Delta)}{1-F(\Delta)}$ , the partial log-likelihood function can be simplified to  $\sum_{i=1}^n \delta_i \alpha(\Delta_i|\mathbf{x}_i, \beta) - \int_0^{\Delta_i} \exp(\alpha(u|\mathbf{x}_i, \beta)) du$ ,  $\Delta_i \geq 0, \delta_i \in \{0, 1\}$ .

Therefore, the time-to-event model is determined entirely by its hazard function and censoring indicator.