

Let $U \sim$ be standard uniform which is underlying distribution of $S_{ij}(t|\log p^l, \epsilon)$. When $U = 1$, the survival function has the value which is greater than zero.

$$\begin{aligned}
U &= S_{ij}(t|\log p^l, \epsilon) \\
&= \exp \left\{ - \int_0^T \lambda_{ij}(z|\log p^l, \epsilon) dz \right\} \\
-\log U &= \int_0^T \lambda_{ij}(z|\log p^l, \epsilon) dz \\
&= \underbrace{\exp \left\{ X_j \beta + \log p_{ij}^l \delta + \widehat{H}_{ij} \gamma + D_{ij} \beta_D + \nu_j + \epsilon_{ij} \right\}}_{=\Theta} \times \int_0^T \kappa_0(z) dz
\end{aligned}$$

$$\frac{1}{\Theta} \times (-\log U) = \int_0^T \kappa_0(z) dz$$

$$\frac{1}{\Theta} \times (-\log U) = \Gamma(T)$$

$$T = \Gamma^{-1} \left(-\frac{1}{\Theta} \times \log U \right)$$

$$\begin{aligned}
F_t(t) &= Pr(T < t) \\
&= Pr \left(\Gamma^{-1} \left(-\frac{1}{\Theta} \times \log U \right) < t \right) \\
&= Pr(\log U > -\Theta \cdot \Gamma(t)) \\
&= Pr(U > \exp \{-\Theta \cdot \Gamma(t)\}) \\
&= Pr(U > S_{ij}(t|\log p^l, \epsilon)) \\
&= 1 - Pr(U < S_{ij}(t|\log p^l, \epsilon))
\end{aligned}$$

$$S_{ij}(t|\log p^l, \epsilon) = 1 - F_t(t)$$

$$f_t(t) = \lambda_{ij}(t|\log p^l, \epsilon) \cdot S_{ij}(t|\log p^l, \epsilon).$$

Assume $X \sim F_x$, and simulate $U \sim U(0, 1)$.

$$X = \begin{cases} 0 & \text{if } U < 1 - S_{ij}(t|\log p^l, \epsilon) \\ 1 & \text{if } U > 1 - S_{ij}(t|\log p^l, \epsilon) \end{cases}.$$

Define $T = F_x^{-1}(U)$. Then,

$$\begin{aligned}
F_t(t) &= Pr(T < t) \\
&= Pr(F_x^{-1}(U) < t) \\
&= Pr(U < F_x(t))
\end{aligned}$$