
Contents

Preface	xi
Acknowledgments	xi
1 Introduction	1
1.1 Multi-state survival models	1
1.2 Basic concepts	3
1.3 Example	4
1.3.1 Cardiac allograft vasculopathy (CAV) study	4
1.3.2 A four-state progressive model	6
1.4 Overview of methods and literature	11
1.5 Data used in this book	13
2 Modelling Survival Data	15
2.1 Features of survival data and basic terminology	15
2.2 Hazard, density, and survivor function	16
2.3 Parametric distributions for time to event	18
2.3.1 Exponential distribution	18
2.3.2 Weibull distribution	18
2.3.3 Gompertz distribution	19
2.3.4 Comparing exponential, Weibull and Gompertz	20
2.4 Regression models for the hazard	20
2.5 Piecewise-constant hazard	21
2.6 Maximum likelihood estimation	22
2.7 Example: survival in the CAV study	23
3 Progressive Three-State Survival Model	29
3.1 Features of multi-state data and basic terminology	29
3.2 Parametric models	30
3.2.1 Exponential model	31
3.2.2 Weibull model	31
3.2.3 Gompertz model	32
3.2.4 Hybrid models	33
3.3 Regression models for the hazards	33
3.4 Piecewise-Constant hazards	33
3.5 Maximum likelihood estimation	34
3.6 Simulation study	36

3.7	Example	39
3.7.1	Parkinson's disease study	39
3.7.2	Baseline hazard models	40
3.7.3	Regression models	44
4	General Multi-State Survival Model	49
4.1	Discrete-time Markov process	49
4.2	Continuous-time Markov processes	50
4.3	Hazard regression models for transition intensities	53
4.4	Piecewise-constant hazards	55
4.5	Maximum likelihood estimation	56
4.6	Scoring algorithm	59
4.7	Model comparison	61
4.8	Example	63
4.8.1	English Longitudinal Study of Ageing (ELSA)	63
4.8.2	A five-state model for remembering words	64
4.9	Model validation	73
4.10	Example	75
4.10.1	Cognitive Function and Ageing Study (CFAS)	75
4.10.2	A five-state model for cognitive impairment	77
5	Frailty Models	85
5.1	Mixed-effects models and frailty terms	85
5.2	Parametric frailty distributions	87
5.3	Marginal likelihood estimation	88
5.4	Monte-Carlo Expectation-Maximisation algorithm	91
5.5	Example: frailty in ELSA	93
5.6	Non-parametric frailty distribution	97
5.7	Example: frailty in ELSA (continued)	99
6	Bayesian Inference for Multi-State Survival Models	105
6.1	Introduction	105
6.2	Gibbs sampler	107
6.3	Deviance information criterion (DIC)	111
6.4	Example: frailty in ELSA (continued)	113
6.5	Inference using the BUGS software	115
6.5.1	Adapted likelihood function	116
6.5.2	Multinomial distribution	117
6.5.3	Right censoring	118
6.5.4	Example: frailty in the Parkinson's disease study	119
7	Residual State-Specific Life Expectancy	125
7.1	Introduction	125
7.2	Definitions and data considerations	126
7.3	Computation: integration	129
7.4	Example: a three-state survival process	130

CONTENTS	vii
7.5 Computation: Micro-simulation	133
7.6 Example: life expectancies in CFAS	135
8 Further Topics	141
8.1 Discrete-time model for continuous-time process	141
8.1.1 A simulation study	144
8.1.2 Example: Parkinson's disease study revisited	146
8.2 Using cross-sectional data	147
8.2.1 Three-state model, no death	147
8.2.2 Three-state survival model	152
8.3 Missing state data	156
8.4 Modelling the first observed state	160
8.5 Misclassification of states	162
8.5.1 Example: CAV study revisited	164
8.5.2 Extending the misclassification model	166
8.6 Smoothing splines and scoring	167
8.6.1 Example: ELSA study revisited	170
8.6.2 More on the use of splines	170
8.7 Semi-Markov models	171
A Matrix $P(t)$ When Matrix Q Is Constant	177
A.1 Two-state models	179
A.2 Three-state models	180
A.3 Models with more than three states	183
B Scoring for the Progressive Three-State Model	185
C Some Code for the R and BUGS Software	189
C.1 General-purpose optimiser	189
C.2 Code for Chapter 2	190
C.3 Code for Chapter 3	191
C.4 Code for Chapter 4	194
C.5 Code for numerical integration	195
C.6 Code for Chapter 6	196
Bibliography	201
Index	213