On Estimating the Relationship between Longitudinal Measurements and Time-to-Event Data Using a Simple Two-Stage Procedure

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SUMMARY

Ye et al. (2008) proposed a joint model for longitudinal measurements and time-to-event data in which the longitudinal measurements are modeled with a semiparametric mixed model to allow for the complex patterns in longitudinal biomarker data. They proposed a two-stage regression calibration approach which is simpler to implement than a joint modeling approach. In the first stage of their approach, the mixed model is fit without regard to the time-to-event data. In the second stage, the posterior expectation of an individual’s random effects from the mixed-model are included as covariates in a Cox model. Although Ye et al. (2008) acknowledged that their regression calibration approach may cause bias due to the problem of informative dropout and measurement error, they argued that the bias is small relative to alternative methods. In this article, we show that this bias may be substantial. We show how to alleviate much of this bias with an alternative regression calibration approach which can be applied for both discrete and continuous time-to-event data. Through simulations, the proposed approach is shown to have substantially less bias than the regression calibration approach proposed by Ye et al. (2008). In agreement with the methodology proposed by Ye et al., an advantage of our proposed approach over joint modeling is that it can be implemented with standard statistical software and does not require complex estimation techniques.
1 Introduction

Ye et al. (2008) proposed a two-stage regression calibration approach for estimating the relationship between longitudinal measurements and time-to-event data. Their approach was motivated by trying to establish such a relationship when the longitudinal measurements follow a complex semi-parametric mixed model with subject-specific random stochastic processes and the time-to-event data follow a proportional hazards model. Specifically, they proposed a semi-parametric model with additive errors for the longitudinal measurements $X_{ij}$ of the form

$$X_{ij} = Z_i' \beta + \varphi(t_{ij}) + U_i(t_{ij}) b_i + W_i(t_{ij}) + \epsilon_{ij},$$

where $\beta$ is a vector of regression coefficients associated with fixed effect covariates $Z_i$, $\varphi(t)$ is an unknown smooth function over time, $b_i$ is a vector of subject-specific random effects corresponding to covariates $U_i(t)$ which is assumed normally distributed with mean 0 and variance $\Sigma_b$. Further, $W_i(t_{ij})$ is a zero mean integrated Wiener stochastic process. We denote $X_i$ as all longitudinal measurements on the $i$th individual.

In Ye et al.’s approach, the relationship between the slope of the longitudinal process and a time-to-event outcome $T_i$ is characterized by a Cox proportional hazards model with the slope at time $t$, denoted as $X_i^*(t)$, being treated as a time-dependent covariate. The authors proposed a two-stage estimation procedure in which in the first stage, the mean of the posterior distribution of the slope at time $t$, $E[X_i^*(t)|X_i, Z_i]$, is estimated using model (1) without regard to the time-to-event process $T_i$. In the second stage, $E[X_i^*(t)|X_i, Z_i]$ replaces $X_i^*(t)$ in the Cox model. Ye et al. (2008) proposed two approaches: (i) the ordinary regression calibration (ORC) approach in which $E[X_i^*(t)|X_i, Z_i]$ is estimated using (1) with all available longitudinal measurements and (ii) the risk set regression calibration (RRC) approach in which these expectations are obtained by estimating model (1) after each event using only longitudinal measurements for subjects at risk at time $t$ (i.e., subjects who have
an event before time $t$ are removed from the estimation).

The advantage of these regression calibration approaches are that they do not require the complex joint modeling of the longitudinal and time-to-event processes. In the discussion of their paper, Ye et al. acknowledge that these approaches may result in biased estimation due to informative dropout and measurement error, and that improved performance will require incorporating informative dropout and the uncertainty of measurement error into the estimation. In this article we show that an alternative two-stage procedure can be formulated which reduces the bias considerably without requiring complex joint modeling of both processes. For simplicity, we develop the approach for a longitudinal model without the smooth function $\varphi(t)$ and the stochastic component $W_i(t)$ in (1), but the proposed approach applies more generally. In this approach, we approximate the conditional distribution of the longitudinal process given the event time, simulate complete follow-up data based on the approximate conditional model, and then fit the longitudinal model with complete follow-up on each patient (hence avoiding the problem of informative dropout in Ye et al.’s approach). Section 2 develops the approach for a discrete event time distribution followed by an approximation for the continuous event time distribution. The results of simulations which show the advantages of the proposed approach over ORC and RRC are provided in Section 3. A discussion follows in Section 4.

2 Modeling Framework

We begin by considering a discrete event time distribution. Define $T_i$ to be a discrete event time which can take on discrete values $t_j$, $j = 1, 2, \ldots, J$, and $Y_{ij}$ to be a binary indicator of whether the $i$th patient is dead at time $t_j$. Then $J_i = \sum_{j=1}^{J} (1 - Y_{ij}) = J - Y_i$, where $Y_i = \sum_{j=1}^{J} Y_{ij}$ indicates the number of follow-up measurements before death or administrative censoring for the $i$th patient. Every patient will be followed until death or the end of follow-up at time $t_J$.

For illustrative purposes, we will consider a joint model for longitudinal and discrete time-to-event data in which the discrete event time distribution is modeled as a linear function of
the slope of an individual’s longitudinal process on the probit scale. Specifically,

\[ P(Y_{ij} = 1| Y_{i(j-1)} = 0) = \Phi(\alpha_{0j} + \alpha_1 b_{i1}), \]  

(2)

where \( j = 1, 2, ..., J \), \( Y_{i0} \) is taken as 0, \( \alpha_{0j} \) governs the baseline discrete event time distribution and \( b_{i1} \) is the individual slope from the linear mixed model,

\[ X_{ij} = X_i^*(t_j) + \epsilon_{ij}, \]  

(3)

\[ X_i^*(t_j) = \beta_0 + \beta_1 t_j + b_{i0} + b_{i1} t_j, \]  

(4)

where \( i = 1, 2, ..., I \) and \( j = 1, 2, ..., J_i \). In (4), the parameters \( \beta_0 \) and \( \beta_1 \) are fixed-effect parameters characterizing the mean intercept and slope of the longitudinal process, respectively, \( (b_{i0}, b_{i1})' \) is a vector of random effects which are assumed multivariate normal with mean 0 and variance \( \Sigma_b = \begin{pmatrix} \sigma_{b_0}^2 & \sigma_{b_0,b_1} \\ \sigma_{b_0,b_1} & \sigma_{b_1}^2 \end{pmatrix} \), and \( \epsilon_{ij} \) is a residual error term which is assumed normal with mean zero and variance \( \sigma^2_\epsilon \). In (2)-(4), the event time and the longitudinal process are linked through \( b_{i1} \), and the parameter \( \alpha_1 \) governs the relationship between the slope of the longitudinal process and the event time distribution. Denote \( X_i = (X_{i1}, X_{i2}, ..., X_{iJ_i})' \), \( b_i = (b_{i0}, b_{i1})' \), and \( \beta = (\beta_0, \beta_1)' \). As in Ye et al., the normality assumption for \( b_i \) is made for these joint models. Although, not the focus of this article, various articles have proposed methods with flexible semi-parametric random effects distributions and have demonstrated that inferences are robust to departures from normality (Song et al., 2002; Hsieh et al., 2006).

For estimating the relationship between the slope of the longitudinal process and the time-to-event process, the calibration approach of Ye et al. (2008) reduces to first, estimating \( E[b_{i1}|X_i, \beta] \) using (3) and (4), and second, replacing \( b_{i1} \) by \( E[b_{i1}|X_i, \hat{\beta}] \) in estimating (2). As recognized by Ye et al., this methodology introduces bias in two ways. First, there is the problem of informative dropout, whereby \( b_{i0} \) and \( b_{i1} \) can depend on the event time \( T_i \) (which will occur if \( \alpha_1 \neq 0 \) in (2)). Ignoring this informative dropout may result in substantial bias. Second, not accounting for the measurement error in \( E[b_{i1}|X_i, \hat{\beta}] \) relative to true values of \( b_{i1} \) will result in attenuated estimation of \( \alpha_1 \).
We propose a simple approach which reduces these two sources of bias. We first focus on the problem of informative dropout. The bias from informative dropout is a result of differential follow-up whereby the response process is related to the length of follow-up (i.e., in (2)-(4), when \( \alpha_1 \) is positive, patients who die early are more likely to have large positive slopes). There would be no bias if all \( J \) follow-up measurements were observed on all patients. Thus, we recapture these missing measurements by generating data from the conditional distribution of \( X_i \) given \( T_i \), denoted as \( X_i | T_i \). Since \( X_i | T_i \) under (2)-(4) does not have a tractable form, we propose a simple approximation for this conditional distribution.

Under model (2)-(4), the distribution of \( X_i | T_i \) can be expressed as

\[
P(X_i | T_i) = \int h(X_i | b_i, T_i) g(b_i | T_i) db_i.
\]  

(5)

Since \( T_i \) and the values of \( X_i \) are conditionally independent given \( b_i \), \( h(X_i | b_i, T_i) = h(X_i | b_i) \), where \( h(X_i | b_i) \) is the product of \( J_i \) univariate normal density functions each with mean \( X_i^*(t_j) \) \((j = 1, 2, ..., J_i)\) and variance \( \sigma_i^2 \). The distribution of \( X_i | T_i \) can easily be obtained with standard statistical software if we approximate \( g(b_i | T_i) \) by a normal distribution. Under the assumption that \( g(b_i | T_i) \) is normally distributed with mean \( \mu_{T_i} = (\mu_{0T_i}, \mu_{1T_i})' \) and variance \( \Sigma_{bT_i} \), and by rearranging mean structure parameters in the integrand of (5) so that the random effects have mean zero, \( X_i | T_i \) corresponds to the following mixed model

\[
X_{ij} | (T_i, b_{0iT_i}, b_{1iT_i}) = \beta_{0T_i} + \beta_{1T_i} t_j + b_{0iT_i}^* + b_{1iT_i}^* t_j + \epsilon^*_{ij},
\]

(6)

where \( i = 1, 2, ..., I, \ j = 1, 2, ..., J_i, \) and the residuals \( \epsilon^*_{ij} \) are assumed to have independent normal distributions with mean zero and variance \( \sigma^2_{\epsilon} \). Further, the fixed-effects parameters \( \beta_{0T_i}^* \) and \( \beta_{1T_i}^* \) are intercept and slope parameters for patients who have an event at time \( T_i \) or who are censored at time \( T_i = t_J \). In addition, the associated random effects \( b_{iT_i}^* = (b_{0iT_i}, b_{1iT_i})' \) are multivariate normal with mean \( 0 \) and variance \( \Sigma_{bT_i}^* \) for each \( T_i \). Thus, this flexible conditional model involves estimating separate fixed effect intercept and slope parameters for each potential event-time and for subjects who are censored at time \( t_J \).
Likewise, separate random effects distributions are estimated for each of these discrete time points. For example, the intercept and slope fixed-effect parameters for those patients who have an event at time $T_i = 3$ are $\beta_0^*$ and $\beta_1^*$, respectively. In addition, the intercept and slope random effects for those patients who have an event at $T_i = 3$, $b_{iT_i}^* = (b_{i03}^*, b_{i13}^*)'$, are multivariate normal with mean $\mathbf{0}$ and variance $\Sigma_{b_i}^*$. Model (6) can be fit with standard R code which is available from the first author.

A similar approximation of the conditional distribution of the longitudinal process given dropout time has been proposed for estimating mean change over time in longitudinal measurements subject to informative dropout (Wu and Bailey, 1989; Wu and Follmann, 1999). In this article, we use the approximation to construct complete longitudinal datasets which in turn are used to to estimate the mean of the posterior distribution of an individual’s random effects given the data. Specifically, multiple complete longitudinal datasets can then be constructed by simulating $X_{ij}$ values from (6) where the parameters are replaced by their estimated values. Since the simulated datasets have complete follow-up on each individual, the bias in estimating $E[b_{i1}|X_i, \beta]$ caused by informative dropout is much reduced.

We provide a correction to account for the measurement error in using $E[b_{i1}|X_i, \hat{\beta}]$, denoted as $\hat{b}_{i1}$, instead of using the actual random slope $b_{i1}$. As in Carroll et al. (1984) who adjust for measurement error in a covariate, we note that

$$P(Y_{ij} = 1|Y_{i(j-1)} = 0, X_i) = \int \Phi(\alpha_{0j} + \alpha_1 b_{i1})g(b_{i1}|X_i)db_{i1}$$

$$= \Phi\left(\frac{\alpha_{0j} + \alpha_1 \hat{b}_{i1}}{\sqrt{1 + \alpha_1^2 \text{Var}(\hat{b}_{i1} - b_{i1})}}\right), \quad (7)$$

where $\text{Var}(\hat{b}_{i1} - b_{i1})$ measures the error of estimation in $\hat{b}_{i1}$ relative to $b_{i1}$ which is the the 1-1 element in the matrix $\text{Var}(\hat{b}_i - b_i)$, given by

$$\text{Var}(\hat{b}_i - b_i) = \Sigma_b - \Sigma_b R_i' \left\{W_i - W_iF_iQF_i'W_i\right\} R_i \Sigma_b,$$

where $Q = \sum_{i=1}^I (F'_i W_i F_i)^{-1}$, and where $W_i = V_i^{-1}$, where $V_i$ is the variance of $X_i$ (Laird and Ware, 1982; Verbeke and Molenberghs, 2000). Further, $F_i$ and $R_i$ are vectors of fixed and random effects for the $i$th subject. This variance formula incorporates the error in
estimating the fixed effects in the longitudinal model. Expression (7) follows from that fact that
\[ E\left[ \Phi(a + V) \right] = \Phi\left( \frac{a + \mu}{\sqrt{1 + \tau^2}} \right), \]
where \( V \sim N(\mu, \tau^2) \).

Only individuals who have at least two longitudinal measurements provide useful information in assessing the relationship between an individual’s slope and their time-to-event data, so we assume that all individuals in the analysis have at least two follow-up times. Thus, \( \alpha_{01} = \alpha_{02} = -\infty \) and the regression parameters in the discrete-time model \( \alpha_{0j} \) \((j = 3, 4, \ldots, J)\) and \( \alpha_1 \) can be estimated by maximizing the likelihood

\[
L = \prod_{i=1}^{I} \left[ \prod_{j=1}^{J_i} \left\{ 1 - P(Y_{ij} = 1 | Y_{i(j-1)} = 0, X_{ij}) \right\}^{(1-Y_{ij})} \right] \left\{ (1-Y_{iJ_i}) \right\} \right] \right] \]

Thus, we propose the following algorithm for estimating \( \alpha_{0j} \) \((j = 3, 4, \ldots, J)\) and \( \alpha_1 \) with a two-stage procedure:

1. Estimate model (6) with all available longitudinal measurements using linear mixed-modeling software such as lme in R.

2. Simulate complete longitudinal pseudo measurements (i.e., \( X_{ij} \) for \( i = 1, 2, \ldots, I \) and \( j = 1, 2, \ldots, J \)) using model (6) with model parameters estimated from step 1. Specifically, these measurements are simulated by first simulating values of \( b^*_{ij} \) from a normal distribution with mean \( \mathbf{0} \) and variance \( \Sigma^*_{b ij} \) and \( \epsilon^*_{ij} \) from a normal distribution with mean \( 0 \) and variance \( \sigma^*_\epsilon^2 \), where the variance parameters are estimated in step 1.

3. Estimate model (3) and (4) (without regard to the event time distribution (2) ) with complete longitudinal measurements simulated in step 2 using linear mixed modeling software.

4. Estimate \( \alpha_{0j} \) \((j = 1, 2, \ldots, J)\) and \( \alpha_1 \) (denoted as \( \hat{\alpha}_{0j} \) and \( \hat{\alpha}_1 \), respectively) using (7) and (8) with \( \hat{b}_{11} \) obtained from step 3.

5. Repeat steps 2 to 4 \( M \) times and average \( \hat{\alpha}_{0j} \) and \( \hat{\alpha}_1 \) to get final estimates.
The approach can be generalized for continuous event-time distributions where, \( T_i \) is the continuous event time for the \( i \) individual, all individuals are followed up to time \( T_E \), and where patients are administratively censored at the end of the study when \( T_i > T_E \). In addition, the Cox model, \( \lambda(t, b_{i1}) = \lambda_0(t) \exp(\alpha b_{i1}) \) is used to relate the longitudinal measurements to time-to-event data. We can approximate this conditional distribution by first discretizing the follow-up interval into \( K \) equally spaced intervals. We define \( d_i \) as a discretized version of the continuous event time distribution, whereby, \( d_i = k \) when \( T_i \in \left[(k-1)T_E/K, kT_E/K\right], \) \( k = 1, 2, \ldots, K \), and where \( d_i = K + 1 \) when patient \( i \)'s event time is administratively censored at time \( T_E \). The conditional distribution of the longitudinal measurements given the continuous event time, \( X_i|T_i \), can be approximated by the distribution of the longitudinal measurements given the discretized version \( d_i \), \( X_i|d_i \), where, as for the discrete event time model, this conditional distribution can be approximated by a linear mixed model

\[
X_{ij}|(d_i, b_{i0d_i}, b_{i1d_i}) = \beta_{0d_i}^* + \beta_{1d_i}^* t_j + b_{0d_i}^* + b_{1d_i}^* t_j + \epsilon_{ij}^* ,
\]

where \( i = 1, 2, \ldots, I \) and \( j = 1, 2, \ldots, J_i \), and where \( J_i \) is the number of follow-up measurements before death or administrative censoring for the \( i \)th patient. Similar to (6), \( \beta_{0d_i}^* \) and \( \beta_{1d_i}^* \) are intercept and slope parameters for patients with a discretized event time of \( d_i \). Also, \( b_{i0d_i}^* = (b_{0d_i}^* b_{1d_i}^*)' \) are assumed to be normally distributed with mean \( 0 \) and variance \( \Sigma_{b_{i0d_i}^*} \).

For continuous event times, we apply the previous algorithm for discrete-time data except that in Step 1 we fit model (9) for a reasonably large \( K \), and in Step 3, we fit a Cox model without a measurement error correction instead of the discrete-time model.

Asymptotic standard errors from the discrete or continuous event time models cannot be used for inference since they fail to account for the missing data uncertainty in our procedure. The bootstrap (Efron and Tibshirani, 1993) can be used for valid standard error estimation.
3 Simulations

We evaluated the procedure for both discrete and continuous time to event data with a simulation study. For discrete event-time data, we assume that there are potentially five follow-up times \( J = 5 \) at discrete times \( t_j = j (j = 1, \ldots, 5) \) and \( I = 300 \) subjects having at least 2 or more longitudinal measurements (i.e., \( \alpha_{01} = \alpha_{02} = -\infty \)) with \( \alpha_{0j} = 0.50 \) for \( j = 3, 4, \) and 5. Table 1 shows the mean and standard deviation for various estimators of \( \alpha_1 \). These values are provided for estimators in which \( b_{i1} \) is assumed known, estimators which use complete simulated data, ORC and RCC, and our proposed approach with and without measurement error correction for different numbers of simulated datasets (\( M \)). The results show that ORC and RCC have a approximately 10% bias, while the proposed approach is unbiased. We also found that choosing \( M = 10 \) provided a good balance between efficiency and computational efficiency. Further, not incorporating the measurement error correction in the proposed approach had little effect on the results. We found this to be the case even when we increased the measurement error above 1, suggesting that this adjustment is not particularly important for the simple model in which longitudinal measurements and survival are linked through a random slope parameter. The measurement error correction may be more important for a more complex model such as that presented by Ye et al. (2008).

For continuous time-to-event data, the simulation was conducted with an exponential survival distribution with a mean of 5 years when \( b_i = 0 \), administrative censoring after 5 years, and \( \alpha = 0.5 \). We also assume that longitudinal measurements are taken at \( t_1 = 0 \), \( t_2 = 0.125 \), \( t_3 = 0.25 \), \( t_4 = 0.75 \), \( t_5 = 1 \), \( t_6 = 2 \), \( t_7 = 3 \), \( t_8 = 4 \), and \( t_9 = 5 \) (\( J = 9 \)), with survival times being categorized into one-year intervals with \( K = 5 \). Table 2 shows the results of these simulations with \( I = 300 \), \( \alpha = 0.5 \), \( M = 10 \), and different values of the measurement error \( \sigma_\epsilon \). We present the mean (standard deviation) of parameter estimates with complete longitudinal data, ORC, RRC, and the the proposed approach. Although the proposed approach has increasing bias as \( \sigma_\epsilon \) becomes large, this approach has less bias than both ORC and RCC for all values of \( \sigma_\epsilon \). Further, we conducted an additional simulation in which measurements \( t_3 \) to \( t_9 \) were missing with probability 0.5, creating datasets with
fewer observations on each subject. Results were essentially the same as reported in Table 2, suggesting that our approach does well even with shorter sequences of longitudinal data (data not shown).

4 Discussion

This article proposes a simple regression calibration approach for estimating the relationship between longitudinal measurements and time-to-event data which accounts for informative dropout in the longitudinal process. The approach is not completely unbiased since the conditional distribution of the longitudinal process given the event time is approximated by a multivariate normal distribution. Particularly when the longitudinal and time-to-event processes are strongly linked, there may be small amounts of departure from normality. The effect of this lack of normality on bias appears to increase as the measurement error increases. However, in most situations, the bias is substantially smaller than the ORC and RCC approaches proposed in Ye et al. The simulation results demonstrate that, in general, the proposed approach results in estimates with increased variance relative to ORC and RCC. More precise estimation is possible under a more parsimonious parameterization. For example, $\beta_{1T_i}$ in (6) may be modeled as linear in $T_i$.

The proposed approach could be applied to a setting in which the two processes are linked through the true value of the longitudinal processes and time-to-event distribution. Further, the approach could be extended to allow for a more complex stochastic processes mean structure for the longitudinal process and for a semi-parametric fixed-effect structure as proposed by Ye et al. (2008). This would involve fitting model (6) or (9) with a different smooth curve $\varphi(t)$ and stochastic process $W_i(t)$ for each discretized dropout time. Such a model could be fit within the framework proposed by Zhang et al. (1998).

Our setup assumes that event times are only administratively censored after a fixed follow-up at the end of the study. For the case in which patients are censored prematurely dropout times can be imputed based on a model fit using only patients who had the potential to be followed over the entire study duration.
REFERENCES


Table 1: Estimates of $\alpha_1$ from model (2)-(4) when $\beta_0 = 1$, $\beta_1 = 3$, $\sigma_{b0} = 1$, $\sigma_{b1} = 1$, and $\sigma_{b0,b1} = 0$. We assume that $\sigma_\epsilon = 0.75$, $\alpha_0 = -1.5$, $\alpha_1 = 0.50$, $J = 5$, and $I = 300$. Further, we assume that $t_j = j$ and all individual’s who are alive at $t_5 = 5$ are administratively censored at that time point. The means (standard deviations) from 1000 simulations are presented.

<table>
<thead>
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<th>Estimator</th>
<th>$\hat{\alpha}_1$</th>
<th>SD</th>
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</thead>
<tbody>
<tr>
<td>Known$^1$</td>
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</tr>
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<td>Complete$^2$</td>
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</tr>
<tr>
<td>ORC</td>
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<tr>
<td>RRC</td>
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</tr>
<tr>
<td>Prop M=3 w/o MC</td>
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</tr>
<tr>
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</tr>
<tr>
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<td>Prop M=10 w/ MC</td>
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<td>0.092</td>
</tr>
<tr>
<td>Prop M=20 w/o MC</td>
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<td>Prop M=20 w/ MC</td>
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<tr>
<td>Prop M=100 w/ MC</td>
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</table>

$^1$ Model (2) fit with $b_{i1}$ assumed known.

$^2$ Model (2) fit with $\hat{b}_{i1}$ replacing $b_{i1}$. The empirical Bayes estimates $\hat{b}_{i1}$ are obtained by fitting (3) and (4) with complete longitudinal measurements.
Table 2: Estimates of $\alpha$ from model (3)-(4) and $\lambda(t, b_{i1}) = \lambda_0(t) \exp(\alpha b_{i1})$ where $I = 300$ and $M = 10$. We also assume that $\beta_0 = 1$, $\beta_1 = 3$, $\sigma_{b_0} = 1$, $\sigma_{b_1} = 1$, and $\sigma_{b_0,b_1} = 0$. The means (standard deviations) from 1000 simulations are presented.

<table>
<thead>
<tr>
<th>Parameters</th>
<th>Estimates of $\alpha$</th>
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