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## FOREWORD

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## B. INTRODUCTION

Interval-censored (IC) data are encountered in three areas of breast cancer research. The most common application is in clinical relapse follow-up studies in which the study endpoint is disease-free survival. When a patient relapses, it is usually known that the relapse takes place between two follow-up visits, and the exact time to relapse is unknown. In statistics, we say relapse time is interval censored. Interval censoring is also encountered in breast cancer registry studies in which information on family history of cancer is updated periodically. The Strang Breast Surveillance Program for women at increased risk for breast cancer, for instance, has enlisted over 800 women with complete pedigree information which is verified and updated continuously. Family history data such as age at diagnosis of a specific cancer, or a benign but risk-conferring condition, are obtained from each registrant at each update. Time to a cancer event, and definitely time to first detection of a benign condition, are at best known to fall in the time interval between the last update and age at diagnosis. A third but increasingly important area of application of interval censoring is in breast cancer chemoprevention experiments or prevention trials, which involve the observation of one or more surrogate endpoint biomarkers (SEB) over time. The scientific question of interest here is the estimation of time for the SEB to reach a target value, and time from cessation of intake of a chemopreventive agent to the loss of its protective effect. Unfortunately, the exact values of both these time variables are known only to lie in between two successive assay inspection times. In a breast cancer follow-up study, we will often encounter covariates (for instance, tumor size and nodal status in a relapse study, and baseline SEB value in a chemoprevention trial).

Let  $X$  denote a time-to-event variable with distribution  $F(x) = Pr(X \leq x)$ , or equivalently, survival function  $S(x) = 1 - F(x)$ . In interval censoring,  $X$  is not observed and is known only to lie in an observable interval  $(L, R)$ . In our previous DOD funded grant, we have made fundamental contributions to both the theory of the generalized maximum likelihood (GML) estimation of  $S$ , and the computation in connection with the inference of GML estimator (GMLE)  $\hat{S}$  of  $S$ . These contributions are restricted to the case of univariate interval-censored data without covariates.

The Cox proportional hazards model [1] specifies that covariates have a proportional effect on the hazard function of  $X$ . This model provides powerful means for fitting failure time observations to a distribution free model and for estimating the risk for failure associated with a vector of covariates. It is extensively used for right-censored data. Finkelstein [2] applied the Cox model to analysis of interval-censored data. However, she did not establish asymptotic properties of the GMLE of the parameters in the model and the approach is limited to small sample sizes due to the computational difficulty .

Our interest in IC data with covariates is driven by needs arising from two related areas of breast cancer research at Strang. First, our investigators in the Strang Cancer Genetics Program want to study various patterns of familial aggregation of breast, ovarian and other forms of cancer using family history data from the Strang Breast Surveillance Program. Studies of familial early onset of breast cancer, breast-ovarian and breast-prostate associations will lead to IC data with covariates; therefore, a proper statistical procedure together with a feasible software to deal with such data are very much needed. Second, we conducted a one-year chemoprevention trial of indole-3-carbinol (I3C) for breast cancer

prevention. In this prevention trial we monitored the levels of two SEB's, a urinary estrogen metabolite ratio and a blood counterpart, both of which are subject to interval censoring. An earlier dose-ranging study of I3C conducted by Wong *et al* [2] has been published.

The overall aim of this research proposal is to develop statistical inference for interval-censored data with covariates that are encountered in breast cancer chemoprevention trials employing surrogate endpoint biomarkers, and in breast cancer registry follow-up studies of familial aggregation of breast and other forms of cancer. Asymptotic generalized maximum likelihood theory under the Cox regression model will be investigated and computer software package for maximum likelihood inference will be implemented.

## C. BODY

### C.1. Model Formulation and Likelihood Equations.

Let  $Y_{K,1} < Y_{K,2} < \dots < Y_{K,K}$  denote the follow-up times for a patient who has made  $K$  follow-up visits, in a longitudinal follow-up study. Since the number of visits for each patient may vary,  $K$  is a random positive integer. For convenience, define  $Y_{K,0} = 0$  and  $Y_{K,K+1} = \infty$ . The time-to-event variable of interest,  $X$ , is not directly observed; instead, it is known to lie in between two successive censoring time points  $(Y_{K,j}, Y_{K,j+1})$ , where  $j = 0, \dots, K$ . Note that  $X$  is left censored if  $j = 0$ , strictly interval censored if  $0 < j < K$ , and right censored if  $X > Y_{K,K}$ . The observable interval-censored data corresponding to  $X$  is given by

$$(L, R) = (Y_{K,i}, Y_{K,i+1}) \text{ if } Y_{K,i} < X \leq Y_{K,i+1}, i = 0, 1, \dots, K. \quad (2.1)$$

In addition to  $(L, R)$ , we also observe a  $p \times 1$  covariate vector  $Z$ . We assume that  $K$  and the  $Y_{k,j}$ 's are independent of  $(X, Z)$ .

The Cox regression model for the survival function at  $X = x$  given  $Z = z$  is represented by

$$S(x|z) = [S_0(x)]^{e^{z\beta}},$$

where  $z\beta$  is the dot product of  $Z$  and  $\beta$ ,  $S_0(x)$  is a baseline survival function and  $\beta$  is a  $p$ -dimensional regression coefficient vector.

Let  $I_i = (L_i, R_i, z_i)$ ,  $i = 1, \dots, n$ , be a random sample of size  $n$  interval-censored observations with covariates. In terms of the original observed intervals, the likelihood function of  $S$  and  $b$  is given by

$$\mathbf{L} = \prod_{i=1}^n ((S(L_i))^{e^{bz_i}} - (S(R_i))^{e^{bz_i}}), \quad (2.2)$$

where  $S$  is a survival function, and  $b$  is a  $p \times 1$  dimensional vector. The GMLE of  $(S_0, \beta)$  is a value  $(S, b)$  that maximizes (2.2) over all survival functions  $S$  and all  $b \in \mathcal{R}^p$ .

Since  $S_0$  places all probability mass on the innermost intervals of the  $I_i$ 's (see Peto (1973) or Turnbull (1976)), it is often computationally simpler to express  $L$  in terms of innermost intervals.

We say that an interval  $A$  is an innermost interval of the  $I_i$ 's if  $A$  is a nonempty finite intersection of one or more of the  $I_i$ 's such that either  $I_i \cap A = \emptyset$  or  $I_i \cap A = A$  for each

*i.* Suppose there are a total of  $m$  distinct innermost intervals  $A_i = (\xi_i, \eta_i]$ , where  $\eta_i \leq \xi_{i+1}$  and  $m \leq n$ . Then the likelihood function (2.2) is equivalently given by

$$\mathbb{L} = \prod_{i=1}^n [(\sum_{k>l_i} s_k)^{e^{z_i b}} - (\sum_{k>r_i} s_k)^{e^{z_i b}}], \quad (2.3)$$

where  $l_i = \sup\{j : \eta_j \leq L_i\}$ ,  $r_i = \sup\{j : \eta_j \leq R_i\}$  and  $s = (s_1, \dots, s_m)$  denote the vector of the probability weights. The log likelihood of  $(s, b)$  is

$$\mathcal{L}(s, b) = \sum_{i=1}^n \ln[(\sum_{k>l_i} s_k)^{e^{z_i b}} - (\sum_{k>r_i} s_k)^{e^{z_i b}}]. \quad (2.4)$$

Note that  $(\sum_{k>r_i} s_k)^{e^{z_i b}} = 1$  if  $r_i = 0$  and  $(\sum_{k>l_i} s_k)^{e^{z_i b}} = 0$  if  $l_i = m$ .

### C.2. Generalized maximum likelihood estimation.

A GMLE of  $(s, \beta)$  is a value of  $(s, b)$  that maximizes the likelihood function (2.4). We could follow the Newton-Raphson (NR) algorithm taken by Finkelstein [2]. However, this would involve the inverse of a matrix of order  $(m + p - 1) \times (m + p - 1)$ . Since  $m$  can be potentially large when  $n$  is large, the NP algorithm is not feasible for a large data set. In our simulation studies with  $n = 200$ ,  $m$  ranges from 17 to 22.

We advocate a computationally simple approach by first grouping the original data  $(L_i, R_i)$  and then applying a two-step iterative scheme to obtain the two-step estimators (TSE) of  $s_o$  and  $\beta$  based on the innermost interval corresponding to the grouped intervals.

In the first year of our research, we have successfully implemented the computer software to calculate the TSE's of  $s_o$  and  $\beta$ . The algorithm is summarized as follows.

1. Partition the entire data range into  $q$  time points,  $q < n$ . Let  $(L_i^*, R_i^*)$  denote the grouped observable intervals,  $i = 1, \dots, n$ . Let  $\underline{s} = (s_1, \dots, s_{m_q})$  denote the vector of probability masses distributed over the  $m_q < m$  innermost intervals corresponding to the  $(L_i^*, R_i^*)$ 's
2. Maximize the likelihood of  $\underline{s}$  and  $\underline{b}$  based on the grouped data using a two-step maximization algorithm. At each iteration of the algorithm, there is an  $\underline{s}$ -step in which the likelihood is increased by changing a transformed parameter of  $\underline{s}$ , while  $\underline{b}$  is fixed at the value from the previous iteration. This is followed by a  $\underline{b}$ -step in which the likelihood is maximized with respect to  $\underline{b}$  with  $\underline{s}$  fixed at the value updated at the current  $\underline{s}$ -step.

For ease of presentation, we outline the algorithm in the case  $m_q = 3$  so that  $\underline{s} = (s_1, s_2, s_3)$ .

#### $\underline{s}$ -step:

- a. Transform  $\underline{s}$  to  $\underline{s}(u)$ , where  $\underline{s}(u) = (s_1(u), s_2(u), s_3(u))$ ,

$$s_1(u) = \frac{s_1 + u}{1 + u}, \quad s_2(u) = \frac{s_2}{1 + u}, \quad s_3(u) = \frac{s_3}{1 + u},$$

and  $u$  is such that  $u + s_1 > 0$ .

- b. Use NP algorithm to maximize  $\mathcal{L}(\underline{s}(u), \underline{b})$  with respect to  $u$ . Denote the maximizer by  $u_1$ . Let  $\underline{s}^* = \underline{s}(u_1)$ .
- c. Transform  $\underline{s}^*$  to  $\underline{s}^*(u)$ , where  $\underline{s}^*(u) = (s_1^*(u), s_2^*(u), s_3^*(u))$ ,

$$s_1^*(u) = \frac{s_1^*}{1+u}, \quad s_2^*(u) = \frac{s_2^* + u}{1+u}, \quad \text{and} \quad s_3^*(u) = \frac{s_3^*}{1+u}.$$

- d. Use NP algorithm to maximize  $\mathcal{L}(\underline{s}^*(u), \underline{b})$  with respect to  $u$ . Denote the maximizer by  $u_2$ . Let  $\underline{s}^{**} = \underline{s}^*(u_2)$ .
- e. Transform  $\underline{s}^{**}$  to  $\underline{s}^{**}(u)$ , where  $\underline{s}^{**}(u) = (s_1^{**}(u), s_2^{**}(u), s_3^{**}(u))$ ,

$$s_1^{**}(u) = \frac{s_1^{**}}{1+u}, \quad s_2^{**}(u) = \frac{s_2^{**} + u}{1+u}, \quad \text{and} \quad s_3^{**}(u) = \frac{s_3^{**} + u}{1+u}.$$

- f. Use NP algorithm to maximize  $\mathcal{L}(\underline{s}^{**}(u), \underline{b})$  with respect to  $u$ . Denote the maximizer by  $u_3$ . Let  $\underline{s}^{***} = \underline{s}^{**}(u_3)$ .

**b-step:**

Use NP algorithm to maximize  $\mathcal{L}(\underline{s}^{***}, \underline{b})$  with respect to  $\underline{b}$ .

Repeat s-step and b-step until convergence.

### C.3. Sensitivity study of TSE.

We have carried out Monte Carlo simulations to investigate the sensitivity of the TSE of  $\underline{\beta}$  to the degree of partitioning used in the data grouping. Our simulation studies are designed as follows:

1.  $X$  is exponential with pdf  $f(x) = \frac{1}{\sigma} e^{-[\frac{x-\mu}{\sigma}+1]} \mathbf{1}[(x > \mu - \sigma)]$ , where  $\mathbf{1}[\cdot]$  denotes the indicator function.
2. There are 3 mutually independent covariates  $Z_1, Z_2$  and  $Z_3$ , each of which is a discrete random variable with pdf  $f(i) = \frac{i}{\sum_{j=1}^6 j}$ ,  $i = 1, \dots, 6$ .
3.  $(L, R)$  is generated according to the following scheme:

$$(L, R) = \begin{cases} (0, U) & \text{if } X \leq U, \\ (20, \infty) & \text{if } X > 20, \\ (U + kV, U + (k+1)V) & \text{if } X \leq 20, U + kV < X \leq U + (k+1)V \text{ and } k \geq 1. \end{cases}$$

where  $U \sim U(0, 2)$  and  $V \sim U(0, 2.3)$ .

For each of Monte Carlo simulation, a total of 1000 replications are performed. Grouping width of sizes 3, 5 and 8 are considered in the partitioning of the interval  $[0, 20]$ .

Tables 1 and 2 summarize the simulation results for sample sizes  $n = 30$  and  $n = 200$ , respectively. For original data (no grouping), GMLE values are given. In the 3 cases of data grouping, TSE values are listed. The figures given in parentheses are standardized differences

defined as  $\frac{|\text{sample mean of estimator} - \text{true value}|}{\text{sample standard error of estimator}}$ . Essentially, the TSE is quite insensitive to changes in the degree of partitioning, and sample size appears to be not a relevant issue either. The conclusion here applies to the parameter estimate of  $\underline{\beta}$  only. However, in assessing closeness of asymptotic inference of the TSE to that of the GMLE, we will have to pay attention to the asymptotic covariance matrix of the TSE of  $\underline{\beta}$ . Because the covariance matrix will be a function of the probability weights  $s_1, \dots, s_{m_g}$ , it is clear that the degree of partitioning can affect the asymptotic approximation of the TSE to the GMLE in a more significant way. We will relegate this aspect of research to the second year of our DOD grant.

data	cpu time	$\beta_1 = -0.1$	$\beta_2 = 0.2$	$\beta_3 = -0.1$
original	10 min.	-0.092 (0.083)	0.209 (0.085)	-0.092 (0.081)
grouped width=3	4 min.	-0.093 (0.068)	0.217 (0.136)	-0.094 (0.055)
grouped width=5	4 min.	-0.094 (0.050)	0.239 (0.219)	-0.094 (0.048)
grouped width=8	*	*	*	*

\* Calculation not possible due to sparseness of data

**Table 1. Monte Carlo simulations for TSE of  $\underline{\beta}$  for  $n = 30$**

data	cpu time	$\beta_1 = -0.1$	$\beta_2 = 0.2$	$\beta_3 = -0.1$
original	58.3 min.	-0.087 (0.419)	0.191 (0.281)	-0.087 (0.406)
grouped width=3	6.5 min.	-0.089 (0.333)	0.198 (0.057)	-0.089 (0.333)
grouped width=5	5.6 min.	-0.090 (0.294)	0.203 (0.077)	-0.090 (0.286)
grouped width=8	4.7 min.	-0.092 (0.205)	0.212 (0.250)	-0.093 (0.171)

**Table 2. Monte Carlo simulations for TSE of  $\underline{\beta}$  for  $n = 200$**

Incidentally, the close approximation of the GMLE values of  $\underline{\beta}$  to the true  $\underline{\beta}$  (first row of Table 1 or Table 2) indicates that the GMLE of  $\underline{\beta}$  is consistent. Similarly, rows 2-4 of Table 1 or Table 2 suggest that the TSE of  $\underline{\beta}$  is consistent.

## D. KEY RESEARCH ACCOMPLISHMENTS IN THE FIRST YEAR

- We have completed Task 1.  
We have successfully implemented a computer program to calculate the TSE of the Cox regression coefficients  $\underline{\beta}$ .
- We have completed Task 2.  
We have demonstrated by Monte Carlo simulations that the TSE of  $\underline{\beta}$  is not much affected by the degree of partitioning used in data grouping.
- We have begun to work on Task 3.  
We have demonstrated by Monte Carlo simulations that the GMLE of  $\underline{\beta}$  is consistent.
- We have begun to work on Task 4.  
We have demonstrated by Monte Carlo simulations that the TSE of  $\underline{\beta}$  is consistent.

## E. REPORTABLE OUTCOMES

- A computer program to calculate the GMLE of the baseline survival function  $S_0$  and that of the Cox regression coefficients  $\underline{\beta}$ .
- A computer program to calculate the TSE of  $S_0$  and that of  $\underline{\beta}$ .  
Both of these computer programs have been made available for the public via the internet site *math.binghamton.edu.ftp/pub/qyu*.

## F. CONCLUSIONS

In the first year of our DOD grant, we have successfully completed our research objectives stated in Tasks 1 and 2. In addition, we have begun research work pertaining to Tasks 3 and 4. We have implemented a computer program to compute both the TSE of the baseline survival function and the TSE of the regression coefficients of the Cox regression model under interval censorship. Using Monte Carlo simulations, we have demonstrated that the TSE of the regression coefficients is consistent.

The results which we have established will be useful to breast cancer researchers pursuing chemoprevention intervention trials involving surrogate endpoints biomarkers, and genetic epidemiologists conducting studies on familial aggregation of breast cancer and related cancers.

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