Empirical likelihood ratio confidence intervals for conditional survival probabilities with right censored data

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In the analysis of survival data, we often encounter situations where the response variable (the survival time) \( T \) is subject to right censoring, but the covariates \( Z \) are completely observable and are often discrete or categorical. In this article, we construct the empirical likelihood ratio confidence region for conditional survival probabilities based on bivariate data which are subject to right censoring in one coordinate and have a discrete covariate \( Z \). We show that such an empirical likelihood ratio confidence region is indeed an interval, and we establish some related properties of the empirical likelihood ratio. The generalization of our results in this article to the multivariate covariate \( Z \) with dimension \( p > 1 \) is straightforward.

**KEYWORDS AND PHRASES:** Empirical likelihood, Maximum likelihood estimator, Right censored data.

### 1. INTRODUCTION

In the analysis of survival data, we often encounter situations where the response variable is the survival time \( T \) and is subject to right censoring, but the \( p \)-dimensional vector \( Z \) of covariates with components such as treatments, gender, etc., are completely observable. In the nonparametric setting, we are interested in an interval estimate for conditional survival probability \( P(T > t_0 \mid Z = z_0) \), where \( t_0 \) and \( z_0 \) are given values of interest. Such a problem is equivalent to constructing confidence intervals for the following conditional probability:

\[
\theta_0 = P(T \leq t_0 \mid Z = z_0).
\]

For simplicity of presentation, here we consider the case that covariate \( Z \) is a scalar rather than a vector, i.e., \( Z \) with dimension \( p = 1 \). The generalization of our results in this article to the multivariate case with \( p > 1 \) is straightforward.

Specifically, suppose that

\[
(1.2) \quad (T_1, Z_1), (T_2, Z_2), \ldots, (T_n, Z_n)
\]

is a random sample of \((T, Z)\), but the actually observed survival data are the bivariate data with one coordinate subject to random right censoring as follows:

\[
(1.3) \quad (V_1, \delta_1, Z_1), (V_2, \delta_2, Z_2), \ldots, (V_n, \delta_n, Z_n),
\]

where \( V_i = \min\{T_i, C_i\} \), \( \delta_i = I\{T_i \leq C_i\} \), and \( C_i \) is the right censoring variable with distribution function (d.f.) \( F_C \) and is independent of \((T_i, Z_i)\). Note that in practical situations the covariate variable \( Z \) in (1.1)–(1.3) is often discrete or categorical. In this article, we construct empirical likelihood ratio confidence intervals (ELRCI) for conditional probability \( \theta_0 \) in (1.1) based on right censored survival data (1.3), where covariate \( Z \) is discrete.

The empirical likelihood approach (Owen, 1988) is a nonparametric likelihood method, thus it is an appealing procedure with broad applications in survival data analysis. We refer to Owen (2001) and a nice survey paper by Li, Li and Zhou (2005) for results on this topic. Among existing works in the literature, the one most closely related to ours is that by Li and van Keilegom (2002), where they constructed confidence intervals and bands for the conditional survival probabilities using the empirical likelihood approach. However, the problem considered by Li and van Keilegom (2002) was for a continuous covariate \( Z \), and their procedure involves bandwidth selection and kernel selection. In comparison, the problem we consider in this article is of special importance in practice, and our procedure does not involve any bandwidth or kernel selection.

The rest of this article is organized as follows. In Section 2, we construct the empirical likelihood based confidence region for \( \theta_0 \) in (1.1) using the empirical likelihood based bivariate nonparametric maximum likelihood estimator (BNPML) \( \hat{F}_n(t, z) \) for bivariate distribution function (d.f.) \( F_0(t, z) \) of \((T, Z)\) with right censored survival data (1.3), which was obtained by Ren and Riddlesworth (2012). We show that such a confidence region is indeed an interval. The proofs are given in Section 3.

It should be noted that the results similar to our main theorems in Section 2 are known for empirical likelihood inference in the univariate data case, however they are not obvious and quite difficult for the case with censored bivariate data which we consider in this paper. Moreover, the computation of ELRCI and the proof of related Wilk’s theorem...
are very difficult problems technically, and further careful and much more involved work is needed.

2. EMPIRICAL LIKELIHOOD RATIO CONFIDENCE INTERVALS

To derive the empirical likelihood function for bivariate d.f. \( F_0(t,z) \) of \((T,Z)\) based on survival data (1.3), we let all possible values of discrete covariate variable \( Z \) be given by:

\[
(2.1) \quad z_1, z_2, \ldots
\]

and let

\[
(2.2) \quad U_1 < \cdots < U_m \quad \text{be all distinct values among } V_1, \ldots, V_n;
\]

\[
Y_1 < \cdots < Y_q \quad \text{be all distinct values among } Z_1, \ldots, Z_n.
\]

Denoting

\[
(2.3) \quad n_{ij} = \sum_{k=1}^{n} I\{V_k = U_i, Z_k = Y_j\},
\]

\[
\delta_{ij} = \sum_{k=1}^{n} I\{V_k = U_i, \delta_k = 1, Z_k = Y_j\}
\]

for \(1 \leq i \leq m, 1 \leq j \leq q\), Ren and Riddlesworth (2012) show that the likelihood function for bivariate distribution function \( F_0(t,z) \) of \((T,Z)\) with data (1.3) is given by

\[
(2.4) \quad L(F) = \prod_{i=1}^{m} \prod_{j=1}^{q} (dF(U_i, Y_j))^{\delta_{ij}} \times (F(\infty, dz_j) - F(U_i, dz_j))^{n_{ij} - \delta_{ij}},
\]

where \( F \) is any bivariate d.f., and denoting \( P_F \) as the probability under \( F \) we have:

\[
(2.5) \quad \begin{cases}
    dF(t, z) = P_F\{T = t, Z = z\} \\
    F(t, dz) = P_F\{T \leq t, Z = z\} = F(t, z) - F(t, z-).
\end{cases}
\]

In order to derive the ELRCI for \( \theta_0 \) in (1.1), we first describe the BNPMLE \( \hat{F}_n(t,z) \) for \( F_0(t,z) \) by Ren and Riddlesworth (2012) as follows.

Note that (2.3) implies \( n_{1j} + \cdots + n_{mj} \geq 1 \) for any \( 1 \leq j \leq q \) and that \( n_{ij} = 0 \) implies \( \delta_{ij} = 0 \). Thus, letting

\[
(2.6) \quad m_j = \max\{k \mid n_{kj} > 0\}, \quad 1 \leq j \leq q
\]

we have \( n_{ij} = \delta_{ij} = 0 \) for all \( 1 \leq j \leq q, m_j < i \leq m \); which means that points \((U_i, Y_j)\) for \( m_j < i \leq m \) are not observed among \((V_k, Z_k)\)'s in data (1.3), in turn, by the usual empirical likelihood treatment these points \((U_i, Y_j)\) are not assigned any probability masses. Hence, to find the BNPMLE for \( F_0 \) with likelihood function (2.4), Ren and Riddlesworth (2012) restrict all possible candidates to those bivariate d.f.'s that assign all their probability masses to points \((U_i, Y_j)\) for \( 1 \leq j \leq m, 1 \leq i \leq m_j \) and line segments \( L_j = \{(t, Y_j) \in \mathbb{R}^2; t > U_m\} \) for \( 1 \leq j \leq q \), which writes likelihood function (2.4) as follows:

\[
(2.7) \quad L(F) = \prod_{i=1}^{m} \prod_{j=1}^{q} (p_{ij})^{\delta_{ij}} \left( \sum_{k=i+1}^{m+1} p_{kj} \right)^{n_{ij} - \delta_{ij}} \equiv L(p),
\]

where

\[
(2.8) \quad F(t, z) = \sum_{i=1}^{m} \sum_{j=1}^{q} p_{ij} I\{U_i \leq t, Y_j \leq z\}, \quad \text{for } t \leq U_m, \ z \in \mathbb{R}
\]

satisfies

\[
(2.9) \quad \begin{cases}
    p_{ij} = dF(U_i, Y_j) = P_F\{T = U_i, Z = Y_j\}, \\
    & \text{for } 1 \leq j \leq q, 1 \leq i \leq m \\
    p_{ij} = 0, \quad & \text{for } 1 \leq j \leq q, m_j < i \leq m \\
    p_{m+1,j} = P_F\{(T, Z) \in L_j\} = P_F\{T > U_m, Z = Y_j\}, \\
    & \text{for } 1 \leq j \leq q \\
    \sum_{j=1}^{m} \sum_{i=1}^{q} p_{ij} = 1.
\end{cases}
\]

Hence, the BNPMLE \( \hat{F}_n(t,z) \) for \( F_0(t,z) \) is the solution that maximizes above likelihood function \( L(F) = L(p) \) in (2.7).

Let \( \hat{p} \) denote the solution of the following optimization problem:

\[
(2.10) \quad \begin{cases}
    \max L(p) = \prod_{j=1}^{m} \prod_{i=1}^{q} (p_{ij})^{\delta_{ij}} \left( \sum_{k=i+1}^{m+1} p_{kj} \right)^{n_{ij} - \delta_{ij}} \\
    \text{subject to: } \text{Constraints on } p \text{ in (2.9)}.
\end{cases}
\]

Ren and Riddlesworth (2012) show that in the sense of the empirical likelihood method the BNPMLE \( \hat{F}_n(t,z) \) for \( F_0(t,z) \) is uniquely given as stated in the following theorem.

**Theorem 1.** For any \( 1 \leq i \leq m, 1 \leq j \leq q \), we denote

\[
(2.11) \quad n_{ij} = n_{ij} + \cdots + n_{mj} = \sum_{k=1}^{n} I\{V_k \geq U_i, Z_k = Y_j\}.
\]

Then, the solution \( \hat{p} \) of (2.10) is unique and satisfies the following:

(i) For any \( 1 \leq j \leq q, 1 \leq i \leq m_j \), we have \( \hat{p}_{ij} > 0 \) if and only if \( \delta_{ij} > 0 \);

(ii) For any \( 1 \leq j \leq q, 1 \leq i \leq m_j \), we have \( \sum_{k=i+1}^{m+1} \hat{p}_{kj} > 0 \);
(iii) With notation \( \prod_{k=1}^{0} c_k \equiv 1 \), the BNPMLE \( \hat{F}_n(t, z) \) is given by
\[
(2.12) \quad \hat{F}_n(t, z) = \sum_{i=1}^{m} \sum_{j=1}^{q} \hat{p}_{ij} I[U_i \leq t, Y_j \leq z],
\]
where \( t \leq U_m, z \in \mathbb{R} \)
\[
\hat{p}_{ij} = \left( \frac{\delta_{ij}}{N_{ij}} \right) \frac{N_{ij}}{n} \prod_{k=1}^{i-1} \left( 1 - \frac{\delta_{kj}}{N_{kj}} \right),
\]
for \( 1 \leq i \leq m, 1 \leq j \leq q \)
\[
\hat{p}_{m+1,j} = P_{F_n} \{ T > U_m, Z = Y_j \} = \left( \frac{N_{ij}}{n} \right) - \sum_{i=1}^{m} \hat{p}_{ij},
\]
for \( 1 \leq j \leq q \)
where 0/0 is set as 0 whenever it occurs.

One should note that (2.3), (2.6) and (2.11) imply that for any \( 1 \leq j \leq q \),
\[
(2.13) \quad \left\{ \begin{array}{l}
n_{m,j,j} > 0 \Rightarrow N_{1j} \geq N_{2j} \geq \cdots \geq N_{m,j,j} > 0 \\
n_{ij} = \delta_{ij} = N_{ij} = 0, \text{ for } m_j < i \leq m \text{ when } m_j < m.
\end{array} \right.
\]

Thus, constraint on \( p \) in the second line of (2.9) is satisfied in (2.12).

To construct ELRCI for \( \theta_0 \) in (1.1), we define the following statistical functional:
\[
(2.14) \quad \tau(F) = P_{F} \{ T \leq t_0 \mid Z = z_0 \}
\]
where \( F \) is given by (2.8)–(2.9). Since covariate variable \( Z \) is discrete and \( z_0 \) is a value of interest for \( Z \), then \( z_0 \) must be one of the values in (2.1), and from \( 0 < F_Z(z_0) < 1 \) and Theorem 4.2.1 of Chung (1974) there exists integer \( \zeta \) in (2.2) such that
\[
(2.15) \quad Y_{\zeta} = z_0 \quad \text{for } 1 \leq \zeta \leq q, \text{ almost surely except finitely often.}
\]

Similarly, under assumption of \( 0 < F_V(t_0) < 1 \) for d.f. \( F_V \) of \( V \) in (1.3), from Theorem 4.2.1 of Chung (1974) we have that in (2.2) almost surely except finitely often,
\[
(2.16) \quad t_0 < U_m.
\]

Thus, from (2.8)–(2.9) and (2.15)–(2.16) we can write (2.14) as
\[
(2.17) \quad \tau(F) = \frac{P_{F} \{ T \leq t_0, Z = z_0 = Y_{\zeta} \}}{P_{F} \{ T \leq U_m, Z = Y_{\zeta} \} + P_{F} \{ T > U_m, Z = Y_{\zeta} \}} = \frac{\sum_{i=1}^{m} P_{i} I(U_i \leq t_0)}{\sum_{i=1}^{m+1} P_{i}} \equiv \tau(p).
\]

For likelihood function (2.7) and the BNPMLE \( \hat{F}_n \) given by (2.12), we know that the empirical likelihood ratio is given by \( R(F) = L(F)/L(\hat{F}_n) \) and we denote
\[
(2.18) \quad r(\theta) = \sup_{F} \{ R(F) \mid \tau(F) = \theta \}
\]
\[
= (L(\hat{F}_n))^{-1} \sup_{p} \{ L(p) \mid \tau(p) = \theta \}.
\]

Then, for constant \( 0 < c < 1 \) the empirical likelihood ratio confidence set \( S_n \) for conditional probability \( \theta_0 \) in (1.1) is given by
\[
(2.19) \quad S_n = \{ \tau(F) \mid R(F) \geq c \} = \{ \tau(p) \mid p \in \mathcal{E}_n \}
\]
where \( \mathcal{E}_n = \{ p \mid p \text{ satisfies (2.8)–(2.9) and } L(p) \geq c L(\hat{F}_n) \} \).

With the proofs deferred to Section 3, we have the following theorems on above confidence set \( S_n \).

**Theorem 2.** Confidence set \( S_n \) in (2.19) is an interval satisfying \( S_n = [T_L, T_U] \) with
\[
(2.20) \quad T_L = \min_{p \in \mathcal{E}_n} \tau(p) \quad \text{and} \quad T_U = \max_{p \in \mathcal{E}_n} \tau(p).
\]

**Theorem 3.** For \( r(\theta) \) and \( S_n \) given by (2.18) and (2.19), respectively, we have
\[
(2.21) \quad \theta_0 \in S_n \quad \text{if and only if} \quad r(\theta_0) \geq c.
\]

**Remark 1.** The results similar to above Theorem 2 and Theorem 3 are known for empirical likelihood inference in the univariate data case, however they are not obvious for the case with censored bivariate data which we consider in this current paper. In fact, the proofs are quite involved technically as shown in Section 3 as well as in Renn and Riddlesworth (2012). The computation of ELRCI \([T_L, T_U] \) given in (2.20) is also a quite difficult problem; see Riddlesworth (2011) for discussions and partial solutions on this topic. For the empirical likelihood ratio \( r(\theta_0) \) given by (2.18), we expect Wilk’s theorem to hold, but the proof turns out to be very difficult in this case. For such a proof, further careful and much more involved technical work is needed, while results (2.21) in Theorem 3 is useful in this context and can be used to set constant \( c \) in practice.

### 3. PROOFS

**Proof of Theorem 2.** Note that set \( \mathcal{E}_n \) in (2.19) is compact, because \( L(p) \) in (2.7) is continuous in \( p \). Also, note that (2.6) and \( L(p) \geq c L(\hat{F}_n) > 0 \) imply the following in the product of \( L(p) \) given by (2.7):
\[
0 < (p_{m,j,j})^{\delta_{m,j,j}} \left( \sum_{k=m_j+1}^{m+1} p_{kj} \right)^{n_{m,j,j} - \delta_{m,j,j}},
\]
in turn, from \( n_{m,j,j} > 0 \) in (2.13), we have \( \sum_{k=m_j+1}^{m+1} p_{kj} > 0 \) when \( \delta_{m,j,j} = 0 \); \( p_{m,j,j} > 0 \) when \( \delta_{m,j,j} > 0 \); which give

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\[ \sum_{k=m_j}^{m+1} p_{kj} > 0 \text{ for any } 1 \leq j \leq q. \text{ Thus, we have} \]

\[ (3.1) \quad p \in \mathcal{E}_n \Rightarrow \sum_{k=i}^{m+1} p_{kj} > 0 \Rightarrow \sum_{k=1}^{m+1} p_{kj} > 0 \]

for any \( 1 \leq j \leq q, 1 \leq i \leq m_j \). Hence, \( \tau(p) \) in (2.17) is well-defined and continuous on compact set \( \mathcal{E}_n \) given in (2.19), which, from Royden (1988; page 191), implies \( S_n \) is compact.

From (2.6) and (2.13), we define the following transformation function:

\[ (3.2) \quad h(p) = (a, b) \quad \text{for} \quad \begin{cases} a_{ij} = p_{ij}/b_{ij} \\ b_{ij} = \sum_{k=1}^{m+1} p_{kj} \end{cases} 1 \leq j \leq q, 1 \leq i \leq m_j, \]

where \( a = (a_{ij}) \) and \( b = (b_{ij}) \). Note that from (3.1), \( h(p) \) is well-defined on \( \mathcal{E}_n \), and that by iteration on (3.2), it can be shown that \( h^{-1} \) uniquely exists and is continuous. With some algebraic work, Ren and Riddlesworth (2012) establish the following for \( L(p) \) in (2.7):

\[ (3.3) \quad L(p) = L(h^{-1}(a, b)) \]

\[ = \left( \prod_{i=1}^{q} \left( b_{ij} \right)^{N_{ij}} \right) \left( \prod_{j=1}^{q} \prod_{i=1}^{m} (a_{ij})^{\delta_{ij}} \right) \]

\[ \geq G(a, b), \]

which, from (3.1)–(3.2) and (2.8)–(2.9), implies

\[ (3.4) \quad h(\mathcal{E}_n) = \{ h(p) \mid L(p) \geq cL(\bar{F}_n) \} \]

\[ = \{(a, b) \mid (a, b) \in \mathcal{F}_n, G(a, b) \geq cL(\bar{F}_n) \} \]

where

\[ (3.5) \quad \mathcal{F}_n = \left\{ (a, b) \mid 0 \leq a_{ij} \leq 1, 0 < b_{ij} < 1 \right\} \]

\[ \text{for } 1 \leq j \leq q, 1 \leq i \leq m_j; \quad \sum_{j=1}^{q} b_{ij} = 1 \right\}. \]

Since \( \log G(a, b) \) is concave down, we know that from Bazaraa et al. (1993; page 116), \( G(a, b) \) is quasiconcave (see definition in Bazaraa et al., 1993; page 108). Thus, if

\[ G(a^{(1)}, b^{(1)}) \geq cL(\bar{F}_n) \quad \text{and} \quad G(a^{(2)}, b^{(2)}) \geq cL(\bar{F}_n), \]

we have that for any \( 0 \leq \lambda \leq 1, \)

\[ G(\lambda a^{(1)}, b^{(1)}) + (1 - \lambda)(a^{(2)}, b^{(2)}) \]

\[ \geq \min\{G(a^{(1)}, b^{(1)}), G(a^{(2)}, b^{(2)}) \} \geq cL(\bar{F}_n). \]

Hence, \( h(\mathcal{E}_n) \) in (3.4) is convex due to (3.5).

From Royden (1988; page 183, Problem 35), we know that the convexity of \( h(\mathcal{E}_n) \) implies that \( h(\mathcal{E}_n) \) is connected. Thus, the continuity of \( h^{-1} \) implies \( h^{-1}(h(\mathcal{E}_n)) = \mathcal{E}_n \) is connected; in turn, \( S_n \) is connected due to continuity of \( \tau(p) \) (Royden, 1988; page 182). From Royden (1988; page 183), we know that \( S_n \) is either an interval or a single point. Since \( S_n \) is compact and since \( \tau(p) \) is continuous on compact set \( \mathcal{E}_n \), we know that \( S_n \) is a closed interval \([T_L, T_U]\) with \( T_L \) and \( T_U \) given by (2.20).

\[ \square \]

**Proof of Theorem 3.** Assume \( \theta_0 \in S_n = [T_L, T_U] \), where \( T_L \) and \( T_U \) are given by (2.20). From the proof of Theorem 2, we know that \( \tau(p) \) in (2.17) is continuous on \( \mathcal{E}_n \) in (2.19). Since \( T_L \) and \( T_U \) are the lower and upper bound of \( \tau(p) \) on \( \mathcal{E}_n \) respectively, we know that from the Intermediate Value Theorem, there exists \( p^* \in \mathcal{E}_n \) such that \( \theta_0 = \tau(p^*) \). From \( p^* \in \mathcal{E}_n \), we know \( L(p^*) \geq cL(\bar{F}_n) \), which, from (2.18) and (3.5) implies

\[ r(\theta_0) = (L(\bar{F}_n))^{-1} \sup \{ L(p) \mid \tau(p) = \theta_0 \} \geq \frac{L(p^*)}{L(F_n)} \geq c. \]

Assume \( r(\theta_0) \geq c \), where \( r(\theta_0) \) is given by (2.18). From (2.16)–(2.17), we know that

\[ (3.6) \quad E_n = \{ p \mid p \text{ satisfies } (2.8)–(2.9) \text{ and } \tau(p) = \theta_0 \} \]

is not empty. Thus, from (2.18) there exists a sequence of points \( p^{(k)} \in E_n \) such that

\[ (3.7) \quad \frac{L(p^{(k)})}{L(F_n)} \geq r(\theta_0) - \frac{1}{k} \]

for sufficiently large \( k \). Since (3.6)–(3.7) and \( r(\theta_0) \geq c \) imply

\[ (3.8) \quad \tau(p^{(k)}) = \theta_0 \quad \text{and} \quad \frac{L(p^{(k)})}{L(F_n)} \geq c - \frac{1}{k}, \]

and since \( \{p^{(k)}\} \) contains a convergent subsequence, still denoted as \( \{p^{(k)}\} \), such that

\[ (3.9) \quad p^{(k)} \rightarrow p^{(0)}, \quad \text{as } n \rightarrow \infty \]

where \( p^{(0)} \) satisfies (2.8)–(2.9), we know that the continuity of \( L(p) \) in (2.7) gives

\[ (3.10) \quad \frac{L(p^{(0)})}{L(F_n)} = \lim_{k \rightarrow \infty} \frac{L(p^{(k)})}{L(F_n)} \geq c > 0. \]

Note that from the arguments in (3.1), above (3.10) implies \( \sum_{i=1}^{m+1} p_{ij}^{(0)} > 0 \). Thus, from (2.17) and (3.8)–(3.9) we have

\[ (3.11) \quad \tau(p^{(0)}) = \lim_{k \rightarrow \infty} \tau(p^{(k)}) = \theta_0. \]

The proof follows from (2.19) and (3.9)–(3.11). \[ \square \]
ACKNOWLEDGEMENTS

The authors thank Liang Peng for discussions and providing references during the preparation of this manuscript. The authors also thank the referee for his/her comments on an earlier version of this manuscript.

Received 13 February 2012

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