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Outline

• Background, Motivating Example
• Joint Models
• Partly Conditional Models
• Comparison
Background

(1) Longitudinal measurements: Mixed effects models, GEE

(2) Event data (survival outcomes): Cox model

For settings where interest is in using longitudinal measurements to predict onset of adverse outcome, methods for linking (1) and (2) have been developed:

- Joint Models
- Partly Conditional Models
Motivating Example

- **End Stage Renal Disease (ESRD) Data**
  - **Cohort**: \( n = 689 \) subjects with severe non-dialysis requiring chronic kidney disease
  - **Longitudinal Marker**: estimated glomular filtration rate (eGFR) obtained approximately every 6 months
  - **Survival Outcome**: transition to ESRD or death (composite)
  - **Goal**: risk prediction to choose aggressive prevention strategies
    High-risk patients targeted for intervention
Objective: Given survival and covariate information up to now (time $s$), predict risk of adverse outcome in a given time frame, i.e. by time $t$. 
For individual \( i, i = 1, \ldots, n \),

- \( T_i \): event time; \( C_i \): censoring time
- Observe \((X_i, \Delta_i) = (\min(T_i, C_i), I(T_i \leq C_i))\)
- \( s_i = \{s_{i1}, \ldots, s_{im_i}; s_{im_i} < X_i\} \): vector of measurement times
- \( Y_i(s_{ij}) \): \( j^{th} \) marker measurement, \( j = 1, \ldots, m_i \)
  : marker measurement at time \( s_{ij} \)
- \( Y_i(u) = \{Y_i(s_{ij}) : 0 \leq s_{ij} \leq u, j = 1, \ldots, m_i, u < X_i\} \): vector of marker measurements up to time \( u \)
- \( Z_i \): a vector of baseline covariates
- \( s \): time at which the prediction is made
- \( t \): time for which the prediction is made
- \( \tau_0 = t - s \): time of prediction since the conditioning time
The key quantity in dynamic prediction

**Goal:** Conditional risk prediction

The probability of developing an adverse outcome in the $\tau_0$ time interval from $s$, given survival up to time $s$, and covariate information available up to time $s$

$$R_i\{\tau_0|s, H(s)\} = P\{T_i \leq s + \tau_0| T_i > s, H_i(s)\}$$

where $H_i(u) = \{Z_i, Y_i(u), s_i(u)\}$ is the observed history of the covariate process at time $u \geq 0$
Modeling approaches

1. Joint models
2. Partly conditional survival models

Q: Why not use a standard Cox model with time-dependent covariate?
Standard Cox Model

Baseline Measurements

\[ \lambda\{t|Y\} = \lambda_0(t) \exp\{\eta Y\} \]

- \(\exp(\eta)\) is the instantaneous hazard ratio or multiplicative increase in the hazard of an event for a one-unit increase in marker \(Y\)
- \(\int_0^t \lambda\{u|Y\} du = \Lambda(t)\)
  \[ \rightarrow S(t) = \exp\{-\Lambda(t)\} \]
- Can get survival function, therefore can get predictions
Cox Model with Time-Dependent Covariates

**Longitudinal Measurements:** Our interest is in using longitudinally measured biomarker to predict onset of adverse outcome

$$\lambda\{t|Y(t)\} = \lambda_0(t) \exp\{\eta Y(t)\}$$

- $\int_0^t \lambda\{u|Y(u)\} du$?
- Integration with unknown future marker path → Cannot get survival function or predictions
- Need to stop marker somehow to make prediction at time $t$
- Furthermore, this approach does not handle:
  - Measurement error in biomarker measurements
    - using observed values can lead to attenuated effects
  - Intermittent measurement times
    - missing measurement at time of prediction $t$
Joint Models

**General Idea:** Hazard function at time point $t$ (vertical dashed line) is associated with value of underlying longitudinal process at the same time point (Rizopoulos 2014, *R-bloggers*).

* = observed longitudinal measurements; − = underlying longitudinal process

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79 Biomarkers
Joint Models

Assumption: Association between the observed biomarker process and event-time process induced by shared underlying latent process $Y_i^*$, i.e. shared random effects between the two processes
Joint Models

- Tsiatis et al. (1995); Faucett and Thomas (1996); Wulfsohn and Tsiatis (1997); Rizopoulos et al. (2011)

- Two linked sub-models:
  1. Survival model linking *event time* to underlying “true” biomarker process
  2. Model for recovering underlying *biomarker process* from observed data
Joint Models

**Step 1:** Time-varying covariate Cox model for event time process

\[
\lambda_i(t|Y_i^*(t)) = \lambda_0(t) \exp\{\eta Y_i^*(t) + \gamma'Z_i(t)\},
\]

where

- \(Y_i^*\): true unobserved marker value
- \(Z_i\): time-constant covariates

\(\eta\) characterizes the association between the marker and risk of event

**Note:** The functional form of the time-dependent covariate may be made more flexible by replacing \(\eta Y_i^*(t)\) with \(f\{Y_i^*(t), \eta, b_i\}\), which specifies components of the longitudinal outcomes process (slope, area under the longitudinal trajectory) that are included in the linear predictor of the survival model (Brown 2009; Rizopoulos & Ghosh 2011, Rizopoulos 2012; Taylor et al. 2013; Rizopoulos et al. 2014; Rizopoulos et al. 2016)
Step 2: **Linear mixed effects model for biomarker process**

Letting $Y_i$ represent the observed marker values and $Y_i^*(s_{ij})$ represent the history of the hypothetical true longitudinal process (without measurement error) up to time $s_{ij}$ for subject $i$,

$$Y_i(s_{ij}) = Y_i^*(s_{ij}) + \epsilon_i(s_{ij})$$

$$= U_i(s_{ij})\beta + W_i(s_{ij})b_i + \epsilon_i(s_{ij})$$

where

- $\beta$: Fixed effects vector
- $b_i$: Random effects vector
- $U_i$ and $W_i$: Covariate matrices

**Fixed effects**: average longitudinal trajectory in time

**Random effects**: how each individual deviates from average trajectory

Standard assumptions: $b_i \sim \mathcal{N}$, $\epsilon_i(t) \sim \mathcal{N}$
Joint Models

**Linked Models:** \([\text{vec}(Y_i), T_i]\)

- Longitudinal: \(Y_i(t) | Y_i^*(t) = Y_i^*(t) + \epsilon_i(t)\)

- Survival: \(\lambda_i\{t | Y_i^*(t)\} = \lambda_0(t) \exp\{\eta Y_i^*(t) + \gamma' Z_i\}\)

\(Y_i^* \sim N \quad \epsilon_i \sim N\)

Estimation of model based on joint distribution of the two outcomes. Since both model specifications involve unknown quantities, fitting involves iteration between longitudinal and survival submodels.

- **Goal:** Estimation of \(\eta\), conditional risk prediction
- **Estimation:** (i) likelihood; (ii) Bayesian approach (Rizopoulos 2011)
- **Issues addressed:** measurement error; intermittent observation
Joint Models

Risk Prediction: For a future individual with $H_o(s) = \{Z_o, Y_o(s), s_o(s)\}$ and event-free at time $s$,

$$R^{JM}(\tau_0 \mid s, H_o(s)) = P(T_o \leq s + \tau_0 \mid T_o > s, H(s) = H_o(s), D_n, \theta)$$

= conditional risk (recall: slide 75)

where

- $D_n = X_i, \Delta_i, H_i, i = 1, ..., n$ represents the full data used to fit JM
- $\theta = \text{parameter vector of the joint model}$

Rizopoulos (2011):

$$R^{JM}(\tau_0 \mid s, H_o(s)) = 1 - P(T_o > s + \tau_0 \mid T_o > s, H(s) = H_o(s), D_n, \theta)$$

= 1 - conditional survival

$$= 1 - \int \frac{S\{s + \tau_0 \mid Y_o^*(s + \tau_0), Z_o, \theta\}}{S\{s \mid Y_o^*(s), Z_o, \theta\}} p(b \mid T_o > s, H_o(s), \theta) db$$

where

- $S(t) = \exp\left\{ \int_0^t \lambda(u \mid Y_o^*(u), Z_o, \theta) du \right\}$
Risk Prediction: Joint model fitted to available data. Then, for a future individual, first-order estimate:

\[
\hat{R}_i^{JM}(\tau_0 \mid s) = 1 - \frac{\hat{S}_i(s + \tau_0 \mid Y_i^*(s + \tau_0, \hat{b}_i, Z_i, \hat{\theta}_{JM}), \hat{\theta}_{JM})}{\hat{S}_i(s \mid Y_i^*(s, \hat{b}_i, Z_i, \hat{\theta}_{JM}), \hat{\theta}_{JM})} + O\left(\frac{1}{m_i}\right)
\]

where

- \( \hat{b}_i \): empirical Bayes estimate of \( b_i \)
- \( \hat{\theta}_{JM} \): vector of the maximum likelihood estimates of the joint model
- \( \hat{S}(t) = \exp\left\{ \int_0^t \hat{\lambda}(u \mid Y_o^*(u), Z_o, \hat{\theta}_{JM}) du \right\} \)

(Rizopoulos, 2011)
Joint Models

**Risk Prediction:**

- **Baseline hazard function** must be specified *parametrically* - use splines for flexible models

- **Point and interval estimates** obtained using **Monte Carlo simulations** (Proust-Lima & Taylor 2009; Rizopoulos 2011)

- For some large number of simulations $S$ (e.g. $S=500$),
  - Point estimate $\hat{R}^{JM}_i(\tau_0 \mid s)$: Median over $S$ Monte Carlo samples
  - 95% CI: $(2.5^{th} \text{ percentile}, 97.5^{th} \text{ percentile})$

- Prediction for an individual requires **complex computation**
Joint Models

**Software:** Rizopoulos (2010)

- R package JM
- Examples at [http://jmr.r-forge.r-project.org](http://jmr.r-forge.r-project.org)
Joint Models

Potential Issues:

• Highly parametric

• Predictions can be sensitive to assumption of latent process model, which cannot be easily checked

• Prediction for an individual using Monte Carlo simulations is computationally intensive
Partly Conditional (PC) Models

Zheng & Heagerty (2005); Maziarz et al. (2017)

**General Idea:**
- Related to landmark approach (van Houwelingen & Putter (2012))
- Condition on survival up to some time $s$

- **Treat time $s$ as new baseline**
- **Predict residual life time from $s$:** $T_s = T - s | T_s > 0$, using observed covariate history up to $s$, $H(s)$
Joint Models vs Partly Conditional Models

Example dataset

Joint model data structure

Partly conditional model data structure
Partly Conditional Models

**Estimation:**

- Semi-parametric

- PC model specifies relationship between $T_{ij} = T_i - s_{ij}$ and $H_i(s_{ij})$ *without having to specify full marker process*

- Two estimation approaches for survival outcomes:
  
  (a) Partly conditional Cox-type model ($PC_{Cox}$)  
      (Zheng & Heagerty, 2005)

  (b) Novel two-stage PC model ($PC_{Cox}$ BLUP)  
      (Maziarz et al, 2017)
PC models relate the covariate history up to time $s$ to the residual survival time, or time since measurement, $\tau$.

$$
\lambda(\tau | H_i(s_{ij})) = \lambda_0(\tau) \exp(\alpha' B(s_{ij}) + \gamma' Z_i + \eta' B(\tau) h(Y_i(s_{ij}))) \\
= \lambda_0(\tau) \exp(\theta_{Cox}' H^B_i(s_{ij}, \tau))
$$

where

- $\lambda_0(\cdot)$ is an unknown baseline hazard
- $h(Y_i(s_{ij}))$ is a functional of $Y_i(s_{ij})$ - e.g. last observed value $Y_i(s_{ij})$
- $\theta_{Cox} = [\alpha', \gamma', \eta']^T_{P \times 1}$
- $H^B_i(s_{ij}, \tau) = [B(s_{ij})', Z_i', B(\tau) h(Y_i(s_{ij})))']^T$
- $B(\cdot)$ is a spline basis function of measurement time
Risk Prediction: For a future individual with covariate history up to time $s$, $H_o(s) = \{s_o(s), Z_o, Y_o(s)\}$ and survival up to time $s$, the probability of an event within time $\tau_0$ from $s$ can be estimated as

$$\hat{R}_{Cox}^{PC}(\tau_0 \mid s, H_o(s), \hat{\theta}_{Cox}) = \hat{P}(T_o \leq s + \tau_0 \mid H(s) = H_o(s), T_o > s, \hat{\theta}_{Cox})$$

$$= 1 - \exp(-\hat{\Lambda}(\tau_0 \mid s, H_o(s), \hat{\theta}_{Cox}))$$

where

$$\hat{\Lambda}(\tau_0 \mid H_o(s), \hat{\theta}_{Cox}) = \sum_{i=1}^{n} \sum_{j=1}^{m_i} \int_{0}^{\tau_0} \frac{\exp(\hat{\theta}_{Cox} B(s_{ij}, u))}{\sum_{k=1}^{n} \sum_{l=1}^{m_k} I(X_{kl} \geq X_{ij}) \exp(\hat{\theta}_{Cox} B(s_{kl}, u))} dN_{ij}(u)$$
(b) $\text{PC}_{\text{Cox}}$ BLUP

- $\text{PC}_{\text{Cox}}$ does not account for measurement error
- Maziarz et al. (2017) extended $\text{PC}_{\text{Cox}}$ and proposed a two-stage estimator that:
  1. Models the longitudinal process and calculates a fitted/smoothed $\hat{Y}_i(s_{ij})$ based on the best linear unbiased predictor (BLUP) estimator
  2. Obtains BLUP-based estimators of risk model parameters
(b) PC_{Cox} BLUP

**Step 1:** Best linear unbiased predictor (BLUP) smoothing of longitudinal process

Model for \( Y_i \):

\[
Y_i = X_i \beta + Z_i b_i + \epsilon_i, i = 1, \ldots, n
\]

where

- \( \epsilon_i \sim N(0, \sigma^2 I) \), \( b_i \sim N(0, D(\phi)) \), \( Y_i \sim N(X_i \beta, \Sigma_i) \)
- \( U_i \) and \( W_i \): Covariate matrices
- \( \phi = (\phi_1, \ldots, \phi_q)^T \) is the parameter vector of the variance components of the random effects
- \( \Sigma_i = \sigma^2 I + W_i D(\phi) W_i^T \)

Then the BLUP estimator is:

\[
\hat{Y}_i = U_i \hat{\beta} + W_i D(\hat{\phi}) W_i^T (\Sigma_i)^{-1} (Y_i - U_i \hat{\beta})
\]
• **BLUP fit**: Uses *only past information* to obtain BLUP values at a given observation time, provides smoothing to individual marker data by *shrinking* individual marker trajectory toward population-averaged trajectory.

• **Naïve fit**: Linear mixed effects (LME) model uses *past and future information* of new individual to obtain fitted marker trajectory.
(b) \( PC_{Cox} \) BLUP

**Step 2:** Cox model for **event time process** (same as \( PC_{Cox} \))

\[
\lambda(\tau|H_i(s_{ij})) = \lambda_0(\tau) \exp (\alpha'B(s_{ij}) + \gamma'Z_i + \eta'B(\tau)h(Y_i(s_{ij})))
\]

\[
= \lambda_0(\tau) \exp (\theta_{Cox}' H_i^B(s_{ij}, \tau)),
\]

where

- \( \lambda_0(\cdot) \) is an unknown baseline hazard
- \( h(Y_i(s_{ij})) \) is a functional of \( Y_i(s_{ij}) \) - **BLUP estimator** \( \hat{Y}_i(s_{ij}) \)
- \( \theta_{Cox} = [\alpha', \gamma', \eta']_{P \times 1} \)
- \( H_i^B(s_{ij}, \tau) = [B(s_{ij})', Z_i', B(\tau)h(Y_i(s_{ij}'))']' \)
- \( B(\cdot) \) is a spline basis function of measurement time

Obtain BLUP-based estimators of risk model parameters \( \hat{\theta}_{Cox}^{BLUP} \)

**Note:** The two-stage approach described here uses a partly conditional model, different from JM two-stage approach which uses a time-varying covariate survival model.
(b) PC\textsubscript{Cox} BLUP

**Prediction:** For a future individual with $H_o(s) = \{Z_o, Y_o(s), s_o(s)\}$ and event-free at time $s$,

1. The predicted random effect is

$$\hat{b}_o|s_{oj} = D(\hat{\phi})W'_o(s_{oj})(\sigma^2 I + W_o(s_{oj})D(\hat{\phi})W'_o(s_{oj}))^{-1}(Y_o(s_{oj}) - U_o(s_{oj})\hat{\beta}),$$

2. The fitted marker value based on covariate data only up to time $s_{oj}$ is

$$\hat{Y}_o(s_{oj}) = U_o(s_{oj})\hat{\beta} + W_o(s_{oj})(\hat{b}_o|s_{oj}).$$

Iterating through each marker measurement of each subject, one can obtain vectors of BLUP fitted marker values for each subject, $\hat{Y}_o$.

**Note:** $\hat{Y}_o$ is not the same as $Y_o^*$, obtained for a joint model.

Then, the predicted risk for a new subject using PC\textsubscript{Cox} BLUP:

$$\hat{R}_{\text{Cox}}^{\text{BLUP}}(\tau_0 \mid s, H_o(s), \hat{\theta}_{\text{Cox}}^{\text{BLUP}}, \hat{\beta}, \hat{\Phi}) = 1 - \exp(-\hat{\Lambda}(\tau_0 \mid s, H_o(s, \hat{\beta}, \hat{\Phi}, \hat{\theta}_{\text{Cox}}^{\text{BLUP}})))$$

where

- $\hat{H}_o(s, \hat{\beta}, \hat{\Phi}) = \{s_o(s), Z_o, \hat{Y}_o^{\text{BLUP}}(s)\}$
- $\hat{\beta}$ and $\hat{\Phi}$ are vectors of parameter estimates of the fixed effects and the variance components, respectively
Partly Conditional Model

**Software:** Available as supplementary web-based material for:

JM vs PC: Simulation of Individual Risk Prediction

Subject 1, s = 12

Subject 1, s = 24

Subject 2, s = 12

Subject 2, s = 24

Observed marker
BLUP marker
JM
Predicted risk
Empirical CI
Asymptotic CI
Simulation

**Goal:** To compare the **calibration** and **discrimination** performance of the different modeling approaches: $PC_{\text{Cox}}$, $PC_{\text{Cox \ BLUP}}$, JM

- **Calibration / Overall performance:** Prediction error (PE) or Brier Score (Brier, 1950) extended to survival outcomes (Schoop et al., 2008)
  \[
  \text{PE} = E\{I(s < T_i \leq s + \tau_0) - R(\tau_0|s, H(s))^2\}
  \]
  → Distance between observed and predicted outcomes

- **Discrimination accuracy:** AUC$^C/D$ based on $TP_t^C$ and $FP_t^D$ estimated over full range of risk thresholds $c \in (0, 1)$:
  \[
  TP_{s,\tau_0}^C(c) = P\{R_i(\tau_0 | s) \geq c | s < T_i \leq s + \tau_0\}
  \]
  \[
  FP_{s,\tau_0}^D(c) = P\{R_i(\tau_0 | s) \geq c | T_i > s + \tau_0\}
  \]
  → As covered in Part 1
• Measurement error: $\sigma_\varepsilon = 0.1$ and 1.0
• $(s, t) = (24, 36), (48, 60), (24, 48), (48, 72)$ in months
• Further details of simulation setup in manuscript (Maziarz et al., 2017)
Simulation Results (500 replications, n = 500)

$\sigma_e = 0.1$

<table>
<thead>
<tr>
<th></th>
<th>$\tau_0 = 12$</th>
<th>$\tau_0 = 24$</th>
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<tbody>
<tr>
<td></td>
<td>$s = 24$</td>
<td>$s = 48$</td>
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<tr>
<td><strong>EST (ESD)</strong></td>
<td></td>
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<tr>
<td><strong>PC$^{Cox}$</strong></td>
<td></td>
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</tr>
<tr>
<td>PE</td>
<td>0.113 (0.014)</td>
<td>0.101 (0.018)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.761 (0.032)</td>
<td>0.740 (0.051)</td>
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<tr>
<td><strong>PC$^{Cox BLUP}$</strong></td>
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<tr>
<td>PE</td>
<td>0.113 (0.014)</td>
<td>0.101 (0.018)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.763 (0.032)</td>
<td>0.742 (0.048)</td>
</tr>
<tr>
<td><strong>JM</strong></td>
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<tr>
<td>PE</td>
<td>0.111 (0.012)</td>
<td>0.097 (0.015)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.773 (0.036)</td>
<td>0.754 (0.051)</td>
</tr>
</tbody>
</table>

EST = Estimate, ESD = empirical standard error

Models are comparable for small measurement error.
Simulation Results (500 replications, $n = 500$)

\[ \sigma_e = 1.0 \]

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<thead>
<tr>
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<th>$\tau_0 = 24$</th>
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<tr>
<td></td>
<td>$s = 24$ EST (ESD)</td>
<td>$s = 48$ EST (ESD)</td>
<td>$s = 24$ EST (ESD)</td>
<td>$s = 48$ EST (ESD)</td>
</tr>
<tr>
<td><strong>PC\text{Cox}</strong></td>
<td></td>
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<tr>
<td>PE</td>
<td>0.126 (0.015)</td>
<td>0.110 (0.019)</td>
<td>0.194 (0.014)</td>
<td>0.178 (0.015)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.646 (0.044)</td>
<td>0.632 (0.061)</td>
<td>0.655 (0.034)</td>
<td>0.639 (0.045)</td>
</tr>
<tr>
<td><strong>PC\text{Cox BLUP}</strong></td>
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<tr>
<td>PE</td>
<td>0.128 (0.015)</td>
<td>0.108 (0.017)</td>
<td>0.196 (0.015)</td>
<td>0.168 (0.015)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.696 (0.043)</td>
<td>0.701 (0.054)</td>
<td>0.702 (0.033)</td>
<td>0.719 (0.039)</td>
</tr>
<tr>
<td><strong>JM</strong></td>
<td></td>
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</tr>
<tr>
<td>PE</td>
<td>0.118 (0.012)</td>
<td>0.102 (0.015)</td>
<td>0.177 (0.012)</td>
<td>0.166 (0.015)</td>
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<tr>
<td>AUC</td>
<td>0.730 (0.039)</td>
<td>0.719 (0.055)</td>
<td>0.732 (0.029)</td>
<td>0.723 (0.041)</td>
</tr>
</tbody>
</table>

EST = Estimate, ESD = empirical standard error

PC\text{Cox BLUP} provides improvement over PC\text{Cox} when nonsystematic error is present.
Illustration: ESRD Data

- **End Stage Renal Disease (ESRDS) Data**
  - **Cohort**: \( n = 689 \) subjects with severe non-dialysis requiring chronic kidney disease
  - **Longitudinal Marker**: estimated glomular filtration rate (eGFR) obtained approximately every 6 months
  - **Survival Outcome**: transition to ESRD or death (composite)
  - **Goal**: risk prediction to choose aggressive prevention strategies
    High-risk patients targeted for intervention
Illustration: observed biomarker trajectories

Individual observed eGFR trajectories stratified by age and eGFR at baseline

<table>
<thead>
<tr>
<th>Time (years)</th>
<th>eGFR (mL/min/1.73^2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>[0-15]</td>
<td>(0-15], (16, 40]</td>
</tr>
<tr>
<td>(15-20]</td>
<td>(15,20], (16, 40]</td>
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<td>(20-25]</td>
<td>(20,25], (16, 40]</td>
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<tr>
<td>(25-30]</td>
<td>(25,30], (16, 40]</td>
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<tr>
<td>(30-40]</td>
<td>(30,40], (16, 40]</td>
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<tr>
<td>(40-50]</td>
<td>(40,50], (16, 40]</td>
</tr>
<tr>
<td>(50-60]</td>
<td>(50,60], (16, 40]</td>
</tr>
</tbody>
</table>

Individual observed eGFR trajectories stratified by age and eGFR at baseline

Time (years)

| [18-40]       | (18, 40] |
| (40-50]       | (40, 50] |
| (50-60]       | (50, 60] |
Illustration: modeled biomarker trajectories

Individual fitted eGFR trajectories stratified by age and eGFR at baseline

Time (years)

[18-40] (40-50) (50-60)


Sub. id

EgFR (mL/min/1.73^2)
Illustration: individual risk prediction

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Observed eGFR

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BLUP eGFR

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PC_{Cox} risk

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PC_{Cox} BLUP risk

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JM risk
## Illustration: ESRD Data Analysis Results

<table>
<thead>
<tr>
<th></th>
<th>$\tau_0 = 1$ year</th>
<th>$\tau_0 = 3$ years</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>s = 1 years</td>
<td>s = 2 years</td>
</tr>
<tr>
<td></td>
<td>$n_e/n=55/574$</td>
<td>$n_e/n=31/519$</td>
</tr>
<tr>
<td>EST (ESD)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>PE</td>
<td>0.075 (0.009)</td>
<td>0.053 (0.011)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.791 (0.033)</td>
<td><strong>0.861 (0.041)</strong></td>
</tr>
<tr>
<td>PC$_{CoxBLUP}$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>PE</td>
<td><strong>0.079 (0.007)</strong></td>
<td>0.056 (0.010)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.782 (0.039)</td>
<td><strong>0.852 (0.047)</strong></td>
</tr>
<tr>
<td>JM</td>
<td></td>
<td></td>
</tr>
<tr>
<td>PE</td>
<td><strong>0.087 (0.008)</strong></td>
<td>0.073 (0.014)</td>
</tr>
<tr>
<td>AUC</td>
<td>0.714 (0.033)</td>
<td><strong>0.712 (0.038)</strong></td>
</tr>
</tbody>
</table>

EST = Estimate, ESD = empirical standard error
Illustration: ESRD Data Analysis Results
Summary: Partly Conditional Models vs Joint Models

PC models

• provide a flexible, robust and practical alternative to JM for dynamic prediction (Simulation computation time: 6 hours for PC versus 20 hours for JM)

• require no modeling assumptions for the longitudinal biomarker trajectory

• are relatively simple to implement, easy to modify and extend. Can easily be scaled to include multiple biomarkers, by simply including their BLUP fits in the Cox model. JM would get analytically and computationally complex for multiple biomarkers.

Based on simulations,

• $\text{PC}_\text{Cox}$ BLUP performs comparably to JM

• $\text{PC}_\text{Cox}$ BLUP provides improvement over $\text{PC}_\text{Cox}$ when nonsystematic error is present and marker trajectories can be modeled well

• $\text{PC}_\text{Cox}$ outperforms $\text{PC}_\text{Cox}$ BLUP and JM when marker trajectory is complex and is difficult to model well with a linear mixed effects model
Some Future Considerations

- Multiple longitudinal markers
- Competing risks / cause-specific transitions
- Development targeted at performance measures
  - C-index
  - Population yield