

CSA-KSS-JSS Special Invited Sessions

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A joint frailty-copula model between disease progression and death for meta-analysis

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Part I (Review)

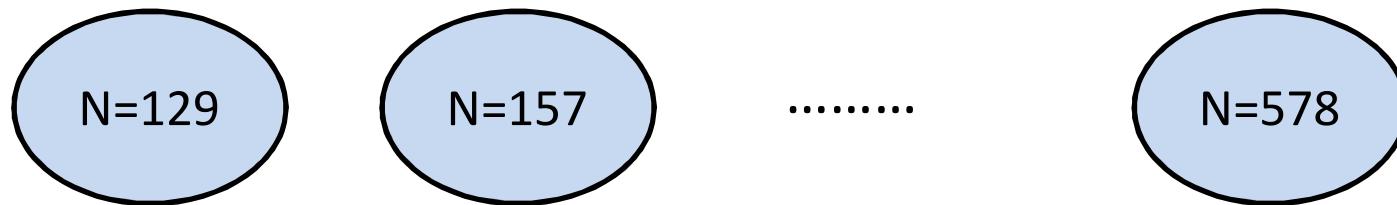
- Meta-analysis
- Survival analysis
- Joint model & motivating example

Part II (Proposed)

- Proposed method -- Copula approach
- Simulation
- Data analysis:
 - Meta-analysis of ovarian cancer data

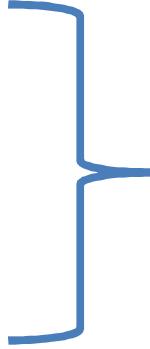
Meta-Analysis

- Synthesize multiple independent studies



- Useful to detect small (but consistent) effect
 - ✓ Treatment effect of chemotherapy on survival in head & neck cancer ([Pignon et al. 2009](#))
 - ✓ The effect of CXCL12 gene on survival in ovarian cancer ([Ganzfried et al. 2013](#))
 - ✓ The effect of ECRG 4 gene on survival in breast cancer ([Sabatier et al. 2011](#))

Choice of endpoints

- Time-to-progression (TTP)
(e.g., recurrence, metastasis)
 - Death (OS)
(Death from any cause)
 - **Progression-free survival [PFS = min(TTP, OS)]**
- 
- Two events of interest

Meta-analysis on event times

- 1) Head & neck cancer data (Pignon et al., 2000; 2009)
→ Fit *separate* Cox models on PSF and OS, respectively
- 2) Ovarian cancer data (Ganzfried et al. 2013)
→ Fit a Cox model on OS
- 3) Breast cancer data (Sabatier et al. 2011)
→ Fit *separate* Cox models on PFS and OS, respectively

- Joint model = a bivariate model for TTP and OS

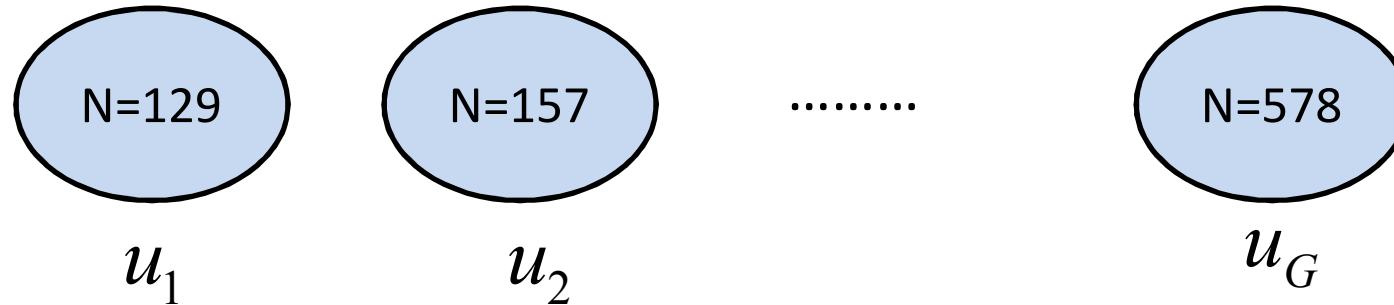
Time-to-progression (TTP)
Death (OS) } Bivariate survival models
(Large literature)

In meta-analysis:

→ Study specific (random) effect to explain the heterogeneity

- i) Bivariate survival analysis ([Burzykowski et al. 2001](#)) :
(TTP, OS) is jointly observed
- ii) Semi-competing risks analysis ([Rondeau et al. 2011](#)) :
TTP can be dependently censored by OS
: TTP is observed if $TTP < OS$

- Combining heterogeneous studies using unobserved random effect (called **frailty**)



$$u_i \sim f_\eta(u) = \frac{1}{\Gamma(1/\eta)\eta^{1/\eta}} u^{\frac{1}{\eta}-1} \exp\left(-\frac{u}{\eta}\right)$$

- Data structure:

G independent studies ($i = 1, 2, \dots, G$)

each study contain N_i subjects ($j = 1, 2, \dots, N_i$)

Share the same u_i

Data structure

X_{ij} = TTP (Recurrence, Relapse, etc.)

D_{ij} = OS (Death from any cause)

C_{ij} = Administrative censoring (e.g., study end)

Joint frailty model (Rondeau et al., 2011)

$$\begin{cases} r_{ij}(t | u_i) = u_i r_0(t) \exp(\beta'_1 \mathbf{Z}_{ij}) & \text{(hazard for } X_{ij} \text{)} \\ \lambda_{ij}(t | u_i) = u_i^\alpha \lambda_0(t) \exp(\beta'_2 \mathbf{Z}_{ij}) & \text{(hazard for } D_{ij} \text{)} \end{cases}$$

u_i = Study specific random effect (frailty)

β'_1 = Effect on time - to - progression X_{ij}

β'_2 = Effect on time - to - death D_{ij}

Data structure

X_{ij} = TTP (Recurrence, Relapse, etc.)

D_{ij} = OS(Death from any cause)

C_{ij} = Administrative censoring (e.g., study end)

Observation :

(T_{ij} , T_{ij}^* , δ_{ij} , δ_{ij}^* , \mathbf{Z}_{ij}), $i = 1, 2, \dots, G$, $j = 1, 2, \dots, N_i$

Semi-competing risks setting :

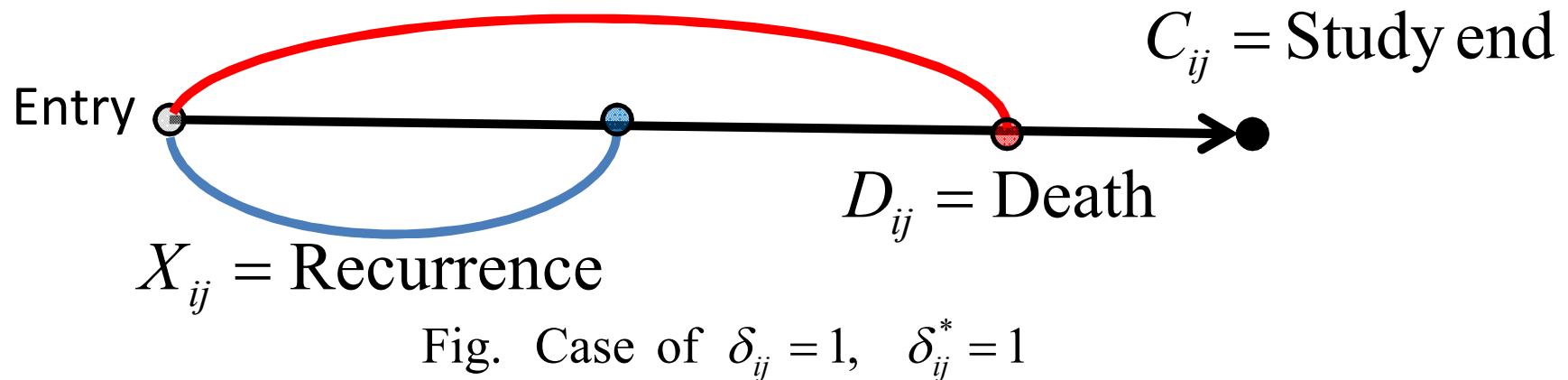
* First occurring event time **Indicator of progression**

$$T_{ij} = \min(X_{ij}, D_{ij}, C_{ij}), \quad \delta_{ij} = \mathbf{I}(T_{ij} = X_{ij})$$

* Terminal event time **Indicator of death**

$$T_{ij}^* = \min(D_{ij}, C_{ij}), \quad \delta_{ij}^* = \mathbf{I}(T_{ij}^* = D_{ij})$$

Data structure



* First occurring event time:

$$T_{ij} = \min(X_{ij}, D_{ij}, C_{ij}) = X_{ij}$$

$$\delta_{ij} = \mathbf{I}(T_{ij} = X_{ij}) = 1$$

* Terminal event time:

$$T_{ij}^* = \min(D_{ij}, C_{ij}) = D_{ij}$$

$$\delta_{ij}^* = \mathbf{I}(T_{ij}^* = D_{ij}) = 1$$

Meta-analysis for ovarian cancer

Table 2. Data sets in the $G = 4$ independent studies of ovarian cancer from Ganzfried et al. (2013).

Data set (GEO accession number)	Sample size	The number of observed events		
		Relapse $\delta_{ij} = 1$	Death $\delta_{ij}^* = 1$	Censoring $\delta_{ij}^* = 0$
GSE17260	$N_1 = 110$	76	46	64
GSE30161	$N_2 = 58$	48	36	22
GSE9891	$N_3 = 278$	185	113	165
TCGA	$N_4 = 557$	266	290	267
Total	$\sum_{i=1}^4 N_i = 1003$	575	485	314

4 patterns of event process

- Relapse → Death (before censoring)
- Relapse → Censoring (without die)
- Death (without relapse, before censoring)
- Censoring (neither relapse nor death)

Table 1. Four mutually exclusive cases.

First occurring event	T_{ij}	T_{ij}^*	δ_{ij}	δ_{ij}^*	Likelihood contribution
Progression	X_{ij}	D_{ij}	1	1	$\Pr(X_{ij} = T_{ij}, D_{ij} = T_{ij}^* u_i)$
Progression	X_{ij}	C_{ij}	1	0	$\Pr(X_{ij} = T_{ij}, D_{ij} > T_{ij}^* u_i)$
Death	D_{ij}	D_{ij}	0	1	$\Pr(X_{ij} > T_{ij}, D_{ij} = T_{ij}^* u_i)$
Censoring	C_{ij}	C_{ij}	0	0	$\Pr(X_{ij} > T_{ij}, D_{ij} > T_{ij}^* u_i)$

log-likelihood of Rondeau et al. (2011):

$$\begin{aligned}
 & \ell(\alpha, \eta, \beta_1, \beta_2, r_0, \lambda_0) \\
 &= \sum_{i=1}^G \left[\sum_{j=1}^{N_i} \left\{ \delta_{ij} \log r_{ij}(T_{ij}) + \delta_{ij}^* \log \lambda_{ij}(T_{ij}^*) \right\} \right. \\
 &\quad \left. + \log \int_0^\infty \left\{ u_i^{m_i + \alpha m_i^*} \exp \left(-u_i \sum_{j=1}^{N_i} R_{ij}(T_{ij}) - u_i^\alpha \sum_{j=1}^{N_i} \Lambda_{ij}(T_{ij}^*) \right) \right\} f_\eta(u_i) du_i \right],
 \end{aligned}$$

where $m_i = \sum_{j=1}^{N_i} \delta_{ij}$ and $m_i^* = \sum_{j=1}^{N_i} \delta_{ij}^*$.

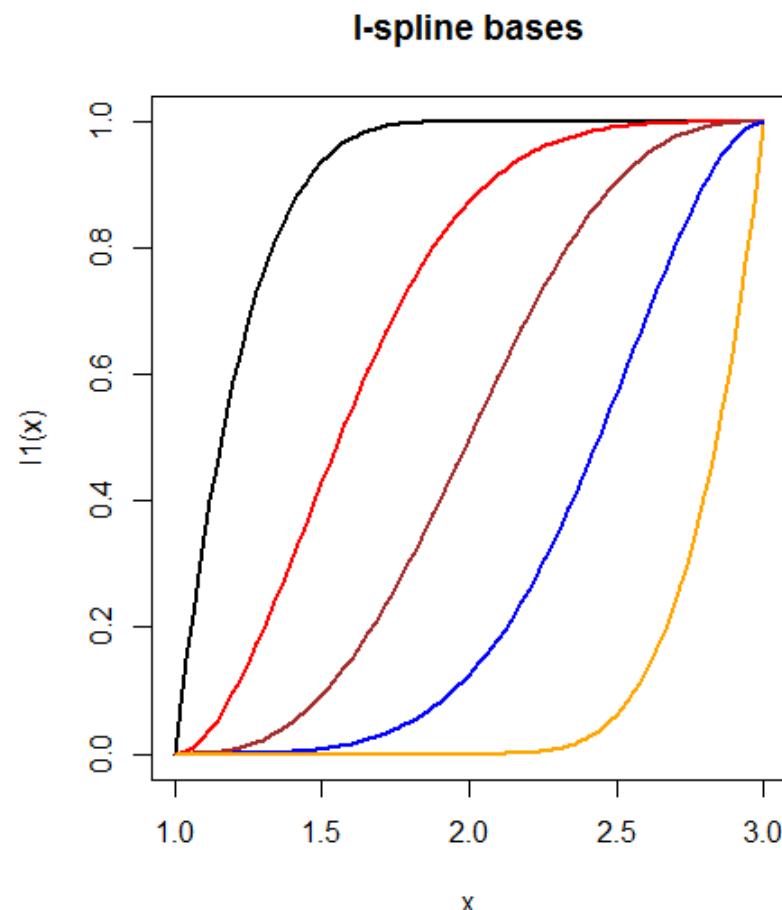
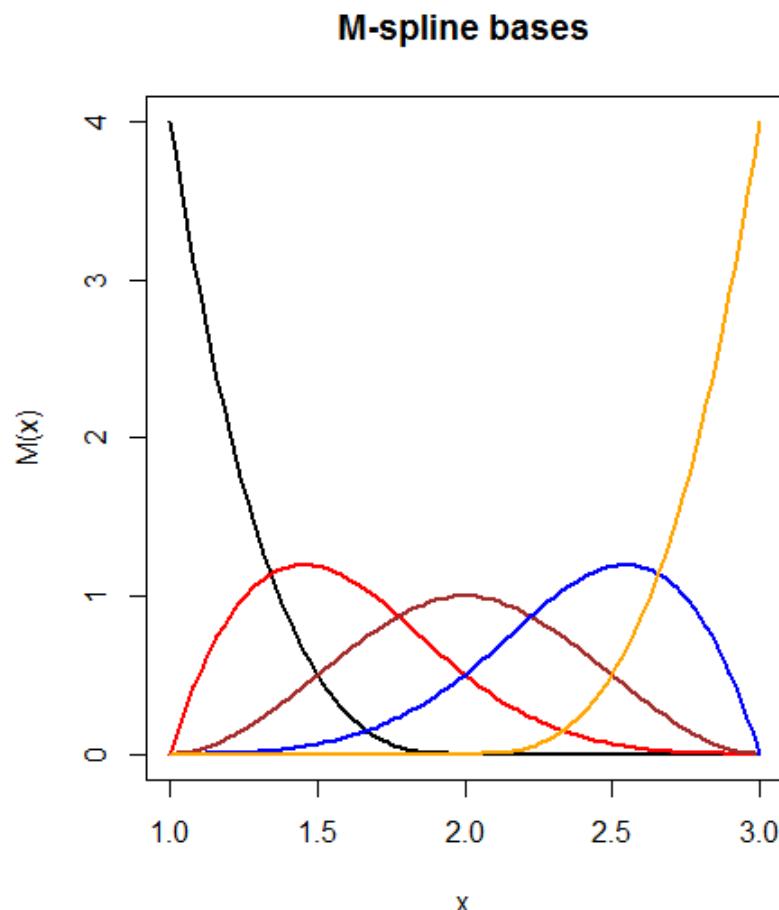
- Nonparametric hazard approximation via
Cubic M-Spline
(O' Sullivan 1988; Joly, Commenges and Letenueur 1998)

$$r_0(t) = \sum_{\ell=1}^{L_r} g_\ell M_\ell(t), \quad \lambda_0(t) = \sum_{\ell=1}^{L_\lambda} h_\ell M_\ell(t)$$

Cubic M-spline bases:

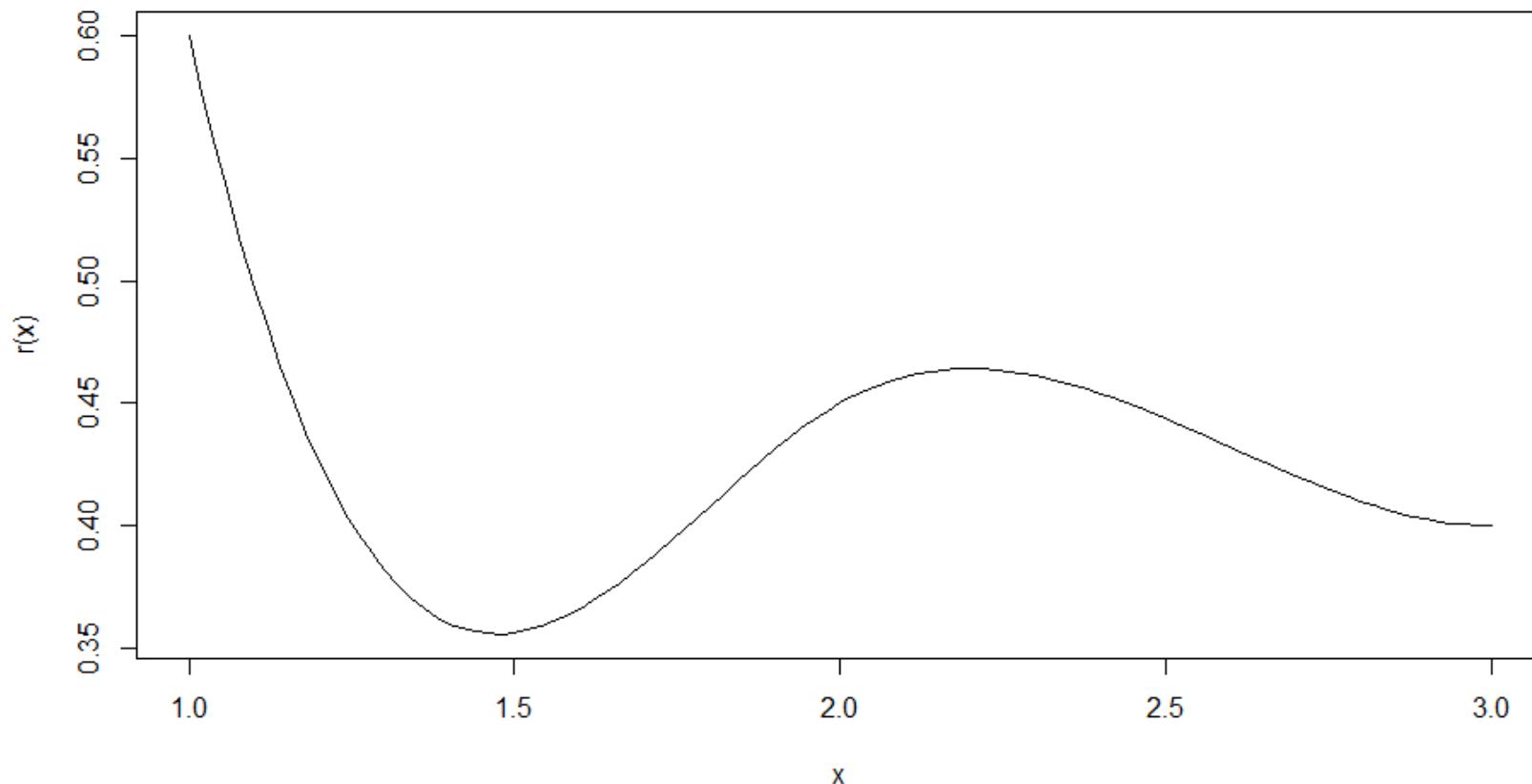
Equally spaced knots $\xi_1 = 1, \xi_2 = 2, \xi_3 = 3$

→ 5 bases : $M_1(t), M_2(t), M_3(t), M_4(t), M_5(t)$



Baseline hazard via cubic M-spline:

$$r_0(x) = 0.15 \times M_1(t) + 1 \times M_2(t) \\ + 0.3 \times M_3(t) + 0.2 \times M_4(t) + 0.1 \times M_5(t)$$



Part II: Proposed Methods

- We generalize the approach of Rondeau (2011) to account for the intra-subject dependence between TTP and OS
- Copula (Nelsen 2006) is used as a modeling tool (a flexible model for dependence)

Proposed Idea

X_{ij} = TTP (Recurrence, Relapse, etc.)

D_{ij} = OS (Death from any cause)

Joint frailty model (Rondeau et al., 2011)

$$\begin{cases} r_{ij}(t | u_i) = u_i r_0(t) \exp(\beta'_1 \mathbf{Z}_{ij}) & \text{(time - to - progression } X_{ij} \text{)} \\ \lambda_{ij}(t | u_i) = u_i^\alpha \lambda_0(t) \exp(\beta'_2 \mathbf{Z}_{ij}) & \text{(time - to - death } D_{ij} \text{)} \end{cases}$$

- Still Independent censoring within a cluster

$$X_{ij} \perp D_{ij} | u_i$$

→ Our proposed idea:

**Relax this intra-cluster independence
assumption via Copulas**

Copula approach (Proposed)

- A Copula

$$C : [0, 1] \times [0, 1] \mapsto [0, 1]$$

uniquely characterizes the dependence between two continuous random variables (**Sklar's Theorem 1959**):

Example 1: Independence copula: $C[v, w] = vw$

Example 2: Clayton copula (**Clayton, 1978**)

$$C_\theta(v, w) = (v^{-\theta} + w^{-\theta} - 1)^{-1/\theta}, \quad \begin{cases} \theta = 0 & \text{independence} \\ \theta > 0 & \text{positively dependence} \end{cases}$$

Joint frailty-copula model (Proposed)

Frailty model (Rondeau et al., 2011)

$$\begin{cases} r_{ij}(t | u_i) = u_i r_0(t) \exp(\beta'_1 \mathbf{Z}_{ij}) & \text{(time - to - progression } X_{ij} \text{)} \\ \lambda_{ij}(t | u_i) = u_i^\alpha \lambda_0(t) \exp(\beta'_2 \mathbf{Z}_{ij}) & \text{(time - to - death } D_{ij} \text{)} \end{cases}$$

+

Copula model:

$$\Pr(X_{ij} > x, D_{ij} > y | u_i) = C_\theta[\exp\{-R_{ij}(x | u_i)\}, \exp\{-\Lambda_{ij}(y | u_i)\}]$$

where C_θ is a copula (Nelsen, 2006), and

$$R_{ij}(x | u_i) = \int_0^x r_{ij}(v | u_i) dv, \quad \Lambda_{ij}(y | u_i) = \int_0^y \lambda_{ij}(v | u_i) dv$$

Dependence parameter

Copula parameter θ

→ Related to intra-class Kendall's tau

$$\tau_\theta(X_{ij}, D_{ij} | u_i)$$

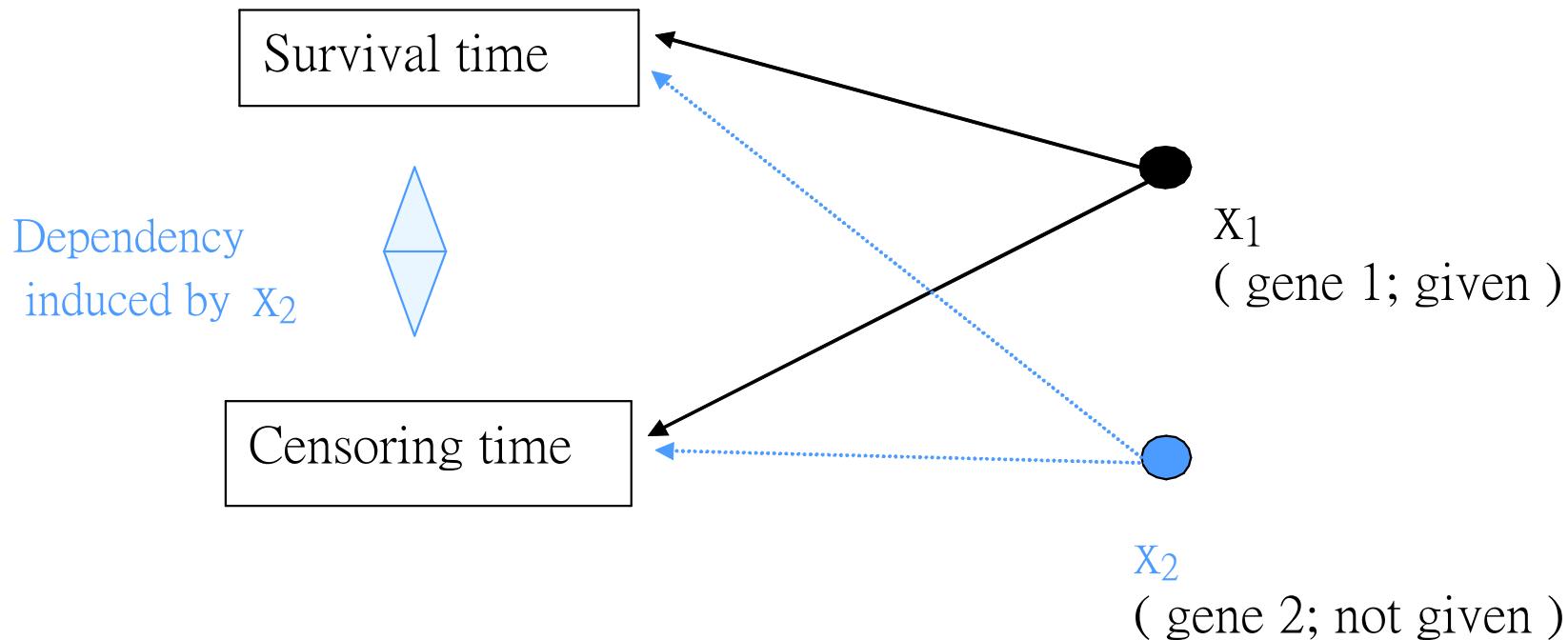
e.g., Clayton copula:

$$\tau(X_{ij}, D_{ij} | u_i) = \theta / (\theta + 2)$$

Why such an elaborate copula model is necessary?

- Death immediately after progression.
→ Strong dependence between TTP and OS
(Kendall's tau > 0.5)
- Only a few covariates consistently measured across studies in meta-analysis
→ Residual dependence between TTP and OS
(unadjusted by covariates)

How independent censoring violate?



(Figure, Emura and Chen, 2014 SMMR)

- Survival (TTP) and censoring (OS) times usually cannot be conditionally independent given only x_1 regarding x_2 as unobserved covariate

The data observed

$(T_{ij}, T_{ij}^*, \delta_{ij}, \delta_{ij}^*)$ for

$i = 1, 2, \dots, G$ and $j = 1, 2, \dots, N_i$.

First occurring event	T_{ij}	T_{ij}^*	δ_{ij}	δ_{ij}^*	Likelihood contribution
Progression	X_{ij}	D_{ij}	1	1	$\Pr(X_{ij} = T_{ij}, D_{ij} = T_{ij}^* u_i)$
Progression	X_{ij}	C_{ij}	1	0	$\Pr(X_{ij} = T_{ij}, D_{ij} > T_{ij}^* u_i)$
Death	D_{ij}	D_{ij}	0	1	$\Pr(X_{ij} > T_{ij}, D_{ij} = T_{ij}^* u_i)$
Censoring	C_{ij}	C_{ij}	0	0	$\Pr(X_{ij} > T_{ij}, D_{ij} > T_{ij}^* u_i)$

Log-likelihood (proposed)

$$\ell(\alpha, \eta, \theta, \beta_1, \beta_2, r_0, \lambda_0)$$

$$= \sum_{i=1}^G \left[\sum_{j=1}^{N_i} \{ \delta_{ij} \log r_{ij}(T_{ij}) + \delta_{ij}^* \log \lambda_{ij}(T_{ij}^*) \} \right.$$

Intra-class dependence
structure

$$\begin{aligned} &+ \log \int_0^\infty \left\{ \prod_{j=1}^{N_i} \eta_{\theta,\alpha}[R_{ij}(T_{ij}), \Lambda_{ij}(T_{ij}^*) | u_i]]^{\delta_{ij}} \eta_{\theta,\alpha}^*[R_{ij}(T_{ij}), \Lambda_{ij}(T_{ij}^*) | u_i]]^{\delta_{ij}^*} \right. \\ &\quad \times \Theta_{\theta,\alpha}[R_{ij}(T_{ij}), \Lambda_{ij}(T_{ij}^*) | u_i]]^{\delta_{ij}\delta_{ij}^*} D_{\theta,\alpha}[R_{ij}(T_{ij}), \Lambda_{ij}(T_{ij}^*) | u_i] \Bigg\} f_\eta(u_i) du_i \Bigg], \end{aligned}$$

Heterogeneity

where $R_{ij}(t) = R_0(t) \exp(\beta_1' \mathbf{Z}_{ij})$, $\Lambda_{ij}(t) = \Lambda_0(t) \exp(\beta_2' \mathbf{Z}_{ij})$

$$D_{\theta,\alpha}(s, t | u) = C_\theta[\exp(-us), \exp(-u^\alpha t)],$$

$$\eta_{\theta,\alpha} = D_{\theta,\alpha}^{[1,0]} / D_{\theta,\alpha}, \quad \eta_{\theta,\alpha}^* = D_{\theta,\alpha}^{[0,1]} / D_{\theta,\alpha}, \quad \Theta_{\theta,\alpha} = D_{\theta,\alpha}^{[1,1]} D_{\theta,\alpha} / D_{\theta,\alpha}^{[1,0]} D_{\theta,\alpha}^{[0,1]},$$

where $D_{\theta,\alpha}^{[1,0]} = -\partial D_{\theta,\alpha} / \partial s$, $D_{\theta,\alpha}^{[0,1]} = -\partial D_{\theta,\alpha} / \partial t$, and $D_{\theta,\alpha}^{[1,1]} = \partial^2 D_{\theta,\alpha} / \partial s \partial t$.

Log-likelihood (proposed)

- Independent copula $C_\theta(v, w) = vw$

→ reduces to the log-likelihood of Rondeau et al. (2011):

$$\begin{aligned} & \ell(\alpha, \eta, \beta_1, \beta_2, r_0, \lambda_0) \\ &= \sum_{i=1}^G \left[\sum_{j=1}^{N_i} \left\{ \delta_{ij} \log r_{ij}(T_{ij}) + \delta_{ij}^* \log \lambda_{ij}(T_{ij}^*) \right\} \right. \\ & \quad \left. + \log \int_0^\infty \left\{ u_i^{m_i + \alpha m_i^*} \exp \left(-u_i \sum_{j=1}^{N_i} R_{ij}(T_{ij}) - u_i^\alpha \sum_{j=1}^{N_i} \Lambda_{ij}(T_{ij}^*) \right) \right\} f_\eta(u_i) du_i \right], \end{aligned}$$

where $m_i = \sum_{j=1}^{N_i} \delta_{ij}$ and $m_i^* = \sum_{j=1}^{N_i} \delta_{ij}^*$.

- Penalized likelihood with cubic M-spline

→ Directly follow Rondeau et al. (2011)

$$\ell(\alpha, \eta, \theta, \beta_1, \beta_2, r_0, \lambda_0) - \kappa_1 \int \ddot{\gamma}_0(t)^2 dt - \kappa_2 \int \ddot{\lambda}_0(t)^2 dt$$

$$\int \ddot{r}_0(t)^2 dt = \sum_{k=1}^{L_r} \sum_{\ell=1}^{L_r} g_k g_\ell \int \ddot{M}_k(t) \ddot{M}_\ell(t) dt, \quad \int \ddot{\lambda}_0(t)^2 dt = \sum_{k=1}^{L_\lambda} \sum_{\ell=1}^{L_\lambda} h_k h_\ell \int \ddot{M}_k(t) \ddot{M}_\ell(t) dt$$

- Optimal smoothing parameters (routine)

Likelihood cross-validation (LCV) score

$$LCV(\kappa_1, \kappa_2) = \hat{\ell}(\kappa_1, \kappa_2) - \text{tr}\{ \hat{H}_{PL}^{-1}(\kappa_1, \kappa_2) \hat{H} \},$$

- $\hat{\ell}(\kappa_1, \kappa_2)$ is the log-likelihood evaluated at the penalized MLE
- $\hat{H}_{PL}^{-1}(\kappa_1, \kappa_2)$ is the converged Hessian matrix of the penalized ML estimation
- \hat{H} is the converged Hessian matrix of the un-penalized ML estimation

Standard error (SE)

- 95% confidence interval for β_1

$$\hat{\beta}_1 \pm 1.96 \times \text{SE}(\beta_1) = \hat{\beta}_1 \pm 1.96 \times \sqrt{-\{\hat{H}_{PL}^{-1}(\kappa_1, \kappa_2)\}_{\beta_1}}$$

- 95% confidence interval for the baseline hazard $r_0(t)$ is

$$\hat{r}_0(x) \pm 1.96 \times \text{SE}\{\hat{r}_0(x)\} = \mathbf{M}'(x)\hat{\mathbf{g}} \pm 1.96 \times \sqrt{-\mathbf{M}'(x)\{\hat{H}_{PL}^{-1}(\kappa_1, \kappa_2)\}_{\mathbf{g}}\mathbf{M}(x)},$$

where $\mathbf{M}(t) = (M_1(x), \dots, M_{L_r}(x))'$.

Simulations: G=5, N=100 or 200

Simulation settings:

- Frailty: $u_i \sim \text{Gamma}(1/\eta, \eta)$ where $\eta = 0.5$
- Covariate: $Z_{ij} \sim \text{Unif}(0, 1)$
- Joint frailty-copula model

$$\Pr(X_{ij} > x, D_{ij} > y | u_i) = [\exp\{\theta R_{ij}(x | u_i)\} + \exp\{\theta \Lambda_{ij}(y | u_i)\} - 1]^{-1/\theta},$$

$$\text{at } \theta = 2 \Rightarrow \tau(X_{ij}, D_{ij} | u_i) = 0.5.$$

- Marginals: $R_{ij}(x | u_i) = u_i r_0 x \exp(\beta_1 Z_{ij})$, $\Lambda_{ij}(y | u_i) = u_i^\alpha \lambda_0 y \exp(\beta_2 Z_{ij})$

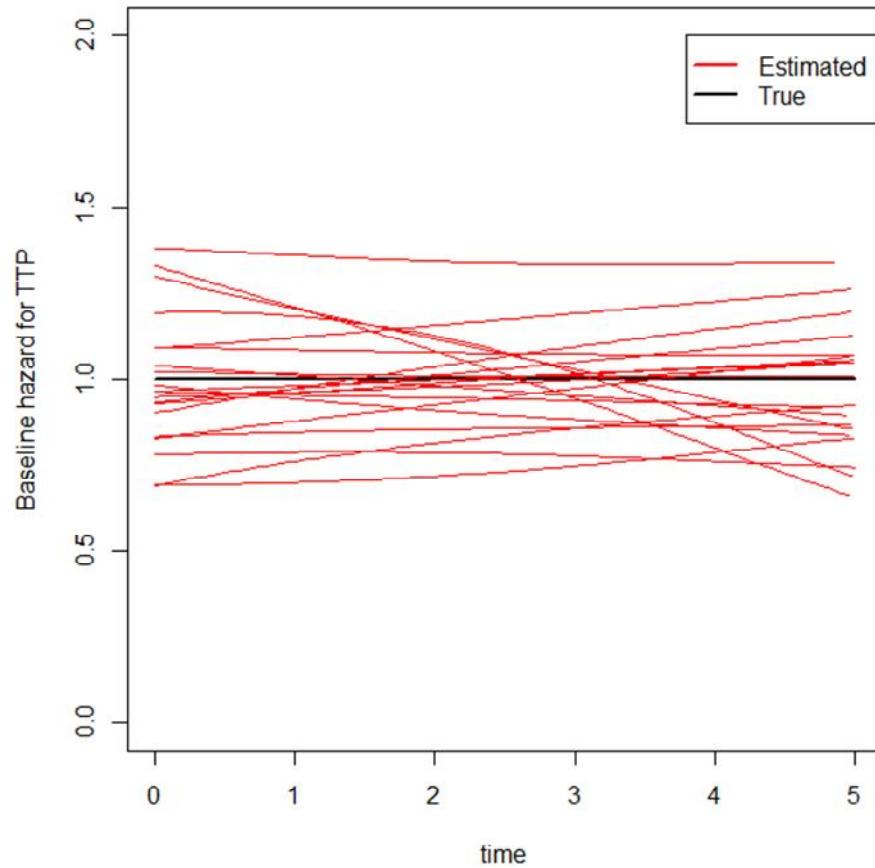
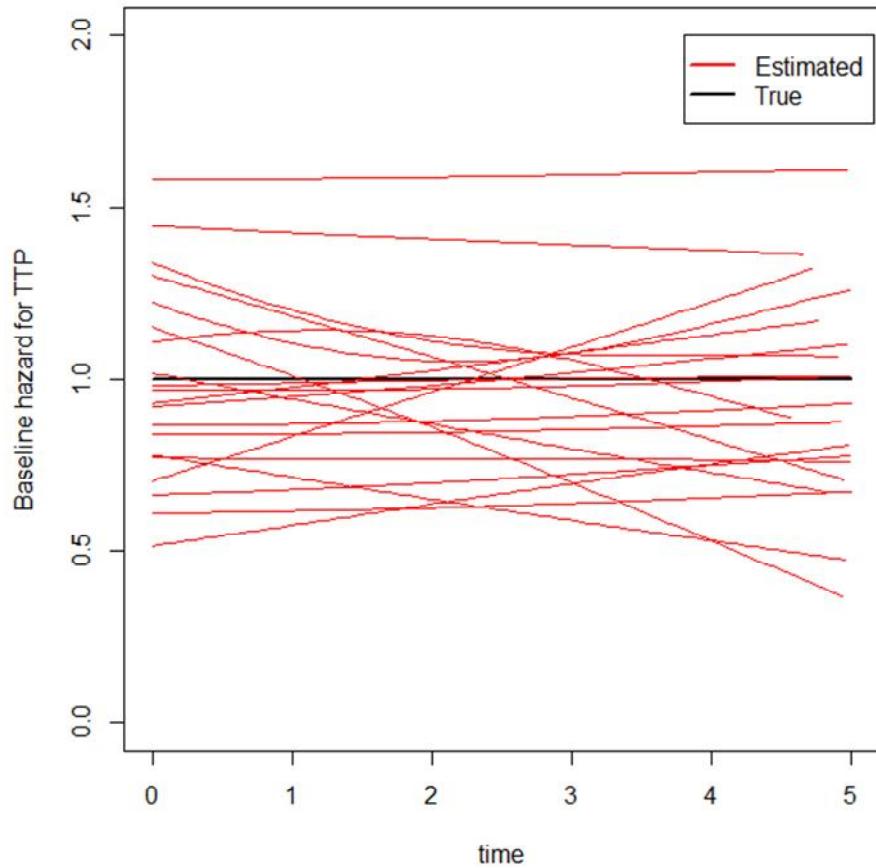
where $r_0 = 1$ and $\lambda_0 = 1$

- $C_{ij} \sim \text{Unif}(0, 5) \Rightarrow 15\text{--}31\%$ censored subjects

Table 3. Simulations with 500 runs, $G = 5$

		$N_i = 100$				$N_i = 200$			
		Mean	SD	SE	CP%	Mean	SD	SE	CP%
CEN =15%	$\beta_1 = 1$	0.999	0.148	0.141	0.94	1.012	0.103	0.100	0.95
	$\beta_2 = 1$	1.009	0.115	0.115	0.95	1.006	0.082	0.081	0.95
	$\eta = 0.5$	0.490	0.293	0.288	0.91	0.475	0.294	0.276	0.88
	$\alpha = 2$	2.027	0.244	0.234	0.95	2.014	0.172	0.164	0.94
		Mean	SD	SE	CP%	Mean	SD	SE	CP%
CEN =31%	$\beta_1 = -1$	-1.014	0.183	0.184	0.94	-0.995	0.125	0.128	0.96
	$\beta_2 = -1$	-1.001	0.147	0.148	0.95	-1.003	0.103	0.103	0.95
	$\eta = 0.5$	0.483	0.298	0.288	0.88	0.493	0.301	0.285	0.88
	$\alpha = 2$	2.037	0.294	0.286	0.94	2.021	0.206	0.200	0.94
		Mean	SD	SE	CP%	Mean	SD	SE	CP%
CEN =16%	$\beta_1 = 1$	1.007	0.082	0.078	0.95	1.011	0.061	0.055	0.94
	$\beta_2 = 1$	1.012	0.071	0.070	0.93	1.008	0.053	0.049	0.94
	$\eta = 0.5$	0.500	0.302	0.292	0.90	0.495	0.300	0.285	0.88
	$\alpha = 6$	6.097	0.565	0.538	0.94	6.030	0.401	0.375	0.94
		Mean	SD	SE	CP%	Mean	SD	SE	CP%
CEN =34%	$\beta_1 = -1$	-1.009	0.112	0.110	0.95	-0.999	0.077	0.077	0.95
	$\beta_2 = -1$	-1.003	0.101	0.094	0.94	-1.005	0.068	0.066	0.95
	$\eta = 0.5$	0.497	0.309	0.297	0.89	0.516	0.306	0.299	0.90
	$\alpha = 6$	6.119	0.628	0.647	0.96	6.053	0.450	0.449	0.96 ²⁹

Simulations: 20 runs, G=5



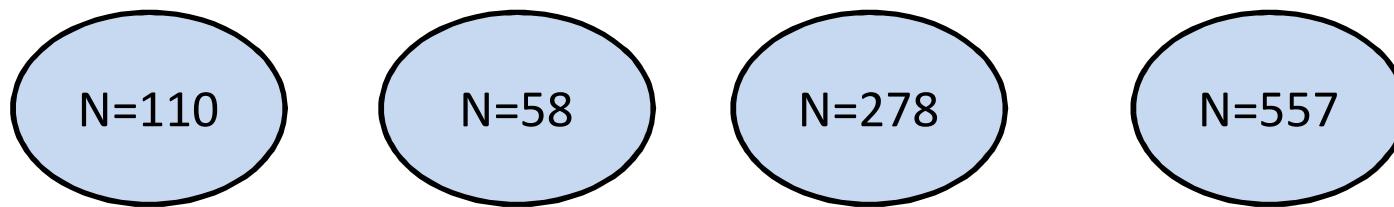
Setting (b): $\beta_1 = -1$, $\beta_2 = -1$, $r_0(x) = 1$ and $\lambda_0(y) = 1$

Meta-analysis for ovarian cancer

Table 2. Data sets in the $G = 4$ independent studies of ovarian cancer from Ganzfried et al. (2013).

Data set (GEO accession number)	Sample size	The number of observed events		
		Relapse $\delta_{ij} = 1$	Death $\delta_{ij}^* = 1$	Censoring $\delta_{ij}^* = 0$
GSE17260	$N_1 = 110$	76	46	64
GSE30161	$N_2 = 58$	48	36	22
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TCGA	$N_4 = 557$	266	290	267
Total	$\sum_{i=1}^4 N_i = 1003$	575	485	314

- Synthesize 4 independent genomic studies of ovarian cancer



- A recently discovered CXCL12 gene expression
→ Significant biomarker of **OS** in ovarian cancer
(Popple et al., 2012; Ganzfried et al. 2013)
- **Our goal:** Confirm their finding by our proposed **joint model**
on TTP and OS:

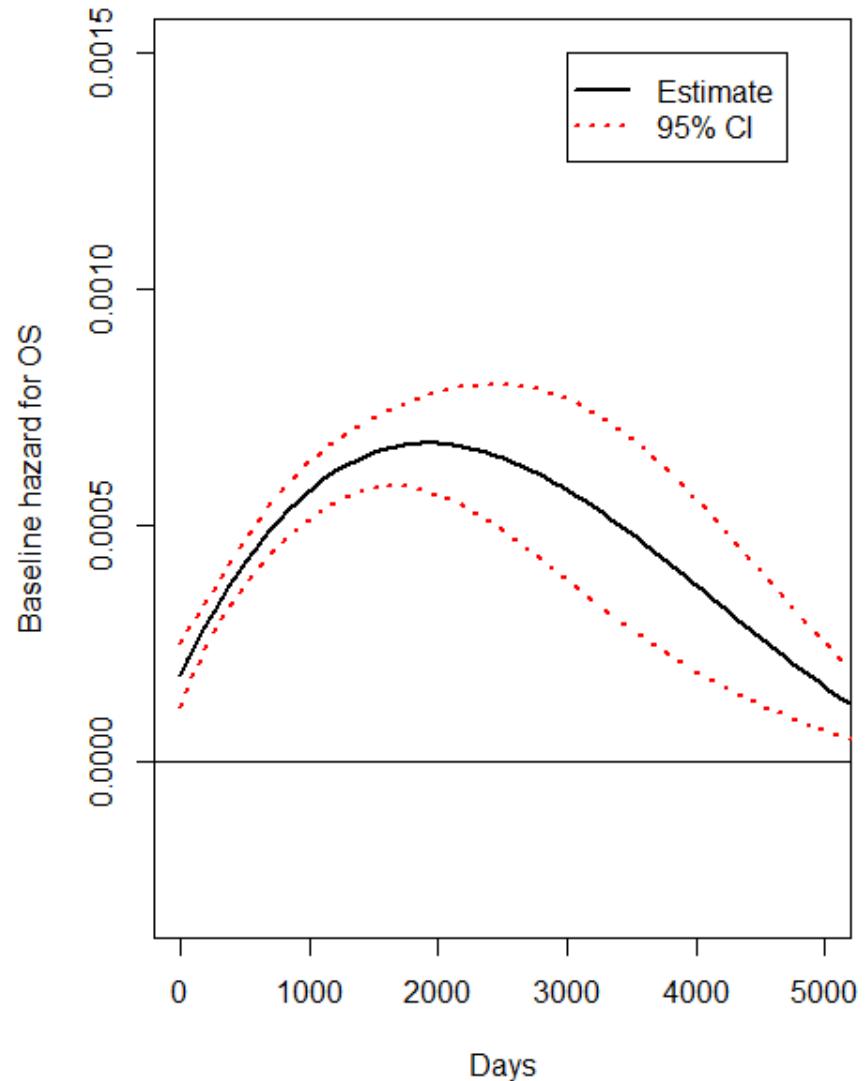
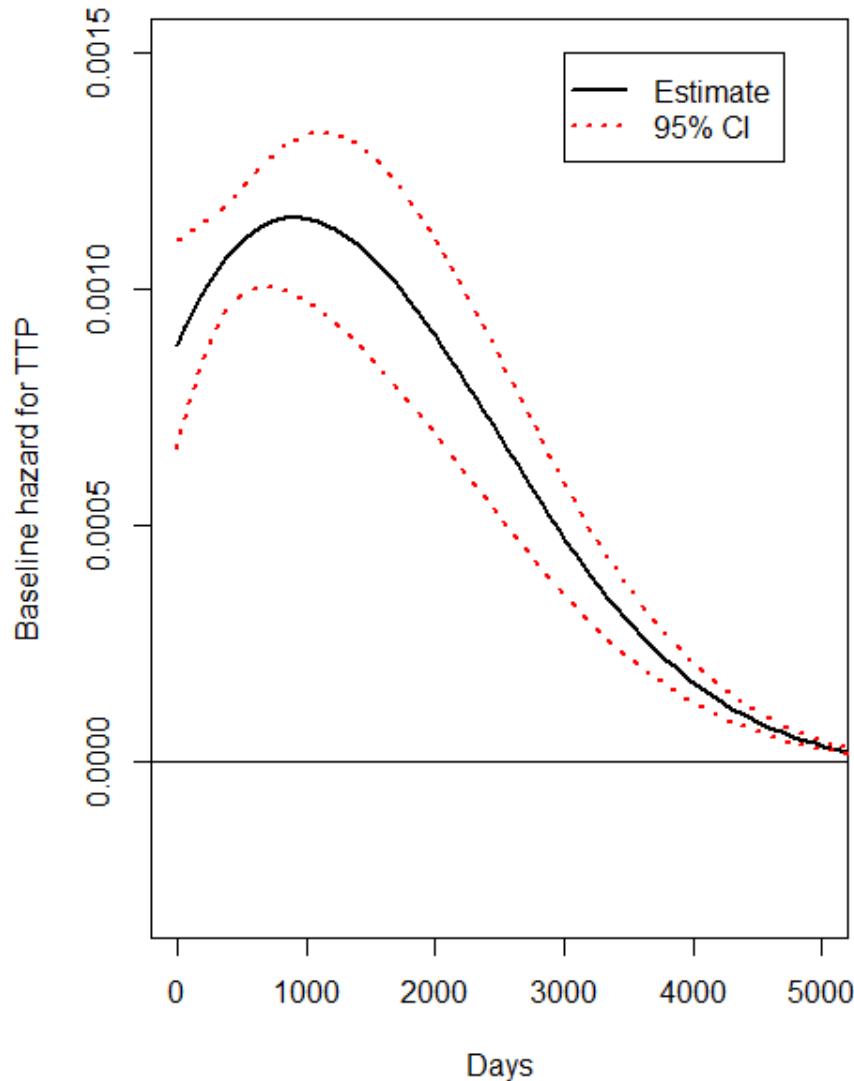
$$\begin{cases} r_{ij}(t | u_i) = u_i r_0(t) \exp(-\beta_1 \times \text{CXCL12}) & (\text{hazard for TTP}) \\ \lambda_{ij}(t | u_i) = u_i^\alpha \lambda_0(t) \exp(-\beta_2 \times \text{CXCL12}) & (\text{hazard for OS}) \end{cases}$$

Result of fitting the joint model

		Proposed	Rondeau et al.
$\exp(\beta_1)$	RR for TTP (95%CI)	1.23 (1.14-1.33)	1.26 (1.16-1.36)
$\exp(\beta_2)$	RR for OS (95%CI)	1.18 (1.08-1.28)	1.17 (1.07-1.28)
Heterogeneity	$\eta = \text{Var}_\eta(u_i)$		0.025 (0.022)
	(SE)	0.035 (0.031)	
Copula parameter	θ (SE)	1.89 (0.24)	0.00 (fixed)
Kendall's tau	$\theta / (\theta + 2)$	0.49 (0.03)	0.00 (fixed)
Penalized log-likelihood		-8592.681	-8726.445

* Ganzfried et al. (2013) reported RR=1.15 (1.09-1.23) for OS based on 14 studies

Result of fitting the joint model



Summary

We proposed a **joint** frailty-copula model for dependence between **TTP** and **OS**

- Extend the joint frailty model of **Rondeau et al. (2011)**
→ allow **intra-cluster dependence** via copulas
- Data analysis:
Proposed method vs. method of Rondeau et al. produces similar result even for **the significant intra-cluster dependence**

Future work

- Is the method of Rondeau et al. robust against the amount of intra-cluster dependence ?
- We (with Dr. Nakatomi and Murotani) are searching the meta-analysis data of **Sabatier et al. (2011 *PLoS ONE*)**

Thank you !