

Contents

1	Introduction	1
1.1	Outline	2
1.2	Notation	3
2	Basic Concepts of Failure Time Analysis	5
2.1	Continuous Time	5
2.2	Discrete Time	7
2.3	Likelihood Construction	8
2.3.1	Censoring and Truncation	8
2.3.2	Time Varying Covariates	12
2.4	Relative Risk and Log-Location-Scale Family	14
3	Computation and Inference	17
3.1	MCMC	17
3.1.1	Metropolis-Hastings	18
3.1.2	Gibbs Sampler	19
3.2	Inference from Simulation Output	20
3.3	Model Diagnostics and Comparison	22
3.3.1	Criterion Based Methods	23
3.3.2	Martingale Residuals	26
3.4	Bayesian P-Splines	27
3.4.1	Basic Concepts	27
3.4.2	Extended Linear Predictor	36
4	Discrete Time Models	45
4.1	Estimation Based on GLM Methodology	46
4.1.1	Grouped Cox	52

4.1.2	Logistic Model	53
4.2	Estimation Based on Latent Variable Representation	54
4.2.1	Probit Model	54
4.2.2	Scale Mixtures of Normals	56
4.2.3	Grouped Cox II	58
5	Application I: Unemployment Durations	61
6	Continuous Time Models	69
6.1	Lognormal and Extensions	69
6.2	Relative Risk Models	72
6.2.1	Exponential Distribution	76
6.2.2	Weibull Distribution	77
6.2.3	Other Baseline Hazards	79
6.3	Nonparametric Relative Risk Models	80
6.3.1	Piecewise Exponential Hazard	80
6.3.2	Nonparametric Relative Risk Models	83
7	Application II: Crime Recidivism	87
8	Summary and Outlook	95
	Appendix A: Description of R Function	99
	Bibliography	103