

THE USE OF A PIECEWISE CONSTANT
PROPORTIONAL HAZARDS MODEL IN
ISSUES RELATED TO STANDARDISATION :
A REVIEW AND SOME RESULTS

M. Rafiq Shah

Vrije Universiteit, Brussels

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THE USE OF A PIECEWISE CONSTANT PROPORTIONAL HAZARDS MODEL IN ISSUES RELATED TO STANDARDISATION : A REVIEW AND SOME RESULTS

Dr. M. Rafiq Shah *

1. INTRODUCTION

Standardisation is an important tool of comparison in demographic analysis. It is applicable in connection with both longitudinal and cross-sectional types of data; and in dealing with subjects like mortality, fertility, labour force analysis, evaluation of family planning programmes, to quote a few examples.

Due to problems associated with conventional standardisation in the comparison of more than two groups in question (Clogg, 1978 : 527), mathematical models could be used as an alternative for the purpose of finding adjusted or standardised rates. Clogg (1978) proposed a saturated multiplicative model which like Teachman (1977) and others could be regarded as solving the problems related to a summary measure used in direct standardisation (Clogg, 1978 : 523).

Many others have used multiplicative models for the purpose of indirect standardisation. For instance, in the analysis of vital rates in connection with rare events, or in situations where the age-specific data were not available, multiplicative models were suggested by Stouffer (1951), Kilpatrick (1962), Mantel and Stark (1968), Osborn (1975), Breslow and Day (1975), Gail (1978) and others.

Hoem (1979) has used a special kind of Cox' (1972) model, which will be called the piecewise constant proportional hazards model. At first sight, the model seems to be applicable in both direct and indirect standardisation (Hoem, 1979 : 12).

* This matter was prepared while M. Rafiq Shah was working on a doctoral dissertation in the Interuniversity Programme in Demography at the Vrije Universiteit, Brussels, Belgium.

Seemingly interesting and perspicuous application of statistical theory to demographic events and rates, a thorough examination of Hoem's work is the subject matter of this note. Some objectives that could be achieved after such an examination are as follows.

- a. We will be able to demonstrate that the analysis made according to the constant proportional hazards model used by Hoem (1979) is in fact identical to the use of a multiplicative model, where the numbers of events are assumed to have a Poisson error structure.
- b. After having shown the equivalence of results (Relative risks) obtained by using the classical multiplicative model, and the one used by Hoem (1979), it will be possible to reinterpret the parameters of the multiplicative model in terms of conventional standardised rates.
- c. A critical appreciation of the model will be made to understand if the model used by Hoem could really be used for the purpose of both direct and indirect standardisation.

Since the model proposed by Hoem (1979) is a special case of the proportional hazards model, we shall begin with the piecewise constant proportional hazards model. The present discussion as a whole could be divided into four parts as follows.

First, the definition of a piecewise constant proportional hazards model will be followed by the derivation of a piecewise log-likelihood function ($\log L$). Then it will be shown that ($\log L$) is equivalent to the one obtained from observations having a Poisson error structure in a contingency table perspective. Later on, a log-linear model will be fitted on the data used by Hoem (1979) by using GLIM (Generalized Linear Interactive Modelling; Release 3, Baker and Nelder, 1978) for the purpose of illustration and new interpretation of the parameters of a classical multiplicative model. Finally, the use of the proposed model will be commented in the light of various issues of standardisation; in particular to examine the claim that the proposed model solves the issues of both direct and indirect standardisation.

2. THE PIECEWISE CONSTANT PROPORTIONAL HAZARDS MODEL

2.1. Definition

The proportional hazards model is based on the pioneering work of Cox (1972). The model has been developed further by Breslow (1972, 1974), Holford (1976), Gross and Clark (1975), Kalbfleisch and Prentice (1980) among others.

The application of piecewise constant proportional hazards models in the design and analysis of clinical trials can be found in Peto *et al.* (1976,1977). Laird and Olivier (1980) have demonstrated that piecewise constant proportional hazards models which are used basically for survival data analysis are identical to the models used in the analysis of contingency tables. Menken *et al.* (1981) have used the model for the analysis of socio-economic influence on marriage dissolutions in the USA. More recently, Trussel *et al.* (1983) have used the model for the analysis of covariates related to infant and child mortality in Sri Lanka.

To begin with, let us denote by $U(t_i, Z_i)$ the hazard rate at duration t_i for an individual i with a known set of covariates Z_i . According to the proportional hazards model, the hazard rate $U(t_i, Z_i)$ can be written as the product of two functions, one depending merely on time t_i , another depending merely on covariates Z_i :

$$U(t_i, Z_i) = U(t_i) \cdot \exp(\beta'Z_i). \quad (1)$$

$U(t_i)$ is called the base-line hazard at duration t_i ; β' is a vector of parameters to be estimated.

Unlike the constant hazard model, where $U(t_i)$ is assumed to remain constant over the whole time range, the piecewise constant hazard model assumes that the hazard rate is constant in time intervals $[t_{j-1}, t_j)$ ($j=1,2,\dots, J$). It is thus assumed that there exists a set of constants a_j ($j=1,\dots,J$) such that

$$U(t_i) = \exp(a_j) \quad \text{if } t_i \in [t_{j-1}, t_j). \quad (2)$$

The constants a_j are unknown parameters and should thus be estimated.

Substitution of (2) in (1) gives

$$U(t_j, Z_j) = \exp(a_j) \cdot \exp(\beta'Z_j) \quad \text{if } t_j \in [t_{j-1}, t_j]. \quad (3)$$

Using the notations of conventional life table analysis, the probability that an individual with covariates Z_j survives upto time t_j is :

$$\begin{aligned} S(t_j, Z_j) &= \exp(-\int_0^{t_j} U(s, Z_j)ds) \\ &= \exp[-\Delta(t_j) \cdot \exp(\beta'Z_j)] \end{aligned} \quad (4)$$

where $\Delta(t_j) = \int_0^{t_j} U(s)ds$ is the cumulative base-line hazard. Note that the probability that an individual dies in a small interval $[t_j, t_j+ds)$ approximately equals

$$S(t_j, Z_j) \cdot U(t_j, Z_j) \cdot ds. \quad (5)$$

2.2. The (log-)likelihood function

One of the procedures for estimating the parameters of a specified model is the method of maximum likelihood. According to this method, the partial derivatives of the log-likelihood function are set equal to zero and the so obtained system of equations is solved. We derive here the log-likelihood function for the piecewise proportional hazards model.

Let us assume that we have n individuals under observation. Let δ_i be an indicator variable, with $\delta_i=1$ if the i -th individual dies (or fails) at time t_i , and $\delta_i=0$ if the i -th individual is censored at time t_i . The contribution to the likelihood of the individuals who die is

$$S(t_i, Z_i) \cdot U(t_i, Z_i),$$

and the contribution of the censored individuals is

$$S(\underline{t}_i, Z_i).$$

In general the contribution of the i -th individual can thus be written as

$$S(\underline{t}_i, Z_i).U(\underline{t}_i, Z_i)^{\delta_i}$$

and the likelihood function is thus (proportional to)

$$L = \prod_i S(\underline{t}_i, Z_i).U(\underline{t}_i, Z_i)^{\delta_i} \quad (6)$$

Taking the natural logarithms of both sides of (6) and substituting the relative expressions defined in (3) and (4) yields the log-likelihood

$$\log L = \sum_i \delta_i \log U(\underline{t}_i) + \sum_i \delta_i (\beta' Z_i) - \sum_i \Delta(\underline{t}_i) \exp(\beta' Z_i) \quad (7)$$

Heavy algebraic manipulations reduces (7) to the most commonly used form :

$$\log L = \sum_{z \in Z} \sum_j [a_j . D_j(z) + \beta' z . D_j(z) - \exp(a_j + \beta' z) . (\sum_{i \in \mathcal{R}_j(z)} E_{ij})] \quad (8)$$

where

$Z =$ the set of different covariate vectors recorded;

$D_j(z) =$ the number of individuals with covariates z who die (fail) in the interval $[t_{j-1}, t_j]$;

$\mathcal{R}_j(z) =$ the set of individuals with covariates z who are still at risk at time t_{j-1} . Note that \mathcal{R} denotes a set and R stands for a figure. Formally $\mathcal{R}_j(z) = \{i \in \mathcal{R}_j | Z_i = z\}$ (where \mathcal{R}_j is the set of individuals at risk at the beginning of the j th interval, i.e. at time t_{j-1});

$E_{ij} =$ the exposure time of the i th individual in the j th interval.

The computation of E_{ij} for discrete data requires some assumptions regarding the occurrence of the events in the specified interval. For an

interval of unit length we will assume, following Menken *et al.* (1981 : 183) :

$$\begin{aligned}
 E_{ij} &= 1 && \text{if } t_i \geq t_j \\
 &= 1/2 && \text{if } t_i \in [t_{j-1}, t_j) \\
 &= 0 && \text{if } t_i < t_{j-1}.
 \end{aligned}$$

For further simplifications the following notation can be useful :

$$R_j(z) = \sum_{i \in R_j(z)} E_{ij}$$

In the following section, it is shown that the log-likelihood function in (8) is equivalent to the one obtained by assuming a Poisson distribution for the observations in a contingency table.

2.3. The equivalence with log-linear models

Let $D_j(z)$, ($j=1, \dots, J$; $z \in Z$) be a discrete dependent variable having a Poisson distribution with mean $M_j(z)$, and consider the following log-linear model for $M_j(z)$:

$$M_j(z) = R_j(z) \cdot \exp(a_j + \beta'z). \quad (9)$$

The log-likelihood function for this model is :

$$\log L = \sum_{z \in Z} \sum_j [D_j(z) \cdot \log(M_j(z)) - M_j(z) - \log(D_j(z)!)].$$

Substitution of the expression for $M_j(z)$ as specified in (9) finally yields the log-likelihood function

$$\begin{aligned}
 \log L = \sum_{z \in Z} \sum_j [D_j(z) \cdot (a_j + \beta'z) - R_j(z) \cdot \exp(a_j + \beta'z) \\
 + D_j(z) \cdot \log(R_j(z)) - \log(D_j(z)!)]. \quad (10)
 \end{aligned}$$

The log-likelihoods in (8) and (10) differ only by the term $\sum_{z \in Z} \sum_j D_j(z) \cdot \log(R_j(z)) - \log(D_j(z)!)$. This term, however, is independent of the

parameters α_j and β and may therefore be dropped. Due to this equivalence, we may use GLIM (or any other statistical package for log-linear models analysis) in order to estimate the unknown parameters of the piecewise constant proportional hazards model. Before such an attempt, however, we describe the use of the proportional hazards model in standardisation.

3. PROPORTIONAL HAZARDS MODELS AND STANDARDISATION

3.1. General remarks

Terms employed in connection with the proportional hazards models used in survival analysis are analogous to the terms used in conventional life tables. The difference is that, in the former, the population concerned is no longer considered as a homogeneous group--the risk of death/failure depends on the characteristics of the subgroups constituting the whole population. A case in point is the risk of death classified by age and the regional place on the marital status of a person as is commonly used in multistate demographic analysis. Instead of "death", the general term "failure" is usually used in view of its extension to other areas such as fertility and migration.

Since proportional hazards models are currently employed for estimating the effects of various covariates where each constitutes a subgroup, it could be used also for the purpose of comparing these groups through what are called standardised rates in conventional sense. Being a statistical tool of demographic comparison, standardisation is thus logically connected with the proportional hazards model for the purpose of comparing the subgroups in a given setting.

3.2. Use of the model in standardisation

For the sake of simplicity let us limit our discussion to mortality analysis and borrow the notation (with some alterations) used by Hoem (1979). The piecewise constant proportional hazards model that could be used for the comparison of mortality in subgroups k of a population is :

$$U_k(x) = \theta_k \cdot U(x) \quad (11)$$

where $U_k(x)$ is the death rate at age x (in completed years) for the k -th group. ($U_k(x)$ and $U(x)$ are usually called the forces of mortality.) θ_k is the group-specific rate independent of x , and $U(x)$ is the age-specific rate of all the groups combined.

Let

$D_k(x)$ = the number of deaths at age x in the k -th group,

$R_k(x)$ = persons exposed to the risk of death at age x in the k th group ($k = 1, 2, \dots, K$; $x = 1, 2, \dots, X$),

$D_k = \sum_x D_k(x)$, $D(x) = \sum_k D_k(x)$ and $D = \sum_x \sum_k D_k(x)$.

Similarly,

$R_k = \sum_x R_k(x)$, $R(x) = \sum_k R_k(x)$ and $R = \sum_x \sum_k R_k(x)$.

Comparing (11) with (3), we note that

$\theta_k = \exp(\beta'Z)$ and $U(x) = \exp(a_j)$,

where Z are the covariates for the k -th subgroup and x is in the j -th time-interval.

The log-likelihood function of the model (3) is obtained by resetting the subscripts in (8) or (10) (and omitting the constant term). Accordingly,

$$\log L = \sum_k \sum_x [D_k(x) \cdot \log(U(x)) + D_k(x) \cdot \log(\theta_k) - U(x) \cdot R_k(x) \cdot \theta_k] \quad (12)$$

The maximum likelihood estimators $\hat{\theta}_k$ and $\hat{U}(x)$, obtained by differentiating $\log L$ satisfy the following equations :

$$\hat{\theta}_k = \frac{D_k}{\sum_x \hat{U}(x) \cdot R_k(x)} \quad (13)$$

and

$$\hat{U}(x) = \frac{D(x)}{\sum_k \hat{\theta}_k R_k(x)} \quad (14)$$

Estimates of θ_k and $U(x)$ satisfying (13) and (14) could be obtained by iteration. For instance, starting with $\theta_k = 1$ in the first cycle of the iteration, the estimates of the parameters are :

$$\hat{U}(x)^{(1)} = \frac{D(x)}{\sum_k R_k(x)} = \frac{D(x)}{R(x)}$$

and

$$\hat{\theta}_k^{(1)} = \frac{D_k}{\sum_x \hat{U}(x)^{(1)} R_k(x)}$$

This process is continued until stable values of the estimates are obtained.

Let us assume that the estimators have settled down to their maximum likelihood estimates of $\hat{\theta}_k^{(n)}$ and $\hat{U}(x)^{(n)}$, (the superscript n shows the n -th cycle of iteration). Accordingly, these estimates satisfy the equations

$$\hat{\theta}_k^{(n)} = \frac{D_k}{\sum_x \hat{U}(x)^{(n)} R_k(x)} \quad (15)$$

and

$$\hat{U}(x)^{(n)} = \frac{D(x)}{\sum_k \hat{\theta}_k^{(n)} \cdot R_k(x)} \quad (16)$$

The values obtained in each step of the iteration are sometimes normalized for the purpose of improving convergence of the procedure (Mental and Stark, 1968; Ireland and Kulback, 1968). The estimates of the parameters obtained in the n-th cycle of the iteration, $\hat{\theta}_k^{(n)}$ and $\hat{U}(x)^{(n)}$, are normalized by the following rescaling factors, C and D, according to Hoem (1979) :

$$C = \sum_x \hat{U}(x)^{(n)} \cdot R(x),$$

and

$$D = \sum_x U(x)^o \cdot R(x).$$

(C and D are the expected and observed number of deaths in the pooled groups respectively). The normalized maximum likelihood estimates of the parameters are :

$$\theta_k^* = \hat{\theta}_k^{(n)} \cdot (C/D) \quad (17)$$

and

$$U(x)^* = \hat{U}(x)^{(n)} \cdot (D/C). \quad (18)$$

We may examine now the use of the estimates $\hat{\theta}_k^{(n)}$ and $\hat{U}(x)^{(n)}$, and the normalized estimates θ_k^* and $U(x)^*$, which are all indices used in conventional standardisation.

3.3. Model estimates and conventional indices

Similar to other iterative procedures used by Mantel and Stark (1968) , Braslow and Day (1975) among others, the stable values of the estimators, $\hat{\theta}_k^{(n)}$ (see 15), could be used as an index relating to indirect standardisation. For instance, the numerator of $\hat{\theta}_k^{(n)}$ is the number of observed deaths in k-th group, and the denominator is the number of expected deaths in the same group according to the estimated schedule of age-specific death rates $\hat{U}(x)^{(n)}$. Thus $\hat{\theta}_k^{(n)}$ is the estimate of the Standardised Mortality Ratio (SMR).

The normalized estimate of the parameter, θ_k^* (17) could be related to an index used in connection with direct standardisation. Substitution of the values of C and D in (17) yields :

$$\theta_k^* = \hat{\theta}_k^{(n)} \cdot \frac{\sum_x \hat{U}(x)^{(n)} \cdot w(x)}{\sum_x U(x)^o \cdot w(x)}$$

where $w(x) = R(x)/R$.

Recalling that $\hat{U}_k(x) = \hat{\theta}_k^{(n)} \cdot \hat{U}(x)^{(n)}$, we get

$$\theta_k^* = \frac{\sum_x \hat{U}_k(x) \cdot w(x)}{\sum_x U(x)^o \cdot w(x)} \quad (19)$$

θ_k^* is thus the ratio of the estimated number of deaths in the k-th group to the total number of observed deaths in all the groups combined. Note that the age-specific rates of the k-th group, $\hat{U}_k(x)$, are estimated according to the model, and the age-composition of the combined groups is used as a standard. The estimate θ_k^* is thus a "special type" of Comparative Mortality Factor/Figure (CMF); since CMF is defined as the ratio of expected deaths (obtained from the observed age-specific death rates of the k-th group and the population composition of all the groups

combined), to the crude rate of the combined groups (Spiegelman, 1968 : 219).

An interesting application of (19) is the measurement of mortality differences of the groups under comparison by the ratio of the "special type" of CMFs which will be called "model" CMF's and denoted by ${}^m\text{CMF}$. For the comparison of two groups (suffixes 1 and 2) for instance, and with the notation already introduced, this ratio is :

$$\frac{{}^m\text{CMF}_1 \quad \sum_x \hat{U}_1(x) \cdot w(x) \quad \theta_1^*}{\text{-----} = \text{-----} = \text{-----}} \\ {}^m\text{CMF}_2 \quad \sum_x \hat{U}_2(x) \cdot w(x) \quad \theta_2^*$$

4. ILLUSTRATION

For illustrative purposes, let us consider the data used by Hoem (1979), as shown in Table 1. In this example the risk factor is associated with marital status (having two categories: bachelors and married German males), and the demographic phenomena under study is mortality.

As shown in Table 2, both crude and age-specific rates indicate that mortality varies by marital status and age. The crude rates of bachelors and married men are .00517 and .00300 respectively; giving a crude relative risk of death of 1.72, indicating that men who remain bachelors have 72% higher mortality than married men.

Although the trend of age-specific rates of bachelors and married men is similar in Table 2 (the death rates by age decreases), the pattern of the age distribution of their respective populations differ from one to another, i.e. the proportion of married men increases, while that of bachelors decreases by age. Since their crude rates hide the dissimilar pattern of the age structures, a standardised summary measure is required for the purpose of meaningful comparison of mortality between bachelors and married men. Note that such a situation calls for the use of direct standardisation according to conventional analysis.

In the following section we show how the estimates of the parameters of the proposed model (11) could be used as standardised indices for such comparisons.

4.1. Estimation of the parameters

The parameters of the model (11) were estimated by iteration (equations (15) and (16)). It may be noted that being maximum likelihood estimates, they satisfy (13) and (14) too. Of these estimates, $\hat{\theta}_k^{(n)}$ and its normalized form θ_k^* , which could be interpreted as summary measures of group-specific rates, will be the core of our discussion in the following sections.

For bachelors ($k=1$) and married men ($k=2$), the values obtained by iteration are : $\hat{\theta}_1^{(n)} = 1.2134$ and $\hat{\theta}_2^{(n)} = .6588$ respectively. This gives a relative risk of $1.842 = \hat{\theta}_1^{(n)} / \hat{\theta}_2^{(n)}$.

Table 1. Constructed number of deaths and person years of german males by age and marital status.

AGE	DEATHS			PERSON YEARS		
	SINGLE	MARRIED	TOTAL	SINGLE	MARRIED	TOTAL
x	$D_1(x)$	$D_2(x)$	$D(x)$	$R_1(x)$	$R_2(x)$	$R(x)$
22	433	24	457	91,444	8,556	100,000
23	412	36	448	86,835	12,708	99,543
24	337	66	439	75,892	23,203	99,095
25	331	102	433	63,241	35,415	98,656
26	287	138	425	52,023	46,207	98,223
27	242	171	413	42,123	55,675	97,798
28	215	185	400	36,915	60,470	97,385
29	192	200	392	32,215	64,770	96,985
<hr/>						
TOTAL	2,485	922	3,407	480,688	307,004	787,685
	(D_1)	(D_2)	(D)	(R_1)	(R_2)	(R)

Source : Hoem (1978 : 29); Table 3 and Table 4 with subscripts of the notation by marital status reversed.

Table 2. Proportions, crude and age-specific death rates of males by marital status.

AGE	DEATH RATES			PROPORTIONS	
	SINGLE	MARRIED	TOTAL	SINGLE ^a	MARRIED ^b
x	$U_1^{\circ}(x)$	$U_2^{\circ}(x)$	$U^{\circ}(x)$		
22	.004735	.002805	.00457	.190	.028
23	.004745	.002833	.00450	.181	.041
24	.004915	.002844	.00443	.158	.076
25	.005234	.002880	.00439	.132	.115
26	.005517	.002987	.00433	.108	.151
27	.005745	.003071	.00422	.088	.181
28	.005824	.003059	.00411	.077	.197
29	.005960	.003088	.00404	.067	.211

Crude Rates	.005170	.003000	.00433	1.001	1.000

Crude Relative Risk = $.00517/.003 = 1.72$

Source : Table 1 : a=91444/480688,... ; b=8556/307004,...

After normalization (see (17) and (18)), the estimates are : $\theta_1^* = 1.228$ and $\theta_2^* = .666$, giving a relative risk of $1.844 = \theta_1^*/\theta_2^*$.

It may be noted that the relative risks obtained from $\hat{\theta}_k^{(n)}$ and the normalized estimate θ_k^* should be identical, since the normalization factor is eliminated in the process of comparison. Their difference, accounted for here, may be attributed to rounding errors.

Besides the method of iteration that enables one to find the estimates of the parameters of the model, we may use GLIM for estimating the parameters of a specified model involving particularly large data sets. Other reasons for using GLIM in the data of our illustration are described in the following section.

4.2. The use of GLIM

The establishment of theoretical links between the log-likelihood function of the hazards model and the log-likelihood function for multiplicative models of contingency tables (equations (8) and (10)) encourages us to treat the data of Table 1 as a contingency table and estimate the parameters by using GLIM.

GLIM was used also due to the availability of two types of normalization procedures commonly known as the constraints imposed on the parameters of the proposed model. We call these constraints "GLIM" and "Usual" constraints. The purpose of using these constraints is to reinterpret the parameters of the multiplicative models under construction in the present discussion in terms of indices commonly used in standardisation.

According to the "GLIM" constraints, the parameters of the first row and first column of an $I \times J$ table having two factors A and B, say, are unity as follows (Plackett, 1974) :

$$w_1^A = w_1^B = w_{1j}^{AB} = w_{i1}^{AB} = 1,$$

where the w 's denote the parameters of a multiplicative model: w_i^A and w_j^B are the main effects of factors A and B, and w_{ij}^{AB} stands for the

interaction effects of A and B.

Their counter parts in the log-linear model are :

$$U_1^A = U_1^B = U_{1j}^{AB} = U_{i1}^{AB} = 0,$$

where

$$U_i^A = \log(w_i^A), U_j^B = \log(w_j^B) \text{ and } U_{ij}^{AB} = \log(w_{ij}^{AB}).$$

Recent discussion regarding relationships and use of multiplicative and log-linear models could be found in the work of Frans Willekens (1981, 1982).

According to this model specification and the constraints mentioned above, the subgroup having the parameter which has been assigned the value of unity (i.e. $w_1=1, \dots$) is considered as the reference or standard group, and other parameters measure the relative risk.

The computer listing of our illustration according to the "GLIM" constraints (Appendix) shows estimates of the parameters of a log-linear model. Since we have two groups under comparison, the value of only one estimate, U_2^B , is shown (the value of the other estimate is zero according to the "GLIM" constraints). Note that in the computer listing U_2^B is denoted as K2.

The value of K2 is -.6111, giving $w_2 = .5428$. Since $w_1 = 1$ (according to "GLIM" constraints), the standardised relative risk (SRI) is equal to $1.842 = 1/.5428$. Comparing SRI with the crude relative risk of 1.72 (Table 2), we see that, after model corrections for age differences, men who remain bachelors have about 7% (i.e., $1.842-1.720$) higher risk of death.

Since the relative risk w_1/w_2 is found to be the same as $\hat{\theta}_1^{(n)}/\hat{\theta}_2^{(n)}$, there is reason to interpret w_1 and w_2 as the SMRs of group 1 and group 2 respectively. Note that $\hat{\theta}_k^{(n)}$ is obtained through iteration and equals the SMR of the kth group. This argument may not, however, sound correct, since the value of w_1 or w_2 is not exactly equal to $\hat{\theta}_1^{(n)}$ or $\hat{\theta}_2^{(n)}$

respectively. This might be due to the reason, that the value of w_1 has been arbitrarily set equal to 1 (according to "GLIM" constraints). We therefore now consider the "Usual" constraints, which are slightly less restrictive.

Bishop *et al.* (1975), Goodman (1970, 1971a, and 1971b), Payne (1977) and Everitt (1977) among others use the following constraints which are commonly known as "Usual" constraints :

$$\prod_i w_i^A = \prod_j w_j^B = \prod_{ij} w_{ij}^{AB} = \prod_i w_{ij}^{AB} = 1$$

for multiplicative models and

$$\sum_i U_i^A = \sum_j U_j^B = \sum_{ij} U_{ij}^{AB} = \sum_i U_{ij}^{AB} = 0$$

for log-linear models. The relationship between the w 's and the U 's is the same as that stated according to "GLIM" constraints.

In the computer listing working with "Usual" constraints (Appendix), the value of U_2^B (i.e., K2) is $-.3056$, and therefore according to the constraints, U_1^B (i.e., K1) is equal to $.3056$; giving w_1 and w_2 equal to 1.357 and $.737$ respectively. The standardised relative risk w_1/w_2 is equal to $1.842 = 1.357/.737$, which is similar to the one obtained according to "GLIM" constraints.

The values of w_1 and w_2 according to "Usual" constraints are somewhat similar to the observed SMR's (based on the age-specific mortality rates of both groups combined as a standard, i.e., 1.178 for group 1 and $.709$ for group 2). We call these estimates somewhat similar to SMR's of the groups concerned, because unlike the "GLIM" constraints w_1 is not arbitrarily equal to unity.

Therefore when required, the parameters related to an additive log-linear model, i.e., w_1 and w_2 , under the "Usual" constraints in particular, could be interpreted as estimates of the SMR's of the groups under comparison.

5. SOME CONCLUSIONS

The examination of the piecewise constant proportional hazards model and its equivalent log-linear model, together with the numerical exercise (the present exercise consists of comparing mortality of two groups) suggest the following results and conclusions.

1. Mortality differences between subgroups are measured by standardised ratios. The estimators that are apt for the purpose of such standardised comparisons are :

- a. $\hat{\theta}_k^{(n)}$ - we may call it model SMR, and denote it by ${}^m\text{SMR}$. It is based on the estimated age-specific rates of all the groups combined, $\hat{U}_k(x)^{(n)}$ - used as a standard. For two groups ($k = 1, 2$), their ratio measures the relative risk. We may call it the Standardised Relative Risk, and denote it by SRR^1 . Using $\hat{\theta}_k^{(n)}$ and the related notation, SRR^1 is :

$$\text{SRR}^1 = {}^m\text{SMR}_1 / {}^m\text{SMR}_2.$$

- b. θ_k^* - A special type of CMF for the k -th group - ${}^m\text{CMF}$. We call it model CMF since the age-specific rates of each group are estimated through the model, and the proportions of both groups combined is used as a set of standard weights. hence, in this estimator two standards are employed, i.e. $\hat{U}_k(x)$ and $R(x)$. We shall come to this point later on. For two groups under comparison, the ratio of their estimated CMF is the SRR^2 , that is :

$$\text{SRR}^2 = {}^m\text{CMF}_1 / {}^m\text{CMF}_2.$$

- c. By using GLIM we have introduced the k -th column effect parameter, w_k . We have indicated that w_k is somewhat closer to the observed SMR of the k -th group under the "Usual" constraints. For the two groups under comparison in our illustration the ratio of the estimates gives SRR^3 , i.e.,

$$\text{SRR}^3 = w_1 / w_2.$$

An important conclusion is that, by whatever name we call the estimators mentioned above, the standardised relative risk (SRR) of these estimators is identical, i.e., measuring identical differences of mortality between the groups under comparison. As we have seen in our illustration the relative risk obtained by using a, b, or c is 1.84, showing that the mortality of group 1 is 84% higher than group 2. We may therefore not conclude that the model could be used for both direct and indirect standardisation.

2. The model provides basically an alternative to indirect standardisation which is recommended when the age-specific data relating to the phenomena under study, are either totally or partially not available. In this respect, the model provides the best alternative to indirect standardisation. Note that for estimating the estimators $\hat{\theta}_k^{(n)}$ and $\hat{U}(x)^{(n)}$ by iteration, we require the data on the total number of deaths in the k-th group, D_k , the population composition of the k-th group $R_k(x)$, and the deaths by age of all the groups combined, $D(x)$, showing that the age-specific death data are not required for the groups under comparison.

An interesting property of the estimator $\hat{\theta}_k^{(n)}$ is that SRR^1 could be used to show the relationship between crude rates and expected rates of the groups under comparison. For instance, as already defined SRR^1 is

$$SRR^1 = \frac{\hat{\theta}_1^{(n)} \cdot D_1}{\hat{\theta}_2^{(n)} \cdot D_2} = \frac{\sum_x \hat{U}(x)^{(n)} \cdot R_2(x)}{\sum_x \hat{U}(x)^{(n)} \cdot R_1(x)}$$

$$= \frac{\sum_x U_1(x)^o \cdot R_1(x)}{\sum_x U_2(x)^o \cdot R_2(x)} \cdot \frac{\sum_x \hat{U}_2(x) \cdot R_2(x)}{\sum_x \hat{U}_1(x) \cdot R_1(x)} \cdot \frac{\hat{\theta}_1^{(n)}}{\hat{\theta}_2^{(n)}}$$

Where $U_k(x)^o$ is the observed age-specific death rate of the k-th group and $\hat{U}_k(x) = \hat{\theta}_k^{(n)} \cdot \hat{U}(x)^{(n)}$.

Equation (20) holds if

$$\frac{\sum_x U_1(x)^o \cdot R_1(x)}{\sum_x U_2(x)^o \cdot R_2(x)} \cdot \frac{\sum_x \hat{U}_2(x) \cdot R_2(x)}{\sum_x \hat{U}_1(x) \cdot R_1(x)} = 1.$$

One of the conditions for this equality to be true is that the number of observed deaths in group k , $\sum_x U_k(x)^o \cdot R_k(x)$, equals the number of expected deaths, $\sum_x \hat{U}_k(x) \cdot R_k(x)$. This is an important property of the estimates obtained in contingency table analysis and bi-proportional adjustment procedures. Comparison of the results in Table 2 and Table 3 shows that this is indeed the case. Note that in these tables, instead of total number of deaths, the crude and expected death rates are shown to be equal.

For the purpose of comparison, therefore, the estimated age-specific death rates $\hat{U}_k(x)$ have to be weighted by a different set of weights (other than $R_1(x)$ and $R_2(x)$). One set of such weights is the population composition of both groups combined, i.e. $R(x)$ or $w(x) = R(x)/R$. If the weights $w(x)$ are used along with the estimated age-specific rates $\hat{U}_k(x)$, we could easily find SRR^2 .

It follows that, when we speak of normalized estimators θ_k^* or the related index SRR^2 , we use in fact two standards, namely $U_k(x)$ estimated from the model (11) that is commonly used for indirect standardisation, and afterwards apply the population composition of both groups combined ($w(x)$) as a standard - a procedure that is normally used in direct standardisation.

Therefore, we may not say that the proposed model (11) is applicable to both direct and indirect standardisation. We should rather say that the method proposed uses both types of conventional standardisation procedures when required.

3. It is interesting to note that if we had not used the estimated values ($\hat{U}_k(x)$) - obtained after using the model (11), but instead the observed age-specific death rates of the groups under comparison ($U_k^o(x)$) together with the population composition of the combined groups ($w(x)$), the conventional standardised risk denotes by SRR^o for the two groups in question would have been

Table 3. Estimated age-specific rates and proportions of persons exposed to the risk of death by marital status.

AGE	ESTIMATED RATES ^a		PROPORTIONS ^b	
	SINGLE	MARRIED	SINGLE	MARRIED
x	$\hat{U}_1(x)$	$\hat{U}_2(x)$	$w_1(x)$	$w_2(x)$
22	.00476	.00258	.190	.028
23	.00478	.00259	.181	.041
24	.00496	.00269	.158	.076
25	.00525	.00285	.132	.115
26	.00551	.00299	.108	.151
27	.00571	.00310	.088	.181
28	.00573	.00311	.077	.197
29	.00582	.00316	.067	.211
			1.001	1.000

$$\sum_x w_1(x) \cdot \hat{U}_1(x) = .00517497 = .00517$$

$$\sum_x w_2(x) \cdot \hat{U}_2(x) = .00300264 = .00300$$

a : From computer listings as shown in the Appendix

b : From Table 1 : $w_1(x) = R_1(x) / R_1$ and $w_2(x) = R_2(x) / R_2$

Table 4. Observed age-specific death rates by marital status, and proportions of persons exposed in both groups combined.

AGE	OBSERVED RATES		PROPORTIONS COMBINED
	SINGLE	MARRIED	
x	$U_1^{\circ}(x)$	$U_2^{\circ}(x)$	$w(x)$
22	.004735	.002805	.127
23	.004745	.002833	.126
24	.004915	.002844	.126
25	.005234	.002880	.125
26	.005517	.002987	.125
27	.005745	.003071	.124
28	.005824	.003059	.124
29	.005960	.003088	.123

Standardised
Rates 1.000

$$SRR^c = \frac{\sum_x w(x) \cdot U_1^{\circ}(x) \quad .005330}{\sum_x w(x) \cdot U_2^{\circ}(x) \quad .002945} = 1.8098$$

a : From computer listings as shown in the Appendix

b : From Table 1 : $w_1(x) = R_1(x) / R_1$ and $w_2(x) = R_2(x) / R_2$

$$SRR^o = \frac{\sum_x w(x).U_1^o(x)}{\sum_x w(x).U_2^o(x)}$$

Using the data of our illustration, the SRR^o , i.e. based on observed data, is 1.81 as shown in Table 4. This shows that the mortality of group 1 (bachelors) is 81% higher than the mortality of group 2 (married men). Note that SRR^o is in fact the ratio of CMF_1 and CMF_2 , both of which are based on observed data.

But CMF like other directly standardised measures depends on the standard used. For instance, when the population distribution of group 2 ($w_2(x) = R_2(x)/R_2$) is used instead of $w(x)$, the relative risk goes up to 1.86, showing that the mortality of group 1 is 86% higher than group 2.

4. The question is why the relative risk based on the model is different from the standardised relative risk based on the observed data? The answer is found immediately by comparing the ratio of model CMF's (19) with SRR^o defined above. It is due to the use of estimated rates $U_k(x)$ in the former (i.e., m CMF's) and the observed rates $U_k(x)^o$ in the latter. The estimated rates $\hat{U}_k(x)$ are, however, closer to the observed rates as shown in the output (Appendix) unlike the estimated rates of both the groups combined (i.e. $\hat{U}(x)^{(n)}$) - see graphs in the Appendix.

5. Besides various reasons quoted earlier, we have used GLIM for introducing the parameters of an additive log-linear model that could be easily used for the parameters of its counter-part multiplicative model. The advantage of using such a multiplicative model is that the relative risk obtained from the estimates of the parameters of a multiplicative model, i.e. w 's, is identical to the relative risks obtained by using the piecewise constant proportional hazards model (i.e. $w_1/w_2 = \hat{\theta}_1^{(n)}/\hat{\theta}_2^{(n)}$...).

Another reason for using GLIM is that the variance-covariance matrix of the estimates which are themselves normally distributed is readily available, and could be used for finding the standard error of the standardised index in question.

The reason of our interest here is, however, that model (11) and the

additive log-linear model fitted on the data of Table 1 (our illustration) by using GLIM are identical. The group-specific rates of model (11), i.e. θ_k , are therefore similar to the parameters w_k of the unsaturated multiplicative (additive log-linear model). Since the estimate of θ_k (i.e. $\hat{\theta}_k^{(n)}$) obtained by iteration stands for the SMR of the k-th group, the estimate of w_k may be interpreted as the SMR of the k-th group. This interpretation could be used only in the case of an additive log-linear model or its counter-part multiplicative model, i.e. the model where mortality differences are measured by a ratio estimate.

6. It has been found that the piecewise constant proportional hazards model (in theory as well as in the present illustration) provides estimates of the age-specific rates, and does not deal with the estimation of weights required (which could be used as a standard; note that the weights used are taken from the observed data, i.e. $w(x)$). Since model (11) is similar to an additive log-linear model (unsaturated model), the saturated log-linear model seems to be a preferable candidate for solving the problems of both direct and indirect standardisation. It may be noted that such models solve the problem of selecting weights (standards) at once, because the estimates of the parameters of a saturated model are independent of the weights used. The search for a standardised index based on a saturated model is therefore required.

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APPENDICES : GLIM programs and outputs

A.1. The GLIM constraints

```

$C RELATIONSHIP BETWEEN HOEM'S MODEL (1978) AND LOG-LINEAR
$C MODELS USED FOR STANDARDISATION
$C*****
$C *          GLIM - CONSTRAINTS          *
$C*****
$UNITS 16
$DATA  K  X  DKX  RKX
$READ  1 22  433  91444
        1 23  412  86935
        1 24  373  75892
        1 25  331  63241
        1 26  287  52023
        1 27  242  42123
        1 28  215  36915
        1 29  192  32215
        2 22   24  8556
        2 23   36 12708
        2 24   66 23203
        2 25  102 35415
        2 26  138 46207
        2 27  171 55675
        2 28  185 60470
        2 29  200 64770
$C K = NUMBER OF GROUPS (K=1 FOR BACHELORS, K=2 FOR MARRIED MAN)
$C X = AGE
$C RKX = NUMBER OF PERSONS EXPOSED TO THE RISK OF DEATH AT AGE X
$C      IN GROUP K
$C DKX = NUMBER OF DEATHS AT AGE X IN GROUP K
$CALC T=X-21
$FACTOR K 2 T 8
$VAR B XO AX RX DX MUX UX I : 2 TE DE U
$CALC LKX=%LOG(RKX)
$YVAR DKX
$OFFSET LKX
$ERROR P
$FIT T+K
$DISPLAY MAR
$EXTRACT %PE
$CALC %D=%CU(DKX) : I=%Q(8,1) :
      DX(I)=DKX(I)+DKX(I+8) : RX(I)=RKX(I)+RKX(I+8) :
      MUX=DX/RX :
      AX(I)=%FV(I)/RKX(I) :
      %C=%CU(RX*AX) :
      AX=AX*%D/%C :
      %T=%EXP(-%PE(9)) : TE(1)=%C/%D : TE(2)=TE(1)/%T :
      %A=%CU(DKX(I)) : %B=%CU(MUX(I)*RKX(I)) : DE(1)=%A/%B :
      %A=%CU(DKX(I+8)) : %B=%CU(MUX(I)*RKX(I+8)) : DE(2)=%A/%B :
      %Q=DE(1)/DE(2) :
      U=DE/TE : %U=U(1)/U(2) :
      UX=MUX/AX : XO=I+21
$PR : :
" AGE-SPECIFIC MORTALITY RATES " :
" ***** " :
"      AGE      OBS. RATE      EST. RATE      DISTORTION " :
"      K1+K2      K1+K2 "
$LOOK XO MUX AX UX
$PR : : " PLOT OF OBSERVED (M) AND EXPECTED (A) RATES " :
" ***** " :
$PLOT MUX AX XO
$PR : :
" STANDARDISED MORTALITY RATIOS " :
" ***** " :
"      K=1      K=2      (1)/(2) " :
" HOEM'S SMR " TE %T :
" OBSERVED SMR" DE %Q :
" DISTORTION " U %U
$STOP

```

SCALED
CYCLE DEVIANCE DF
2 1.047 7

Y-VARIATE DXX
ERROR POISSON LINK LOG
OFFSET LKX

LINEAR PREDICTOR
ZGM T K

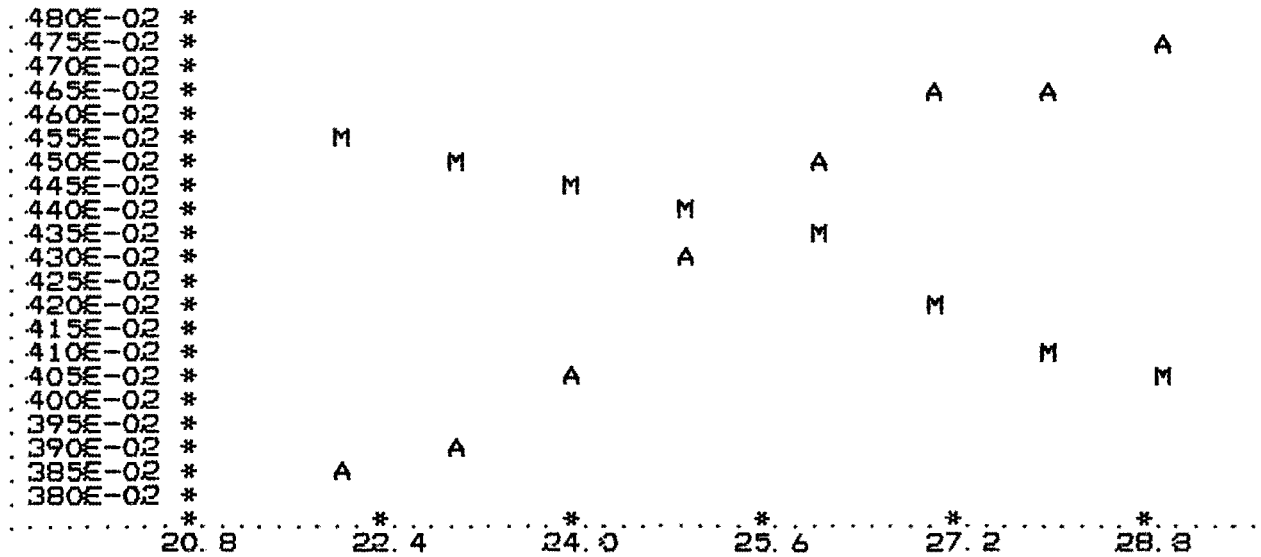
	ESTIMATE	S. E.	PARAMETER
1	-5.348	.4682E-01	ZGM
0	ZERO	ALIASED	T(1)
2	.4930E-02	.6648E-01	T(2)
3	.4224E-01	.6693E-01	T(3)
4	.9898E-01	.6750E-01	T(4)
5	.1475	.6837E-01	T(5)
6	.1827	.6962E-01	T(6)
7	.1874	.7070E-01	T(7)
8	.2017	.7161E-01	T(8)
0	ZERO	ALIASED	K(1)
9	-.6111	.4174E-01	K(2)
SCALE PARAMETER TAKEN AS			1.000

UNIT	OBSERVED	FITTED	RESIDUAL
1	433	434.9	-.9181E-01
2	412	415.0	-.1490
3	373	376.5	-.1915
4	331	332.1	-.5890E-01
5	287	286.8	.1392E-01
6	242	240.5	.9747E-01
7	215	211.7	.2235
8	192	187.5	.3321
9	24	22.09	.4074
10	36	32.96	.5286
11	66	62.48	.4457
12	102	100.9	.1068
13	138	138.2	-.2006E-01
14	171	172.5	-.1151
15	185	188.3	-.2370
16	200	204.5	-.3179

AGE-SPECIFIC MORTALITY RATES :

	AGE	OBS. RATE K1+K2	EST. RATE K1+K2	DISTORTION
1	22.00	.4570E-02	.3873E-02	1.180
2	23.00	.4501E-02	.3892E-02	1.156
3	24.00	.4430E-02	.4040E-02	1.097
4	25.00	.4389E-02	.4276E-02	1.026
5	26.00	.4327E-02	.4489E-02	.9639
6	27.00	.4223E-02	.4649E-02	.9083
7	28.00	.4107E-02	.4671E-02	.8793
8	29.00	.4042E-02	.4738E-02	.8530

PLOT OF OBSERVED (M) AND EXPECTED (A) RATES



STANDARDISED MORTALITY RATIOS

	K=1	K=2	(1)/(2)
HOEM'S SMR	1.228	0.6665	1.843
OBSERVED SMR	1.179	0.7094	1.662
DISTORTION	0.9603	1.064	0.9022

A.2. The usual constraints

```

#C RELATIONSHIP BETWEEN HOEM'S MODEL (1978) AND LOG-LINEAR
#C MODELS USED FOR STANDARDISATION
#C*****
#C *          USUAL - CONSTRAINTS          *
#C*****
#UNITS 16
#DATA  K  X  DKX  RKX
#READ  1 22  433  91444
        1 23  412  86835
        1 24  373  75892
        1 25  331  63241
        1 26  287  52023
        1 27  242  42123
        1 28  215  36915
        1 29  192  32215
        2 22   24   8556
        2 23   36  12708
        2 24   66  23203
        2 25  102  35415
        2 26  138  46207
        2 27  171  55675
        2 28  185  60470
        2 29  200  64770
#C  K = NUMBER OF GROUPS (K=1 FOR BACHELORS, K=2 FOR MARRIED MAN)
#C  X = AGE
#C  RKX = NUMBER OF PERSONS EXPOSED TO THE RISK OF DEATH AT AGE X
#C        IN GROUP K
#C  DKX = NUMBER OF DEATHS AT AGE X IN GROUP K
#CALC T=X-21
#CALC K2=%EQ(K,1)-%EQ(K,2) :
      T2=%EQ(T,1)-%EQ(T,2) :
      T3=%EQ(T,1)-%EQ(T,3) :
      T4=%EQ(T,1)-%EQ(T,4) :
      T5=%EQ(T,1)-%EQ(T,5) :
      T6=%EQ(T,1)-%EQ(T,6) :
      T7=%EQ(T,1)-%EQ(T,7) :
      T8=%EQ(T,1)-%EQ(T,8)
#VAR  B XO AX RX DX MUX UX I : 2 TE DE U
#CALC LKX=%LOG(RKX)
#YVAR DKX
#OFFSET LKX
#ERROR P
#FIT T2+T3+T4+T5+T6+T7+T8+K2
#DISPLAY MAR
#EXTRACT %PE
#CALC %D=%CU(DKX) : I=%GL(B,1) :
      DX(I)=DKX(I)+DKX(I+B) : RX(I)=RKX(I)+RKX(I+B) :
      MUX=DX/RX :
      AX(I)=ZFV(I)/RKX(I)/%EXP(%PE(9)) :
      %T=%EXP(-%PE(9)) : TE(1)=1/%T : TE(2)=%T :
      %A=%CU(DKX(I)) : %B=%CU(MUX(I)*RKX(I)) : DE(1)=%A/%B :
      %A=%CU(DKX(I+B)) : %B=%CU(MUX(I)*RKX(I+B)) : DE(2)=%A/%B :
      %Q=DE(1)/DE(2) : %T=%EXP(2*%PE(9)) :
      U=DE/TE : %U=U(1)/U(2) :
      UX=MUX/AX : XO=I+21
#PR : :
  " AGE-SPECIFIC MORTALITY RATES : " :
  " ***** " :
  "          AGE          OBS. RATE          EST. RATE          DISTORTION " :
  "                               K1+K2          K1+K2 "
#LOOK XO MUX AX UX
#PR : : " PLOT OF OBSERVED (M) AND EXPECTED (A) RATES " :
  " ***** " :
#PLOT MUX AX XO
#PR : :
  " STANDARDISED MORTALITY RATIOS " :
  " ***** " :
  "          K=1          K=2          (1)/(2) " :
  " HOEM'S SMR " TE %T :
  " OBSERVED SMR " DE %Q :
  " DISTORTION " U %U
#STOP

```

SCALED
CYCLE DEVIANCE DF
2 1.047 7

Y-VARIATE DKX
ERROR POISSON LINK LOG
OFFSET LKX

LINEAR PREDICTOR
%GM T2 T3 T4 T5 T6 T7 T8 K2

	ESTIMATE	S. E.	PARAMETER
1	-5.546	.1947E-01	%GM
2	.1032	.4518E-01	T2
3	.6593E-01	.4511E-01	T3
4	.9194E-02	.4505E-01	T4
5	-.3938E-01	.4542E-01	T5
6	-.7448E-01	.4630E-01	T6
7	-.7918E-01	.4725E-01	T7
8	-.9350E-01	.4806E-01	T8
9	.3056	.2087E-01	K2

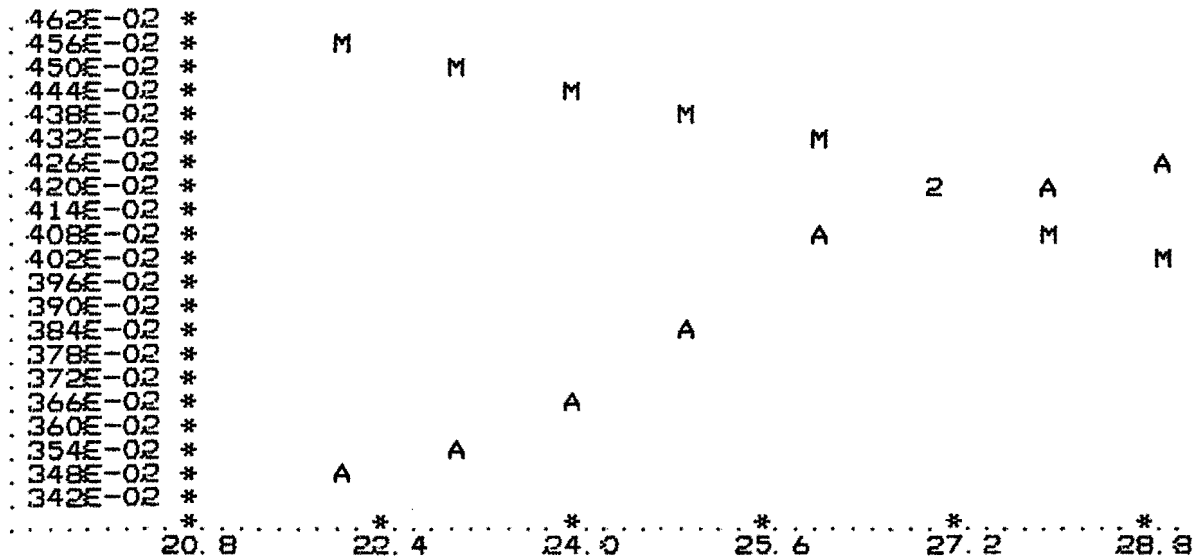
SCALE PARAMETER TAKEN AS 1.000

UNIT	OBSERVED	FITTED	RESIDUAL
1	433	434.9	-.9181E-01
2	412	415.0	-.1490
3	373	376.5	-.1815
4	331	332.1	-.5890E-01
5	287	286.8	.1392E-01
6	242	240.5	.9747E-01
7	215	211.7	.2235
8	192	187.5	.3321
9	24	22.09	.4074
10	36	32.96	.5286
11	66	62.48	.4457
12	102	100.9	.1068
13	138	138.2	-.2006E-01
14	171	172.5	-.1151
15	185	188.3	-.2370
16	200	204.5	-.3179

AGE-SPECIFIC MORTALITY RATES :

AGE	OBS. RATE K1+K2	EST. RATE K1+K2	DISTORTION
1	22.00	.4570E-02	1.304
2	23.00	.4501E-02	1.278
3	24.00	.4430E-02	1.212
4	25.00	.4389E-02	1.135
5	26.00	.4327E-02	1.065
6	27.00	.4223E-02	1.004
7	28.00	.4107E-02	.9720
8	29.00	.4042E-02	.9429

PLOT OF OBSERVED (M) AND EXPECTED (A) RATES



STANDARDISED MORTALITY RATIOS

	K=1	K=2	(1)/(2)
HOEM'S SMR	1.357	0.7367	1.843
OBSERVED SMR	1.179	0.7094	1.662
DISTORTION	0.8688	0.9629	0.9022

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