



Unshared gamma frailty model in Tuberculosis patients

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ABSTRACT

A natural of survival analysis associated the modelling of time-to-failure, consider the time until death or failure. The frailty model could be a random effect unobserved information, wherever the random effect an increasing, impact of baseline hazard function. The frailty model provides a convenient way to introduce random effects, accounts for further variability from unobserved factors, and heterogeneity into models for survival information. This text planned to analyze the frailty gamma distribution has been active to the parameter distribution acting as Weibull, log logistic and log normal distributions with a naturally incidental variable so as to diagnose the prognostic cause that effect the infectious disease patients for survival time. Information analysis is performed victimization STATA software package.



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INTRODUCTION

We intended to include the heterogeneity account in the survival analysis. Frailty is a random factor created for variability, due to unobserved individual factors. David G. Kleinbaum Mitchel Klein (2008) suggested basic frailty concept we are discussed in survival analysis a self-learning text.

- a) Random factor
- b) Accounts for other inconsistency from unidentified factors

Survival analysis is classified in two ways:

- i. For a separate
- ii. Mean of over a theoretical massive population

The Frailty Component

The frailty α is an unaccounted observation increasing impact the failure perform affected to pursue a parametric distribution $g(\alpha)$ with α greater than zero along with the average of $g(\alpha)$ adequate toward one. The variance of $g(\alpha)$ came be a parameter θ (theta), the generally calculable in distinction to the info. Covertly heterogeneity increasing contact on hazard, succeed distribution $g(\alpha)$ with average equal to one and Variance of $g(\alpha)$ equal to theta, parameter distribution to be estimated. Andreas Wienke (2003), discussed frailty concept in unshared and multivariate frailty model.

A particular failure function restrictive the frailty are often indicate as α increased by failure time. Appling like among the survival and failure function, the comparable tentative survival function may be declare as survival time increased to α power. Respectively α less than one we have associated degree hike failure and reduced of survival analyse to the average of frailty α equal to one. The corresponding particular in addition to α less than one, a remittent failure and inflation the chance of survival contrast the average frailty. Several distributions for α greater than zero. The paper will be used for the gamma distribution in the frailty model because the STATA software supports for

the only two distribution namely, gamma and inverse-Gaussian.

Gamma Frailty

Gamma distributions are purpose for considerable to come up at the same time in association with exponential and Poisson distribution. Against a machine behave to reading, gamma distribution work all right into survival models, as a result of its simple to assume formulas for either variety of failure. Elnaz Saeedi, Jamileh Abolaghasemi, Mohsen Nasiri Tousi, Saeedeh Khosravi (2017) suggested new view in gamma frailty model is survival and tell in how to function these model. This can be owing to the simplicity of the derivatives of the Laplace re-model can be added the rationale why this distribution has been applied in most of the applications printed hitherto. The probability density function in gamma distribution is given by

$$f(z) = \theta^\alpha z^{\alpha-1} e^{-\theta z} / \Gamma(\alpha), \quad y > 0, \theta, \alpha > 0.$$

Let T be a survival times and Z be the frailty variable which is distributed as gamma in. The conditional survival model we can write here,

$$S(t/z) = \exp(-zH(t))$$

Along with unconditional survival function is given by integrating out Z from the above equation

Modelling Frailty

Using constant quantity or semi parametric regression models is crucial thanks to handling heterogeneity. Regression models take lifespan because of the variable quantity and instructive variables as repressors. Typically these models might not offer adequate t to the information. One of the explanations is as a result of the omission of necessary covariates. Many ways are developed to model the frailty in survival knowledge throughout recent years. The generalization of the Cox proportional hazards model Cox, (1972) is that the best and widely applied model that allows for the random effect by multiplicatively adjusting the baseline hazard performs.

Frailty models extend Cox proportional hazards model by introducing unobserved frailties to the model during this case, the hazard rate won't be simply a perform of covariates, but also a function of frailties. A frailty model is a random effects model that includes a multiplicative result on the hazard rates of all the members of the subgroups. In univariate survival models, it may be the accustomed model the non-uniformity among people, that is that the influence of unobserved risk factors in an exceedingly proportional hazards model. In variable survival models, shared frailty model are used to model the dependence between the people in the cluster within the variable case unobserved

frailty is common to a gaggle of people. Samia A. Adham, Amani and ALAhmadi (2016) we are exposed unshared frailty and shared frailty model in real time data set and spell out gamma frailty model.

Univariate Frailty Models

The frailty model we consider the variability of survival time. This frailty model can divided into two components, the first part of the components is ascertained risk element and the second part is called unobserved random effect that is also called frailty model. In addition of univariate frailty give to the populace as a combination of base line hazard is common, every individual has own frailty. Samia A. Adham, Amani A. ALAhmadi (2016) exposed unshared frailty and shared frailty model in real time data set and spell out gamma frailty model. Presume during the study period we have samples of j observation failure ahead of owing unobserved heterogeneous. The frailty model on conditional, that assume the follows proportional hazard model, this model have particular time at $t > 0$.

$$h_j(t) = h_0(t) e^{\beta^t Z_j + W_j \varphi, j=1,2,3...n}$$

The frailty condition is W_j from the probability distribution function along with average is zero and variance is one. Assuming that W_j may well be measured and enclosed within frailty model, again command head to zero, we would acquire the quality proportional hazards model. The hazard perform conditional on each covariate in frailty model can we written as

$$h_j(t) = h_0(t) u_j e^{\beta^t Z_j} j=1,2,3...n$$

Where $u_j = e^{W_j \varphi}$ This shows that the hazard of a private additionally depends on an associate unobservable random variable u_j that acts multiplicatively on the hazard rate. If frailty isn't taken into consideration, then $u_j = 1$.

In the univariate case, frailty models are wont to build changes for over dispersion. once unobserved or unmeasured effects are unnoticed, the estimates of survival could also be misleading. Therefore, corrections for this over dispersion are needed so as to permit for changes for those necessary frailties. Ashok Shanubhogue, Ankit R. Sinojiy (2017) discussed frailty concept in unshared frailty and multivariate frailty model.

In frailty models, the variability of survival times will be divided into two components. One part is ascertained risk factors, called covariates, and therefore the different half is unobserved risk factors, called frailty. The univariate frailty model presents the population as a combination in which baseline hazard is common to all or any people,

however, every individual has his own frailty. Samia A. Adham, Amani A. AlAhmadi (2016). The authors exposed unshared frailty and shared frailty model in real time data set and spell out gamma frailty model. Suppose we have a sample of j observations during a study. a number of these observations fail ahead of others owing to unobserved heterogeneity. The proportional hazards model assumes that conditional on the frailty, the hazard function for an individual at time $t > 0$ is

$$h_j(t) = h_0(t)e^{(\beta^t Z_j + W_j \phi)}, j = 1, 2, 3, \dots, n$$

Where W_j is a frailty term from a probability distribution with a mean of 0 and variance of 1.

If W_j may well be measured and enclosed within the model, then would head to 0 and that we would acquire the quality proportional hazards model. The hazard perform conditional on each covariate and frailty may be rewritten as

$$h_j(t) = h_0(t) u_j e^{\beta^t Z_j}, j = 1, 2, 3, \dots, n$$

Where $u_j = e^{W_j \phi}$ this shows that the hazard of a private additionally depends on an associate unobservable random variable u_j that acts multiplicatively on the hazard rate. If frailty isn't taken into consideration, then $u_j = 1$.

The univariate frailty concepts are cloud not different for overall dispersion. Before unobserved random effect is not considered, the predicate of survival time keep also be inaccurate. Andreas Wienke (2003) discussed frailty concept in unshared frailty and multivariate frailty model.

Parametric Distribution in Survival analysis

Weibull Model

The Weibull distribution is ultimately used survival analysis. The failure time model consider in notation of $h(t) = \lambda$. In this model followed exponential distribution with λ another parameter is P determines the failure rate or hazard model. David G. Kleinbaum Mitchel Klein (2005) explained basic frailty concept we are discussed in survival analysis a self-Survival text.

Survival function

$$S(t) = \exp(-\lambda t^p)$$

Hazard function

$$h(t) = \lambda p t^{p-1} \text{ (where } p > 0 \text{ and } \lambda > 0)$$

$$\lambda = \exp(\beta_0 + \beta_1 X_1)$$

If $p > 1$ then the hazard increases as time increases. If $p = 1$ then the hazard is constant and When decrease the Weibull distribution that the model follows exponential distribution, failure time is noted $h(t) = \lambda$.

Log-logistic

The log-logistic distribution accommodates an acceleration failure time model but not a proportional hazard model. Its hazard function is shown on the left. The shape parameter is $p(>0)$.

Survival function

$$S(t) = \frac{1}{1 + \lambda t^p}$$

Hazard function

$$h(t) = \frac{\lambda p t^{p-1}}{1 + \lambda t^p} \text{ (where } p > 0 \text{ and } \lambda > 0)$$

$$\lambda = \exp(\beta_0 + \beta_1 X_1)$$

MATERIALS AND METHODS

The clinical test information was collected from tuberculosis analysis Centre (ICMR), knowledge is utilized in this application take into account of 1200 tuberculosis patients we tend to area unit admitted within the randomized run into 3 completely different treatment as well as an impact regime. C. Ponnuraja and P. Venkatesan (2010), estimated sputum conversion and spell out clinical trial approached in tuberculosis data. Leo Alexander, S.Thobias and K. Siva Naga Raju (2015) evaluated the best model in distribution using gamma frailty model. Period of study amount six months and therefore the event of interest is liquid body substance conversion time (positive to negative) throughout the treatment amount. They are determined the quantity events was 1047(87.25%) and variety incomplete observation was 153(12.75%). These area unit covariates below here,

1. Age in Years
2. Sex (Male – 1 & Female =0)
3. Weight at baseline (KG) at the time measured.
4. Treatment Group (Group Regimen)
5. Drug Susceptibility Test (DST) (Present – 1 & Absent -0)
6. Pre – Treatment Culture Grade (PTCG)

(Lower positive grade - 0 & Higher Positive grade - 1) Event of interest is code as 1 and censoring is coded as 0.

David D. Hanagal & Richa Sharma (2015) figure out the summary leukemia patient data bring up the heterogeneity from the data used frailty model. Odd O. Aalen, (1988) inspected heterogeneity from

the cancer patient and insight of survival analysis N. Balakrishnan and Yingwei Peng (2006), was summarised six fitted frailty models with non-parametric baseline distributions in gamma frailty model.

Application of Clinical Trial Data

Weibull regression model from Gamma frailty

The frailty is assumed to follow a gamma distribution through using Weibull distribution with mean 1 and variance equal to theta (θ). The estimate of theta is 1.941. The variance of zero ($\theta = 0$) would indicate that the frailty component does not contribute to the Weibull distribution and the shape parameter estimated $p = 4.222$. A likelihood ratio test was conducted and found that the hypothesis theta value is zero. Hence there no heterogeneity account in this problem. It can be seen from the table1 that the p values are found to be significant for age, sex and weight probability value ($p < 0.05$). The study found that group regimen probability values are insignificant ($p > 0.05$).

Log logistic regression model form gamma frailty

logistic distribution, Stata software give some value of estimated the mutual value of p, so we defined as p ($\gamma = 1/p$), so we estimated for gamma value 0.236. We are founded theta value was 0.437 we consider the variability of the model. Hence the likelihood ratio test can be done here, the theta is value zero so there is no heterogeneity account or it's not random effect the above problem. We consider the study was measure at a significance level of the covariates in five present level of significance only three covariates like age, sex and Treatment Culture Grade and Drug Susceptibility Test highly significant ($p < 0.05$), other covariates are less than 0.05 ($P > 0.05$) there is no significance the parameters are weight and group regimen. They are inspected heterogeneity from the cancer patient and insight of survival analysis Odd 0. Aalen (1988).

Lognormal regression model form Gamma frailty

From the table 6.3 founded the parameter estimates and indicate a chi-square value of 60.36 with one degree of freedom yielding a highly significant p-value of 0.000. we have value in log normal distribution variance was got sigma value is 0.420 then find out the account for heterogeneity from the theta and likelihood ratio test is zero so could we conclude there is no heterogeneity accounted. The parameters perform have been found that the table 3 in age, sex, weight and pre-treatment culture grade and drug susceptibility test highly significant ($P < 0.05$) than other parameters like group

regimen is not significant ($P > 0.05$). David D. Hana-gal and Richa Sharma (2016), figure out the summary leukemia patient's data bring up the heterogeneity from the data used frailty model.

Deviance (-2LL)

It is live of agreement between the model and also the knowledge. For scrutiny, the alternative nested model fitted to the set of survival knowledge, a datum that measures the extent to that the info square measure fitted for the actual model elect. Since the probability function summarizes the data that the info contains concerning the unknown parameters in an exceedingly given model, an acceptable outline datum is that the worth of the probability function once parameters square measure replaced by their most probability estimates. It is more convenient to use minus double the index of the maximized probability in comparing various models. If the maximized probability for a given model is denoted by L, the outline live of agreement between the model and also the knowledge is $-2\text{Log}L$ and will forever be positive, and for a given knowledge set, the smaller the worth of $-2\text{Log}L$, the better the model C. Ponnuraja and P. Venkatesan (2010), discussed sputum conversion and spell out clinical trial approached in tuberculosis data.

Model Comparison using -2LL Method

From the table 7.1 we conclude that better model based on $-2 \log$ likelihood value. According to this model which distribution has been the minimum deviation, this called better model compare to other models. Hence seen the table log logistic distribution have $-2LL$ value is 1991.5950 minimum deviation compare to another model. So we conclude that log logistic distribution better model compares like Weibull and the lognormal distribution. Then the chi square bar value intimate the amount of heterogeneity and very maximum value consider the worst model. The Weibull distribution has maximum value of chi square bar is 146.67 compared to other models, so this model worst that this data. Evaluated the best model in distribution using gamma frailty model through Leo Alexander, S.Thobias and K. Siva Naga Raju (2015), estimated sputum conversion and spell out clinical trial approached in tuberculosis data C. Ponnuraja and P. Venkatesan(2010). Elnaz Saeedi, Jamileh Abolaghasemi, Mohsen Nasiri Tousi and Saeedeh Khosravi (2017) founded new view in gamma frailty model is survival and tell in how to function these model. Ashok Shanubhogue and Ankit R. Sinojji (2017). We explained newly generalized Weibull and exponential frailty model and also discussed model fitting in using $-2\log$ likelihood model N. Balakrishnan and Yingwei Peng, (2006) were paraphrase six fitted frailty models with non-

Table 1: Weibull regression model from Gamma frailty

| Parameters | Coefficient | Std. Error | P Value | [95% Conf. Interval] | |
|------------|-------------|------------|-----------------------------------|----------------------|---------|
| Age | 0.0040 | 0.0013 | 0.003 | 0.0014 | 0.0066 |
| Sex | 0.1742 | 0.0389 | 0.000 | 0.0978 | 0.2505 |
| Weight | -0.0053 | 0.0025 | 0.032 | -0.0103 | -0.0004 |
| Group Reg | 0.0326 | 0.0185 | 0.079 | -0.0038 | 0.0690 |
| PreR x DST | -0.2392 | 0.0426 | 0.000 | -0.3227 | -0.1556 |
| p | 4.222 | 0.196 | LR test of $\theta = \text{zero}$ | | |
| 1/p | 0.236 | 0.011 | chibar2(01) = 306.76 | | |
| theta | 1.941 | 0.175 | Prob. > =chibar2 = 0.000 | | |

Table 2: Log Logistic regression Model form Gamma frailty

| Parameters | Coefficient | Std. Error | P Value | [95% Conf. Interval] | |
|------------|-------------|------------|-----------------------------------|----------------------|---------|
| Age | 0.0039 | 0.0012 | 0.002 | 0.000 | 0.0063 |
| Sex | 0.1523 | 0.0365 | 0.002 | 0.0806 | 0.2240 |
| Weight | -0.0043 | 0.0023 | 0.065 | -0.0090 | 0.0002 |
| Group Reg | 0.0263 | 0.0173 | 0.130 | -0.0077 | 0.0603 |
| PreR x DST | -0.1650 | 0.0431 | 0.000 | -0.2495 | -0.0805 |
| gamma | 0.236 | 0.009 | LR test of $\theta = \text{Zero}$ | | |
| theta | 0.437 | 0.060 | chibar2(01) = 63.10 | | |
| | | | Prob. >= chibar2 = 0.000 | | |

Table 3: Lognormal regression model form Gamma frailty

| Parameters | Coefficient | Std. Error | P Value | [95% Conf. Interval] | |
|------------|-------------|------------|-----------------------------------|----------------------|---------|
| Age | 0.0042 | 0.0013 | 0.001 | 0.0016 | 0.0068 |
| Sex | 0.1631 | 0.0383 | 0.000 | 0.0880 | 0.2383 |
| Weight | -0.0051 | 0.0024 | 0.037 | -0.0100 | -0.0003 |
| Group Reg | 0.0305 | 0.0184 | 0.098 | -0.0056 | 0.0667 |
| PreR x DST | -0.2209 | 0.0438 | 0.000 | -0.3069 | -0.1350 |
| sigma | 0.420 | 0.015 | LR test of $\theta = \text{Zero}$ | | |
| theta | 0.480 | .070 | chibar2(01) = 60.36 | | |
| | | | Prob. > = chibar2 = 0.000 | | |

Table 4: Model Comparison using -2LL Method

| Parameters | Weibull | Lognormal | Log Logistic |
|----------------|-----------|-----------|--------------|
| Age | 0.0040 | 0.0042 | 0.0039 |
| Sex | 0.1742 | 0.1631 | 0.1523 |
| Weight | -0.0053 | -0.0051 | -0.0043 |
| Group Reg | 0.0326 | 0.0305 | 0.0263 |
| PreR x DST | -0.2392 | -0.2209 | -0.1650 |
| -2LL | 2167.5992 | 2008.5252 | 1991.5950 |
| chibar2 | 146.67 | 50.06 | 57.44 |
| LR(χ^2) | 153.03 | 74.38 | 58.22 |

parametric baseline distributions in gamma frailty model.

CONCLUSION

Weibull regression for Gamma frailty model isn't focused on this survival information. Lower values of - 2 Log Likelihood counsel a far better model. It's tough to use a proper statistical check to discriminate between constant models a technique of choosing associate acceptable constant model is to base the choice on minimum (AIC) and conjointly supported the -2 LL. For the constant models conferred within the Tables -2LL of Weibull regression for gamma frailty is 2167.5992, log traditional regression for gamma frailty distribution -2LL is 2008.5252 and log logistical regression for gamma

frailty is 1991.5950. Decision-based on -2LL, compare to any or all alternative models log logistical regression for gamma frailty distribution is that the best-suited model for our knowledge set. In log, logistical distribution the variables like age of the patient, sex to that the patient belongs, Pre - Treatment Culture Grade with Drug status check are all vital at five-hitter level.

Thus, we will conclude that every covariate enclosed within the study have the important impact on the prevalence of event sputum conversion. The constant of the variable gift (it may be a cluster program and weight that tells whether or not a selected drug works well for a selected patient or not) in the log-logistic regression for Gamma frailty

model is -0.0305. Therefore we have a tendency to currently have $e^{(-0.0305)}=0.969960$. Within the Log logistic model important impact on their bodily fluid conversion times. Similar interpretations may be created victimization the coefficients of variables all told the models.

In test applications, the Frailty Models is commonly an additional realistic model than the proportional hazard model within the analysis of your time to event knowledge. The proportional hazard model is appropriate once there is a distinction between the teams within the long run within the context of the follow-up amount. The Frailty models are additionally acceptable once the cluster variations area unit saw over a shorter time-frame whereas within the long run the chance of remaining event free is analogous between the two teams.

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