Censored Quantile Regression with Recursive Partitioning Based Weights

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Summary

Censored quantile regression provides a useful alternative to the Cox proportional hazards model for analyzing survival data. It directly models the conditional quantile of the survival time, hence is easy to interpret. Moreover, it relaxes the proportionality constraint on the hazard function associated with the popular Cox model and is natural for modeling heterogeneity of the data. Recently, Wang and Wang (2009) proposed a locally weighted censored quantile regression approach which allows for covariate-dependent censoring and is less restrictive than other censored quantile regression methods. However, their kernel smoothing based weighting scheme requires all covariates to be continuous and encounters practical difficulty with even a moderate number of covariates. We propose a new weighting approach that uses recursive partitioning, e.g., survival trees, that offers greater flexibility in handling covariate-dependent censoring in moderately high dimensions and can incorporate both continuous and discrete covariates. We prove that this new weighting scheme leads to consistent estimation of the quantile regression coefficients and demonstrate its effectiveness via Monte Carlo simulations. We also illustrate the new method.

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using a widely recognized data set from a clinical trial on primary biliary cirrhosis.

**Key words**: Censored quantile regression, survival analysis, recursive partitioning, survival ensembles.

### 1. Introduction

Consider the survival analysis situation with right censoring. A study follows participant $i$ until an event occurs (e.g., death or development of disease) at time $t_i$ which follows the continuous distribution of the random variable $T$. There are covariates measured at the beginning of the study, that are denoted by a vector $\vec{x}_i$. The goal is to quantify the effect $\vec{x}_i$ has on the distribution of $T$. Yet, each study participant has a censoring time, $c_i$ (e.g., closing out of trial or lost to follow-up). The censoring time follows the distribution of the random variable $C$ that is conditionally independent of $T$ (i.e., $T \perp C \mid \vec{x}_i$, where $\perp$ denotes statistical independence). Hence a sample of right censored survival data of size $n$ consists of triplets $\{y_i, \delta_i, \vec{x}_i\}$, $i = 1, ..., n$, where $y_i = \min(t_i, c_i)$ and $\delta_i = I(t_i < c_i)$. There has been a large amount of focus on the relatively easy to implement, semi-parametric Cox proportional hazards model for survival analysis, which models the relationship between covariates and the log hazard function (Cox, 1972).

Censored quantile regression is a useful alternative to the Cox model that has recently gained considerable attention. Uncensored quantile regression methods have been extensively studied within the econometrics literature since the seminal work of Koenker and Bassett (1978), see Koenker (2005) for a comprehensive introduction. Quantile regression models the relationship between the event time and the covariates using the quantile function:

$$Q_T(\tau | \vec{x}) = \vec{x} \beta(\tau), \quad (1.1)$$

where $\tau \in (0, 1)$ is the quantile of interest, and $\beta(\tau)$ is the vector of $\tau^{th}$ quantile effects. This enables researchers to model not only measures of central tendency, such as the median, but also other aspects of the conditional distribution such as the tails. An advantage of quantile regression
is its invariance under monotonically increasing transformations, i.e., \( Q_{h(T)}(\tau | \bar{x}) = h(Q_{T}(\tau | \bar{x})) \) where \( h \) is a monotonically increasing function (Koenker, 2005).

Censored quantile regression was first investigated in the econometrics literature for fixed censoring, i.e., all the censoring times are known regardless of whether the event occurs, see Powell (1986). This assumption is almost never met within applied health research. Ying et al. (1995) and Yang (1999) both proposed median estimators (presumably generalizable to any quantile) that assumed unconditional independence between event and censoring times (i.e., \( T \perp C \)).

Portnoy (2003) adopted the more relaxed assumption of conditionally independent censoring (i.e., \( T \perp C \mid \bar{x} \)). He proposed a novel method of recursively estimating a series of quantile regression functions defined on a grid along \((0, \tau_o)\) where \( \tau_o \) is the quantile of interest. However, this recursive estimation relies on the assumption that the conditional quantile function is linear for all \( \tau \in (0, \tau_o) \). Wang and Wang (2009) refer to this assumption as the “global linearity assumption”, and observed that noticeable bias can occur when this assumption is violated.

Peng and Huang (2008) proposed an estimator, referred to here after as ‘PH’, that utilizes a martingale estimating equation which exploits the relationship between the quantiles and cumulative hazard function. Similar to Portnoy’s approach, the PH estimator assumes both conditionally independent censoring and linearity in all quantiles by estimating a series of regression quantiles along a grid. Although it has not been investigated in the literature, it is anticipated that the performance of the PH estimator is likely to be influenced when the global linearity assumption is violated, as reflected in simulation results presented later in this paper.

Wang and Wang (2009) proposed a new locally weighted censored quantile regression approach that adopts the redistribution-of-mass idea of Efron (1967) and employs a local reweighting scheme. Its validity only requires the conditional independence of the survival time and the censoring variable given the covariates, and linearity at the quantile level of interest. However, their locally weighted estimator suffers from two notable drawbacks in real data analysis. First,
kernel smoothing becomes impractical, i.e., curse of dimensionality, with only a moderate number of covariates \((p > 2)\). Second, kernel theory was developed for continuous covariates, so the presence of categorical variables causes the method to become ill-defined.

This paper proposes a new procedure that uses survival trees with Kaplan-Meier estimates (Kaplan and Meier, 1958) as the basis for the locally weighted estimator. By avoiding the use of a kernel, the approach is more flexible in handling moderate to high dimensions and discrete covariates while avoiding the global linearity assumption. We establish that the procedure leads to consistent estimation of the quantile regression coefficients.

The next section introduces the estimator, certain important aspects of survival trees, and censored quantile regression. Section 3 shows the consistency and discusses the asymptotic normality of the estimator. Section 4 presents a series of simulations to analyze the finite sample performance of the proposed estimator, which is illustrated in section 5 with an analysis of data on primary biliary cirrhosis. Finally, concluding remarks are discussed in section 6.

2. Proposed Estimator

We start by making important distinctions and formally defining distribution functions: capitalized letters with no subscripts indicate a random variable while lower case letters with subscripts indicate an observed variable, the conditional distribution of the event time is \(F_T(t|\bar{x}) = P(T \leq t|\bar{x})\), the conditional distribution of the censoring time is \(F_C(t|\bar{x}) = P(C \leq t|\bar{x})\).

2.1 Censored Quantile Regression

When there is no censoring (i.e., \(y_i = t_i\) for all \(i = 1, \ldots, n\)), the \(\tau^{th}\) conditional quantile \(\beta(\tau)\) can be estimated by minimizing the following quantile objective function (Koenker, 2005)

\[
S_n(\beta(\tau)) = \frac{1}{n} \sum_{i=1}^{n} \rho_\tau(y_i - \bar{x}_i \beta(\tau)),
\]

where \(\rho_\tau(z) = z \cdot \{\tau - I(z < 0)\}\) is the quantile loss function and \(I(u)\) is the indicator function (i.e., \(I(A) = 1\) if the event \(A\) is true, and \(0\) otherwise). When the survival time is subject to
random right censoring, Wang and Wang (2009) proposed to estimate $\beta(\tau)$ by minimizing the weighted quantile objective function

$$R_n(\beta(\tau), F_T) = \frac{1}{n} \sum_{i=1}^{n} \{ w_i(F_T) \rho_\tau(y_i - \bar{x}_i \beta(\tau)) + (1 - w_i(F_T)) \rho_\tau(y_i^+ - \bar{x}_i \beta(\tau))\},$$  \hspace{1cm} (2.3)

where $y_i^+$ represents a number large enough to be effectively infinity, and

$$w_i(F_T) = \begin{cases} 1 & \text{if } \delta_i = 1 \text{ or } F_T(c_i | \bar{x}_i) > \tau, \\ \frac{\tau - F_T(c_i | \bar{x}_i)}{1 - F_T(c_i | \bar{x}_i)} & \text{if } \delta_i = 0 \text{ and } F_T(c_i | \bar{x}_i) < \tau. \end{cases}$$

with $F_T(t | \bar{x})$ being the conditional distribution function of $T$ given $\bar{x}$.

The motivation for the weighted quantile objective function in (2.3) is that the contribution of each point for the estimation of $\beta(\tau)$ depends only on the sign of the residual, where the residual is defined as $t_i - \bar{x}_i \beta(\tau)$. For the uncensored observations, the sign of the residual can be directly observed for a given $\beta(\tau)$. For the censored observations, there are two possibilities.

1. If $c_i > \bar{x}_i \beta(\tau)$, then $t_i - \bar{x}_i \beta(\tau) > 0$. That is, if the censored time is larger than the predicted quantile of the survival time, then the sign of the residual is known since $t_i > c_i$.

2. If $c_i < \bar{x}_i \beta(\tau)$, then the sign of the residual is not determined. In this case, given $(\bar{x}_i, c_i)$, the conditional probability of obtaining a negative residual is

$$E[I(T - \bar{x}_i \beta(\tau) < 0) | T > c_i] = P(T < \bar{x}_i \beta(\tau) | T > c_i)$$

$$= \frac{P(c_i < T < \bar{x}_i \beta(\tau))}{P(T > c_i)}$$

$$= \frac{\tau - F_T(c_i | \bar{x}_i)}{1 - F_T(c_i | \bar{x}_i)}.$$  \hspace{1cm} (2.4)

In this ambiguous case, adopting the redistribution-of-mass idea of Efron (1967), we assign weight $w_i(F_T)$ to the observation at $(\bar{x}_i, c_i)$ and redistribute the complimentary weight $1 - w_i(F_T)$ to $(\bar{x}_i, y_i^+)$ without altering the quantile.

To estimate the weights, it is essential to estimate the conditional distribution of the survival time. In section 2.2, we propose a new approach for estimating the weights that enjoy some appealing properties. It is worthwhile to note that the weighting scheme reduces to ordinary quantile
regression in the presence of no censoring or when no censored observations are reweighted (i.e., extremely late censoring relative to the quantile of interest). Also, the censoring distribution can have a direct impact beyond the marginal level of censoring. Depending on the timing, e.g., early vs. late censoring, more or less of the censored observations would be re-weighted. As an example, across a range from early to late censoring, with the same marginal level of 35% censoring, the proportion of censored observations that were re-weighted ranged from 20% to 87% using Portnoy’s approach (more details are presented in section 4). Furthermore, the subset of censored observations that are re-weighted would often differ between methods in addition to the ascribed weight (e.g., due to differences in estimates of $\hat{F}(t|x)$).

2.2 Survival Trees

The proposed estimator utilizes survival trees, or recursive partitioning, as described by LeBlanc and Crowley (1993) and Butler et al. (1989) to estimate the weights of censored observations described by (2.4) for the estimating equation (2.3). The goal of this article is not to fully describe recursive partitioning or survival trees in detail so some familiarity is assumed. The interested readers are referred to Breiman et al. (1984) for a comprehensive treatment of recursive partitioning and Bou-Hamad et al. (2011) for a review of recent survival tree literature. Briefly, there is a need to introduce two concepts: splitting and stopping rules.

Splitting rules determine where and how to split a node. The trees used in this paper only consider splits on one variable at a time, resulting in binary trees. We use a splitting criteria that is the maximum of four $G^{\rho,\gamma}$ statistics:

$$G^{\rho,\gamma} = \frac{M_1 + M_0}{M_1 M_0} \sum_{t \in \mathcal{F}} \frac{n_{1t} n_{0t}}{n_{1t} + n_{0t}} \hat{S}(t) [\hat{S}(t)]^{\rho} \gamma [\hat{\lambda}_1(t) - \hat{\lambda}_0(t)].$$

(2.5)

where $M_j$ is the number of subjects initially at risk in group $j$, $\mathcal{F}$ is the set of unique failure times, $n_{jt}$ is the number of subjects at risk in group $j$ at time $t$ and $\hat{\lambda}_j(t)$ is the estimated hazard of group $j$ at time $t$ (Rudser et al., 2012). The four $G^{\rho,\gamma}$ statistics used are: $(\rho, \gamma) =$
Recursive Partitioning for Censored Quantile Regression

\{ (0,0), (1,0), (0,1), (1,1) \}. Note that (0,0) and (1,0) correspond to the log-rank and weighted Wilcoxon form of the logrank test, respectively (the other two do not have common names). This cocktail of $G^{p,\gamma}$ statistics is used to increase the power to detect a variety of differences between survival functions (Lee, 1996). While this collection of $G^{p,\gamma}$ statistics is designed to find several different types of differences in survival functions, one may choose fewer or only one $G^{p,\gamma}$ statistic (e.g., only the log rank statistic).

Stopping rules are used to indicate when to stop splitting at a particular node. These are used to prevent any particular node from not having enough information (e.g., small sample size, lack of events, etc.) to effectively estimate the probabilities of interest. This naturally leads to two ‘tuning parameters’ that need to be specified:

1. “Minimum at Risk”: Each node is required to have a minimum number of subjects at risk for an event.
2. “Minimum Events”: Each node is required to have a minimum number of events.

For censored quantile regression, we are interested in the conditional probabilities used in the weights defined for censored observations by (2.4). By letting the minimum events depend upon the number at risk within a particular node and the quantile being estimated, we can ensure that each terminal node (i.e., a node that did not split further) has enough information to effectively estimate the probabilities of interest using a Kaplan-Meier estimator. While the Kaplan-Meier estimator is used here, it can be replaced by any cumulative distribution estimator for censored data.

Sensitivity to small changes in the data is a common criticism of trees. Breiman (1996) suggested one effective way to alleviate this problem is to perform “bagging”. Bagging requires taking a prespecified number of bootstrapped data sets that are sampled with replacement, then uses the average of the estimand over the bootstrapped datasets as the ‘bagged’ estimate. In terms of trees, this means bootstrapping the data set a number of times, say $bagN$, and obtaining
\( \hat{F}_{\text{bag}}(t|\vec{x}) \) for the \( b^{th} \) bootstrapped data set. Then the final conditional distribution estimate for subject \( i \) is defined as

\[
\hat{F}(t|\vec{x}_i) = \frac{1}{bagN} \sum_{b=1}^{bagN} \hat{F}_{\text{bag}}(t|\vec{x}_i). \tag{2.6}
\]

This is expected to have a stabilizing effect on the tree-based estimate of \( F(t|\vec{x}_i) \).

### 2.3 Implementation

To implement the proposed method, a researcher needs to specify three aspects of the survival trees: the splitting and stopping rules, and how many bags to use. After using (bagged) survival trees to determine the weights, reweighted censored observations are split with weight \( w_i(F_T) \) at \((y_i, x_i)\) and weight \( 1 - w_i(F_T) \) at \((y_i^*, x_i)\), where \( y_i^* \) is a large enough number to ensure a positive residual (e.g., \( 1000 \times (\max_i \{y_i\} + 1) \)). After splitting the appropriate observations between \( y_i \) and \( y_i^* \), the estimating equation (2.3) can be fitted in R (R Development Core Team, 2011) using the function \( \text{rq}() \) from the ‘quantreg’ package (Koenker, 2011) with user-defined weights.

### 3. Asymptotics

The proposed tree based censored quantile regression estimator is consistent given certain regularity conditions (see Supplementary Materials). The following theorem summarizes this property.

**Theorem 3.1** Assume that \( \{y_i, \delta_i, \vec{x}_i\}, i = 1, ..., n, \) are independent and identically distributed with \( T \) independent of \( C \) conditional on \( \vec{x} \), and that assumptions (A1) through (A5) in the Supplementary Materials hold. Let \( \hat{\beta}(\tau) \) be the minimizer of (2.3) with \( \hat{F}_T(-|\vec{x}) \) computed using a survival tree. Then

\[
\hat{\beta}(\tau) \to \beta(\tau), \tag{3.7}
\]

in probability, as \( n \to \infty \).

The proof relies on the theory of Chen et al. (2003) for nonsmooth estimating equations with
an infinite-dimensional nuisance parameter that requires the survival tree estimate to be uniformly consistent for the conditional survival function. This is shown using recursive partitioning theory developed by Gordon and Olshen (1984) and Butler et al. (1989) that require the size of every terminal node to become arbitrarily small in every covariate. This suggests that the tree size, i.e., number of terminal nodes, needs to grow at a slower rate than the sample size within each terminal node with both tending to infinity or, practically, that the minimum number of events increases with the sample size.

Showing asymptotic normality is not straightforward. The sufficient conditions outlined by Chen et al. (2003) for asymptotic normality require substantial additions to the recursive partitioning asymptotic literature for censored data: a more accurate limit on the rate of convergence of survival trees, and a linear representation of survival trees into mean 0 and finite variance random variables. To our knowledge, there is little to no survival tree literature on these specific topics. Most recursive partitioning asymptotic results focus on showing the consistency of estimated summary measures of conditional distribution functions while avoiding the discussion on rates of convergence and linear representations. These topics are beyond the scope of this paper.

Inference is an important matter in statistics, which helps motivate showing the asymptotic distribution of an estimator. With any conditional quantile regression method the covariance matrix of $\hat{\beta}(\tau)$ depends upon an unknown conditional density (Koenker, 2005). The unknown density function makes accessible variance solutions extremely difficult to obtain. Portnoy (2003) proposed to sample the observed triplets $\{y_i, \delta_i, \tilde{x}_i\}$ with replacement (i.e., non-parametric bootstrap). After drawing a sufficient number of bootstraps, confidence intervals can be constructed based on sample quantiles or normal approximations of the bootstrap distribution. The tree based method presented here utilizes the $2.5^{th}$ and $97.5^{th}$ sample quantiles of the bootstrap distribution to construct an approximate 95% confidence interval.
4. Simulations

We assess the finite sample performance of the tree based estimator (TW) compared to the Portnoy and Peng, Huang (PH) estimators through two simulation scenarios. When analyzing the effectiveness of tree based weights, we include only bagged trees (\(bagN = 10\)). The minimum number at risk is 60 and the minimum number of events is \(N_{TN} \cdot \tau\), where \(\tau\) is the quantile being estimated and \(N_{TN}\) is the number of observations within a node. All simulations were performed using R version 2.12.2 with the ‘quantreg’ package used to fit the Portnoy and PH estimators. Approaches are compared based on operating characteristics of bias, mean squared error (MSE), coverage of 95% confidence intervals (Cov.), average confidence interval lengths (ECL), and power for a variety of simulations scenarios at the median (\(\tau = 0.5\)) and \(\tau = 0.25\) quantile. The Wang and Wang estimator was left out due to the computational difficulties associated with moderate to high dimensional kernel estimation, but extensions are discussed in the Supplementary Materials.

The simulation scenarios are categorized by two sets of covariate distributions (i.e., number of covariates) with varying levels of non-linearity (i.e., specification of the error distribution). The scenarios are formed from subsets of

\[
\tilde{x}_i \beta = 2 + x_{i,1} - 2 \cdot x_{i,2} + x_{i,3},
\]

\[
x_{i,1} \sim \text{Unif}(-2, 2),
\]

\[
x_{i,2} \sim N(0, 1),
\]

\[
x_{i,3} \sim P(X_3 = m) = \frac{1}{6}, \text{ for } m = 1, 4, \text{ and } P(X_3 = m) = \frac{1}{3}, \text{ for } m = 2, 3.
\]

The first and second simulation scenarios consist of, respectively, \(\Omega_1 = \{x_{i,1}, x_{i,2}\}\) and \(\Omega_2 = \{x_{i,1}, x_{i,2}, x_{i,3}\}\), where \(\Omega_k\) is the set of covariates for simulation \(k\). The error structures are defined as \(E_l \times (N(0, 1) - \Phi^{-1}(\tau))\), where \(E_l\) are the equations that induce non-linearity, \(\tau\) is the quantile of interest and \(\Phi^{-1}\) is the inverse c.d.f. of the standard normal. The linear and non-linear \(E_l\)’s are, respectively, \(E_1 = 3\) and \(E_2 = \frac{3}{2} + 6 \cdot (x_{i,1} - \frac{1}{2})^2\). The censoring distributions are chosen
depending upon the error structure with linear and non-linearity represented by, respectively $Unif(-3, a(\Omega_k, E_l))$ and $(\frac{3}{10} + (x_{i,1} - \frac{1}{2})^2) \times Unif(-3, a(\Omega_k, E_l))$, where $a(\Omega_k, E_l)$ is chosen to ensure 25% censoring for the median scenarios and 45% censoring for $\tau = 0.25$ scenarios. These censoring distributions lead to fairly even censoring across time and $x_{i,1}$. Each simulation scenario and error structure combination is evaluated over 2500 simulation iterations where each combination has a sample size of 400 with 300 bootstrap replicates for confidence intervals.

Put Tables 1-3 about here.

The first error structure, $E_1$, possesses linearity in all quantiles for all variables. Due to their implicit assumption of linearity in all quantiles, it is expected that the Portnoy and PH estimators will perform better than the tree based approach. The second error structure imposes non-linearity in all quantiles for $x_{i,1}$ except the quantile of interest. This scenario is likely to be more favorable for the tree approach compared to Portnoy and PH. Note that $x_{i,1}$ is the only covariate that possesses non-linearity in all quantiles except the quantile of interest.

The potential advantage of the proposed tree based estimator is improved performance in multivariate scenarios with non-linearity in some quantile. As such, we have two primary interests: whether the tree based estimators are competitive in scenarios with linearity through all quantiles and, second, whether the tree based estimators outperform the Portnoy and PH estimators in the presence of non-linearity. The tree based estimator accomplishes the former at some cost of bias for $\tau = 0.25$, but are similar to the Portnoy and PH estimators for the median (‘No Non-Linearity’ columns in Tables 1 and 2). For the latter question (‘Non-Linearity’ columns), the tree based estimator possesses less bias and MSE when estimating the median and $\tau = 0.25$. Finally, all the methods either maintained nominal coverage or were conservative (i.e., up to 97%). While the non-linearity described above is severe, a simulation scenario with less severe non-linearity showed advantages for the tree based estimator albeit attenuated (see Supplementary Materials, Section 2.4).
The advantage of the tree based estimator appears to depend upon the level of censoring. In particular, the tree based estimator shows less improvement for bias when the percent of censoring increases with respect to the quantile of interest (see Supplementary Materials, Section 2.2). This may be due to our strict stopping rule that forces the number of events to be proportional to the quantile of interest. This stopping rule is increasingly restrictive when the marginal censoring is closer to the quantile of interest, but is necessary to guarantee coherent estimation of the weights, i.e., for the Kaplan-Meier estimate to reach the quantile of interest.

Additionally, the performance of all censored quantile regression estimators can vary wildly depending on the location of the censored observations even while keeping the overall marginal level of censoring constant. As an illustration, a small univariate simulation study designed similarly to the above (see Supplementary Materials, Section 2.1). The bias was unaffected when the covariates were uniformly linear, but - in the presence of non-linearity - we observed that the bias ranged from 0.17 to 0.26 for ‘late’ to ‘early’ censoring, respectively. Due to the large variations in performance and percent of reweighted observations, it is important for the literature to specify the censoring used when evaluating censored quantile regression methods, and ensure resulting patterns of censoring are realistic. Explicitly stating the censoring distributions and the percent of observations reweighted (Table 3) when presenting simulation results would be helpful as well.

5. Analysis of Primary Biliary Cirrhosis Dataset

As an illustration, we apply the proposed method to the well-recognized primary biliary cirrhosis (PBC) data set described by Fleming and Harrington (1991) from a clinical trial investigating the effect of the drug D-penicillamine conducted at the Mayo Clinic in Rochester, Minnesota. The data set is readily available in the R package ‘survival’ as the ‘pbc’ object (Therneau, 2012), and is widely considered a benchmark dataset for survival analysis. We are interested in evaluating the association of the treatment, age, bilirubin and prothrombin time with the log time till death or
transplant. Yet bilirubin and prothrombin time appear to violate the global linearity assumption (see Supplementary Materials, Section 3) which is a scenario suited for the proposed tree based estimator.

Considering only complete cases, this results in 312 patients with approximately 53.8% censoring. Portnoy’s approach is compared to the proposed estimator with 10 bags. The minimum number at risk is set to 60, and the minimum number of events is \( N_{TN} \cdot \tau \), where \( \tau \) is the quantile being estimated and \( N_{TN} \) is the number of observations within a node. The 2.5\(^{th}\) and 97.5\(^{th}\) quantiles of the bootstrapped distribution were used to construct the 95% confidence intervals using 1000 bootstraps for both estimators.

Figure 1 displays the covariate effects on quantiles from \( \tau = 0.05 \) to \( \tau = 0.50 \). Of the four variables of interest, the treatment appears to have no effect along the estimated quantiles, while bilirubin appears to have a substantial constant effect on time till transplant or death. Longer prothrombin times appear to have a significant negative effect on survival time that attenuates for quantiles closer to the median. The estimated effects of bilirubin and age are different between the tree and Portnoy approaches. In particular, the tree based weights have estimates closer to the null relative to Portnoy’s estimator. Take the 25th quantile as an example, the Portnoy estimator displays about 30% and 18% larger absolute effect estimates (for \( \log(T) \)) than the tree based estimator for the effect of age and bilirubin, respectively. Based on simulation results, this may reflect the anti-conservative bias for Portnoy’s estimator in the presence of non-linearity. Additionally, the tree based estimator generally has narrower confidence intervals around \( \tau = 0.25 \) compared to Portnoy, while the tree based estimator has wider confidence intervals towards the median. Recall that the censoring rate is above 50% for the PBC data set, hence neither method can accurately estimate the median or higher quantiles.

\textit{Put Figure 1 about here.}

In the analysis, we focus on the 25th quantile which corresponds to the patients with rela-
tively short survival time. The estimated 25th conditional quantile function using the tree based estimator is:

$$Q_{\log(T)}(0.25|\vec{x}) = 12.43 - 0.02[\text{Trt}] - 0.11[\frac{\text{age}}{5}] - 0.41[\log_2(\text{bili})] - 0.35[\text{pro. time}],$$

(5.8)

whose coefficients are exponentiated to obtain an interpretation on the original time scale. For example, a two-fold difference in bilirubin is associated with an average −0.41 shorter log time till transplant/death for the 25th quantile. On the original time scale, this corresponds to 33.5% shorter survival time for the 25th quantile on average while adjusting for treatment, baseline age and prothrombin time. On the other hand, a difference of five years of age implies, on average, 10.4% shorter survival time for the 25th quantile while adjusting for treatment, baseline bilirubin and prothrombin time. The other covariates are interpreted in a similar fashion.

6. Discussion and Future Directions

Motivated in part by the practical difficulty encountered by the estimator of Wang and Wang (2009) with moderately high dimensional data, we propose a new tree based weighted censored quantile regression estimator. Under mild conditions, the new estimator is consistent. The simulation study demonstrated that if any variable possesses non-linearity then the Portnoy and Peng, Huang estimators can suffer from bias and loss of precision in all covariates. Additionally, the proposed tree based estimator can improve the bias and MSE in the presence of non-linearity for multivariate scenarios. Interestingly, the largest improvements were for covariates that possessed linearity through all quantiles when adjusting for a covariate with non-linearity. A limitation is, due to strict splitting rules that enforce the quantile of interest to be defined in each node, the proposed tree based estimator may be more sensitive to a high censoring rate relative to the quantile of interest compared to the Portnoy and PH estimators.

We found that the performance of the estimators depended heavily on the censoring distribution. In particular, in the presence of non-linearity, the Portnoy estimator provides a biased
estimate that depends on the location of the censoring distribution. As such, we recommend future censored quantile regression articles explicitly state the censoring distribution used, where the censoring is occurring and report the percent of observations reweighted for approaches based on the weighted estimating equation of the form (2.3). The extent of the censoring distribution’s impact is less clear for other approaches (e.g., PH). Further investigation and benchmarking of relative performance of this issue will be an interesting future research topic.

Compared with the local Kaplan-Meier estimator based weights, i.e., Wang and Wang (2009), the tree-based weights have appealing properties that work better with moderately high dimensional covariates while avoiding the linearity assumption of Portnoy (2003) and Peng and Huang (2008). As suggest by an anonymous referee, an alternative approach to estimating the weights is using flexible spline methods. For example, the polynomial splines developed by Kooperberg et al. (1995) can flexibly estimate the conditional hazard function (the hare() function in R). This approach could be extended to estimate the conditional survival function used for censored quantile regression. This is an interesting direction to explore in our future research.

We briefly described how the sample size within terminal nodes and the overall tree size need to both approach infinity. This does not provide much guidance on how to select a good tuning parameter for the minimum number at risk. In practice, cross-validation could be used to select the most appropriate minimum number at risk, but we are currently investigating ways to combine survival trees across a range of tuning parameters to obtain better performance.

As pointed out by an anonymous referee, the bagged survival tree used to estimate the weights can be considered as a non-parametric estimator of the conditional quantile function, equation (1.1). Essentially, the bagged trees can predict quantile values for particular covariate values similar to Meinshausen (2006). While this is potentially useful for predicting survival times, this does not provide information on the relationship of the covariates with the event distribution. Rudser et al. (2012) show how these predicted values could be used to form linear contrasts, while
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local regression extensions, e.g., splines, are straightforward (see Supplementary Materials).

Code to implement censored quantile regression with tree based weights is available from the first author, or https://sites.google.com/site/andyrswey/software.

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Table 1. First simulation scenario: \( N = 400, N_{SIM} = 2500 \), censoring is 45% and 25% for \( \tau = 0.25 \) and \( \tau = 0.5 \), respectively, \( \beta_0 = 2, \beta_1 = 1, \beta_2 = -2 \), 300 bootstrap replicates, 95% nominal coverage with ECL representing the average CI width.
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Table 2. Second simulation scenario: $N = 400$, $N_{SIM} = 2500$, censoring is 45% and 25% for $\tau = 0.25$ and $\tau = 0.5$, respectively, $\beta_0 = 2$, $\beta_1 = 1$, $\beta_2 = -2$, $\beta_3 = 1$, 300 bootstrap replicates, 95% nominal coverage with ECL representing the average CI width.

<table>
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<td>28.9%</td>
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Table 3. Percent of total observations reweighted by the simulation scenario (i.e., number of covariates) and the degree of non-linearity (NL). The marginal censoring for all simulation scenarios was 45% and 25% for $\tau = 0.25$ and $\tau = 0.5$, respectively.
Fig. 1. Estimated multiplicative effects on time to event for 0.05 to 0.5 quantiles (solid lines). 95% confidence intervals (dashed lines) are formed by taking the 2.5\textsuperscript{th} and 97.5\textsuperscript{th} sample quantiles of 1000 bootstrapped samples. The tree based estimator and Portnoy's estimator are the black and gray lines, respectively.