

*Biostatistics* (2010), **1**, 1, pp. 1–4

doi:10.1093/biostatistics/bio000

**“Web-based Supplementary Materials for A Survival Analysis Approach to Modeling Human Fecundity by Rajeshwari Sundaram\*, Alexander McLain and Germaine M. Buck Louis.”**

**1. WEB APPENDIX A**

R code for the likelihood based biologically valid discrete survival modeling approach.

```
TTPlike<-function(par,q,p,r,TTP,CEN,cov,tcov,covt=999,
frail=TRUE) {

##Usage:
#TTPlike(par,q,p,r,TTP,CEN,cov,tcov,covt=999,frail=TRUE)

##Arguments:
#par: A vector of q regression parameters (may include 1
```

2

```
#time dependent parameter), r regression parameters for  
#day-level covs, p time dependent intercepts, and 1 nu  
#(log variance of the frailty omitted if frail=FALSE).
```

```
#TTP: Time to pregnancy in menstrual cycles.
```

```
#CEN: Indicator that an observation was censored.
```

```
#cov: A qxn matrix of covariates (q-1 x n if covt!=999).
```

```
#tcov: A nx(p*r) matrix of day-level intercourse behavior.
```

```
#The 1st r columns are for cycle 1, the next r are for
```

```
#cycle 2, etc.
```

```
#covt: A nxp matrix of time-dependent covariates.
```

```
#frail: Logical, should frailty be included in model?
```

```
##Defining the parameters##
```

```
beta = par[1:q]
```

```
        #Defining the last beta as the parameter for a  
        #time-dependent cov.
```

```
if(covt[1]!=999){tbeta = beta[q]
```

```
beta = beta[-q] }
```

```
        #regression coefficient for day-level cov.
```

```
betat = par[(q+1):(q+r)]
```

```
        #time dependent intercepts#
```

```
alpha = par[(q+r+1):(q+r+p)]
```

```
        #variance of the frailty
```

```
if(frail){nu = exp(par[q+r+p+1])}

n = length(TTP)

#Calculating the F().

fecimp = matrix(0,n,p)
find = matrix(0,n,p)
rvec = rep(1,r)

for(k in 1:p){
  i1 = (k-1)*r +1
  i2 = k*r
  fecimp[,k] = tcov[,i1:i2]%%betat
  find[,k] = tcov[,i1:i2]%%rvec
}
fi = I(find==0)

bsq=0
if(covt[1]!=999){bsq = rep(tbeta,p)}
if(covt[1]==999){covt= matrix(0,n,p)}

Fil = exp(t(t(cov%%beta%%t(rep(1,p)))+alpha
             +t(covt)*bsq)+fecimp)

#Correcting for 0-risk periods.
```

```
Fil[fi]=0
Fit=NULL
Fitm1=NULL
PNI = NULL
for(i in 1:length(TTP)) {
  Fit[i] = sum(Fil[i,1:TTP[i]])
  Fitm1[i] = 0
  if(TTP[i]>1){Fitm1[i] = sum(Fil[i,1:(TTP[i]-1)])}
}
#Log likelihood contribution for all individuals.
if(frail){
  indlike=log((1-CEN)*h(Fitm1,nu)+(2*CEN-1)*h(Fit,nu))
}
if(!frail){
  indlike=log((1-CEN)*exp(-Fitm1)+(2*CEN-1)*exp(-Fit))
}

#Full likelihood
fulllike = sum(indlike)
return(-fulllike)
}
h<-function(F,nu) { (1/(nu*F+1))^(1/nu) }
```