A component-based regularised Cox Regression: SC-COXR



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1. Data

1.1. The Data

A right-censored survival time *y*, to be modelled through many possibly redundant time-dependent explanatory variables.

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1.2. The conceptual model



A few additional

(right-censored)

time-to-event

y

2. Problem



2. Problem



2.2. Exploratory + explanatory situation

The explanatory dimensions must be **found** AND **easy to interpret**.

2. Problem

2.3. How to tackle both issues

We shall look for "**strong**" orthogonal components in each *X*-theme...



A few

additional

2. Problem

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... so as to build a component-based Cox Proportional Hazard Model:

 $f_{(i,t)} := (f_{(i,t)}^1, f_{(i,t)}^2, \dots, g_{(i,t)}, h_{(i,t)}^1, \dots)' : h(t; x_{(i,t)}, z_{(i,t)}) = h_0(t) e^{\delta' f_{(i,t)} + \gamma' z_{(i,t)}}$ With

Statistical model

1. The classical Cox Proportional hazard Model

Regressor-set $X \rightarrow$ semi-parametric hazard function: $h(t; x_{(i,t)}) = h_0(t) e^{\beta' x_{(i,t)}}$

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2. The component-based Cox-Model

2.1. The single-X-theme component Model

Explanatory theme $X \to \text{components } F = [f^1, ..., f^k]$, where $f^k = X u^k$ Let $f_{(i,t)} := (f^1_{(i,t)}, ..., f^k_{(i,t)})'$

 \rightarrow semi-parametric hazard function of the component-model: $h(t; x_{(i,t)}, z_{(i,t)}) = h_0(t) e^{\alpha' f_{(i,t)} + \gamma' z_{(i,t)}}$

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2.2. The general component Model

Explanatory theme $X_r \to \text{components } F_r = [f_r^1, \dots, f_r^{k_r}], \text{ where } f_r^k = X_r u_r^k$ Let $f_{r(i,t)} := (f_{r(i,t)}^1, \dots, f_{r(i,t)}^{k_r})'$

 \rightarrow semi-param. hazard function of the component-model: $h(t; x_{(i,t)}, z_{(i,t)}) = h_0(t) e^{\sum_{r=1}^{\kappa} \alpha_r' f_{r(i,t)} + \gamma' z_{(i,t)}}$

1. The notion of Structural Relevance

Components must capture *interpretable* variable structures

- ⇒ Components must be *structurally relevant*, i.e.:
 - close to *bundles of observed variables*



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1. The notion of structural relevance

Components must capture interpretable variable structures

⇒ Components must be *structurally relevant*, i.e.:

• or close to bundles of interpretable subspaces (e.g. embodying theory-based constraints)



2. The expression of Structural Relevance

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• Identification / regularisation constraint : $u' M^{-1} u = 1$ with $M^{-1} = \tau A^{-1} + (1 - \tau) X' W X$, where A is such that PCA of (X, A, W) is relevant to X's data, and $\tau \in [0,1]$ is a parameter tuning regularisation:

- $\tau = 0$ means no regularisation;
- $\tau = 1$ means PLS-strong regularisation.

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• The Structural Relevance Indicator:

$$\phi_{\mathbf{N},\Omega,l}(u) := \left(\sum_{j=1}^{J} \omega_j (u'N_j u)^l\right)^{\frac{1}{l}} \quad \text{s.t. constraint} \quad u'M^{-1}u = 1$$
weights N_j 's code the directions components should focus on

2. The expression of Structural Relevance

• Purpose of N_i 's = ?

$$\phi_{\mathbf{N},\mathbf{\Omega},l}(u) := \left(\sum_{j=1}^{J} \omega_j (u'N_j u)^l\right)^{\frac{1}{l}}$$

The N_j 's are coding *directions of concern* Examples: \succ Component's variance: $\phi(u) = V(f) = ||Xu||_W^2 = u'(X'WX)u$ $(W = \text{matrix of line-weights}) ||u||^2 = 1 \Rightarrow M = I$ \rightarrow directions of discrepancy of observations

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> Variable Powered Inertia:
$$\phi(u) = \left(\sum_{j=1}^{p} \omega_{j} \rho^{2l}(f, x^{j})\right)^{\frac{1}{l}} \qquad \text{locality parameter}$$
$$= \left(\sum_{j=1}^{p} \omega_{j} (u' \underbrace{X'Wx^{j}x^{j'}WXu}_{N_{j}})^{l}\right)^{\frac{1}{l}}$$
$$\|f\|_{W}^{2} = 1 \implies M = (X'WX)^{-1}$$

\ 1

 \rightarrow directions of observed variables.

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The N'_{i} 's are coding *directions of concern* Examples:

Variable Powered Inertia can be extended to:

► Variable Powered Covariance:
$$\phi(u) = \left(\sum_{j=1}^{p} \omega_j \langle f | x^j \rangle_W^{2l}\right)^{\frac{1}{l}}$$

$$= \left(\sum_{j=1}^{p} \omega_j (u X' W x^j X^j W X u)^l\right)^{\frac{1}{l}}$$
$$M_j^{-1} = \tau A^{-1} + (1 - \tau)(X' W X) \quad \text{where } A = \text{suitable metric matrix for } X^2 \text{s PCA}$$

// //

Regularisation parameter:

 $\tau = 0$: no regularisation.

 $\tau = 1$: PLS-strong regularisation.

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$$\phi_{\mathbf{N},\mathbf{\Omega},l}(u) := \left(\sum_{j=1}^{J} \omega_j (u'N_j u)^l\right)^{\frac{1}{l}}$$

l : tunes the "locality" of the bundles of directions to focus on

locality = \pm the "narrowness" of the bundles of directions of structural interest.

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... four bundles? $(l \uparrow \uparrow)$

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Would this set of directions rather be considered...



... eight bundles, each one being a single direction? $(l \rightarrow \infty)$

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This ultimately depends on the data \Rightarrow Best *l* to be found through cross-validation.

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Example: 4 variables in a plane...

• VPI: $\phi_X^l(u)$ plotted in polar coordinates:



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1. Estimation of a standard Cox-model

1.1. Partial likelihood

Let :

- R(t) denote the set of all individuals at risk at time t;
- δ denote the censoring indicator:
 - $\forall i: \delta_i = 1$ if for individual *i*, the event occurs at time y_i

 $\delta_i = 0$ if individual *i* is censored at time y_i

Cox (1979) suggested to get $\hat{\beta}$ by maximising on β the following conditional likelihood: (which is rid of the $h_0(t)$ baseline terms)

$$l_p(\beta) = \prod_{i=1}^n \left[\frac{e^{\beta' x_{i,y_i}}}{\sum_{j \in R(y_i)} e^{\beta' x_{j,y_i}}} \right]^{\delta_i}$$

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1.2. Estimation of the baseline hazard

Given $\hat{\beta}$, [Kalbfleisch et al. 1973], [Breslow 1974], among others, proposed an estimation of the Baseline Survival Function, based on it.

2. Estimation of the single-X component-based Cox Model

2.1. The single-X component-based Cox Model

• In the Cox model, X is replaced by F = XU, $U = [u_1, ..., u_k]$ where X has been standardised column-wise :

 $h(t; x_{i,t}, z_{i,t}) = h_0(t) e^{\alpha' f_{i,t} + \gamma' z_{i,t}}$ $= h_0(t) e^{\alpha' U' x_{i,t} + \gamma' z_{i,t}}$

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both unknown ⇒ non-linear / parameters

2. Estimation of the single-X component-based Cox Model

2.2. Calculating components

• Component $f^{1} = Xu_{1}$ is sought as the solution of:

$$u_1 = \arg \max_{\substack{u \ \alpha, \gamma \\ u'M^{-1}u = 1}} \left[\left(l_p(u, \alpha, \gamma) \right)^{1-s} \left(\phi_X(u) \right)^s \right]$$

Goodness of fit

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Goodness of fit

 $s \in [0, 1]$ tunes the importance of the SR with respect to the GOF so that, at the maximum, *relative* variations of GOF and SR compensate:

$$\frac{\nabla l_p(u)}{l_p(u)} = -\frac{s}{1-s} \frac{\nabla \phi(u)}{\phi(u)}$$

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• A continuum-approach:

> s = 0: the criterion is equal to l_p ; its maximisation leads to the classical Cox Regression

- > s = 1: the criterion is equal to $\phi_x(u)$; its maximisation leads to PCA for SR = component-variance and VPI.
- > 0 < s < 1: the criterion is a trade-off between these extremes, and provides a supervised component-based Cox regression.
2. Estimation of the single-X component-based Cox Model

2.2. Calculating components

• Calculating the first component:

$$u_{1} = \arg \max_{\substack{u \\ u'M^{-1}u=1}} \left[(1-s) \ln \left(\prod_{i=1}^{n} \left[\frac{e^{\alpha u' x_{i,y_{i}} + \gamma' z_{i,y_{i}}}}{\sum_{j \in R(y_{i})} e^{\alpha u' x_{j,y_{i}} + \gamma' z_{j,y_{i}}}} \right]^{\delta_{i}} \right] + s \ln \phi_{X}(u) \right]$$

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can be done by alternating, until convergence:

1) With a given *u*: Cox regression on f = Xu and $Z \rightarrow$ update of α , γ

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can be done by alternating, until convergence:

- 1) With a given *u*: Cox regression on f = Xu and $Z \rightarrow$ update of α , γ
- 2) With given α , γ : solving

$$u_1 = \arg \max_{u'M^{-1}u=1} [(1-s) \ln l_p(u, \alpha, \gamma) + s \ln \phi_X(u)]$$

 \rightarrow update of *u*

(this step uses the dedicated PING algorithm, detailed later)

2. Estimation of the single-X component-based Cox Model

2.2. Calculating components

• Calculating further components:

1) Every new component f^{k} must be uncorrelated with the former ones: $F^{k-1} = [f^{1}, \dots, f^{k-1}]$

N = number of lines of X = number of individuals-at-risk at time-points (*i*,*t*) W = (N, N) diagonal line-weighting matrix

$$\langle f^k | F^{k-1} \rangle_W = 0 \implies D_k' u_k = 0 \text{ with } D_k = X' W F^{k-1}$$

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$$\langle f^k | F^{k-1} \rangle_W = 0 \implies D_k' u_k = 0 \text{ with } D_k = X' W F^{k-1}$$

Note on individual-weighting:

• Uniform weighting \Rightarrow each line of an individual \leftarrow weight inversely proportional to the number of the individual's lines.

• Weighting proportional to the individual's duration of follow-up \Rightarrow The weight of each line = proportional to the line's time span.

2. Estimation of the single-X component-based Cox Model

2.2. Calculating components

• Calculating further components:

2) Former components $F^{k-1} = [f^1, ..., f^{k-1}]$ must now be included into the extra covariates in order to remove their effect.

$$Z^{k} := [Z; F^{k-1}]$$

$$u_{k} = \underset{\substack{u \in \mathcal{A}, y \\ u'M^{-1}u=1 \\ D_{k}'u=0}}{nax} \left[(1-s) \ln \left| \prod_{i=1}^{n} \left[\frac{e^{\alpha u'x_{i,y_{i}} + \gamma'z_{i,y_{i}}^{k}}}{\sum_{j \in R(y_{i})} e^{\alpha u'x_{j,y_{i}} + \gamma'z_{j,y_{i}}^{k}}} \right]^{\delta_{i}} \right] + s \ln \phi_{X}(u) \right] \quad \text{performed as for } u_{1}, \text{ with additional constraint:}} D_{k}' u = 0$$

3. The PING algorithm

 $\max_{\substack{u \in \mathbb{R}^{p}, u' M^{-1}u = 1 \\ D'u = 0}} h(u)$

At the solution: $u = M \prod_{D^{\perp}} \Gamma(u)$, M^{-1} -normed with $\prod_{D^{\perp}} := I - D(D'MD)^{-1}D'M$

Hence an iteration:
$$\tilde{u}^{[t+1]} = \frac{M \prod_{D^{\perp}} \Gamma(u^{[t]})}{\|M \prod_{D^{\perp}} \Gamma(u^{[t]})\|_{M^{-1}}} \quad ; \quad u^{[t+1]} = \arg \max_{arc(u^{[t]}, \tilde{u}^{[t+1]})} h(u) \quad (\text{unidimensional})$$

We proved that this iteration follows a direction of ascent.

4. Estimating the Multiple-X model

Iterate over themes until overall convergence:



5. Assessing the Component Cox model

• Cross-Validation techniques for the Cox Model are provided by [van Houwelingen et al. (2006)] K-fold subsampling :

Cross-validation quality coefficient of model M: $C_k(M)$

$$C_{k}(M) = l(\theta_{-k}, M) - l_{-k}(\theta_{-k}, M)$$

k^{ieth} sub-sample

calculated without the k^{ieth} sub-sample

$$C(M) = \frac{1}{K} \sum_{k=1}^{K} C_k(M)$$

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- More simply, one can assess the significance of the components by :
 - a) calculating the vectors $\{U_r\}_{r=1,R}$ on a calibration sample C;
 - b) calculating the components' values on a spare test-sample *T*;
 - c) performing a Cox Regression on *T*, with the associated classical significance-tests.

6. Outputs

• Correlations of components with variables in each theme \rightarrow correlation scatterplots



 \rightarrow component thematic interpretation

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• Cox Regression on components \rightarrow components' effects ; P-values / confidence interval on test-sample *T*, or boostrap confidence interval

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- Cox Regression on components → components' effects ; P-values / confidence interval
 - gression on components \rightarrow components' effects; P-values / confidence interval on test-sample T, or boostrap confidence interval
- Components' effects + vectors U
 - \rightarrow (regularised) coefficients of original variables in linear predictor
 - + boostrap confidence interval

1. Simulation scheme

- Time-span : [0,30], divided in 30 unit-length elementary intervals.
- Baseline hazard function:

 $h_0(t) = a + b(t - t_m)^2$ with $t_m = 12$, a = .2, $b = 10^{-3}$

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• 75 subjects simulated with bundle-structures:

Variables at subject level : $\psi_i^j \sim N(0;1), j \in \{1,2,3\}, i \in \{1,...,75\}$ Variables at subject-time level : $\phi_{it}^j \sim N(0;1), j \in \{1,2,3\}, i \in \{1,...,75\}, t \in \{1,...,30\}$ Combination : $\forall (i,t,j) : \xi_{it}^j = \psi_i^j + \phi_{it}^j$

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$$\xi^{1}, \xi^{2}, \xi^{3} \rightarrow 3$$
 explanatory variable-bundles:
 $B_{1}: 4$ variables $x^{i} = \xi^{1} + \varepsilon^{i}$;
 $B_{2}: 6$ variables $x^{j} = \xi^{2} + \varepsilon^{j}$;

> B_3 : 10 variables $x' = \xi^3 + \varepsilon^7$; where $\varepsilon' = N(0;\sigma^2)$ noise with $\sigma = 0.3$

+
$$B_4$$
: 20 noise-variables $x^j \sim N(0;1)$



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$$\xi^{1}, \xi^{2}, \xi^{3} \rightarrow 3$$
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1. Simulation scheme



2. Results



Cox-regression on the components :

 f^{1} : coefficient = -0.03 ; p=0.830 f^{2} : coefficient = -0.42; p=0.004

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Cox-regression on the components :

*f*¹: coefficient = -0.03 ; p=0.830 *f*² : coefficient = -0.42; p=0.004



(= PCA)

 f^{3} : coefficient = -1.60 ; p<10⁻¹⁶ f^{4} : coefficient = -0.09; p=0.49

2. Results



Cox-regression on the components (on test sample):

 f^{1} : coefficient = -1.69 ; p<2.00 10⁻¹⁶ f^{2} : coefficient = 0.69; p=1.49 10⁻⁵

2. Results





Cox-regression on the components (on test sample):

 f^{1} : coefficient = -1.69 ; p<2.00 10⁻¹⁶ f^{2} : coefficient = 0.69; p=1.49 10⁻⁵

 f^{3} : coefficient = -0.19 ; p=0.19 f^{4} : coefficient = -0.09; p=0.56

2. Results



Cox-regression on the components (on test sample):

$$f^{1}$$
: coefficient = -1.92 ; p<2.00 10⁻¹⁶
 f^{2} : coefficient = -0.27; p=0.068

2. Results



Cross-validation performance according to the number of components retained Right!

2. Results

C W Va

			narameter τ tuning regularization											
		τ =	= 0	au = au	0.1	$\tau = \tau$	0.3	$\tau = \tau$	0.5	au =	0.7			
					С	ompone	nts f^1 ,	f^2						
		f^1	f^2	f^1	f^2	f^1	f^2	f^1	f^2	f^1	f^2			
	bundle $B_1 x^1$	-0.19	0.04	-0.22	0.09	-0.26	0.08	-0.30	0.08	-0.35	0.09			
	x^2	-0.26	0.00	-0.25	0.05	-0.27	0.06	-0.31	0.07	-0.35	0.08			
	x ³	-0.38	0.00	-0.31	0.05	-0.30	0.05	-0.32	0.07	-0.36	0.08			
efficients	x ⁴	-0.13	0.03	-0.22	0.04	-0.26	0.06	-0.30	0.07	-0.35	0.09			
h unstable	bundle $B_2 = x^5$	0.18	0.02	0.11	0.19	0.07	0.20	0.07	0.02	0.07	0.02			
	x ⁶	0.20	-0.02	0.10	0.17	0.07	0.19	0.07	0.02	0.07	0.02			
ues and signs	x ⁷	0.43	0.05	0.19	0.21	0.11	0.21	0.08	0.02	0.08	0.0			
	x ⁸	-0.12	-0.02	-0.03	0.15	0.01	0.18	0.03	0.02	0.05	0.0			
	x ⁹	-0.31	-0.02	-0.09	0.14	-0.01	0.17	0.02	0.02	0.04	0.02			
	x^{10}	-0.16	0.00	-0.03	0.16	0.02	0.18	0.03	0.02	0.05	0.02			
	bundle $B_3 x^{11}$	0.20	-0.13	0.13	0.02	0.06	0.02	0.04	0.01	0.03	0.0			
	x ¹²	0.24	-0.10	-0.17	-0.02	-0.07	-0.01	0.04	-0.01	-0.02	-0.0			
	x ¹³	-0.42	-0.14	-0.04	0.00	-0.02	0.00	-0.01	0.00	0.00	0.0			
	x ¹⁴	-0.10	-0.13	-0.06	0.01	-0.03	0.00	-0.02	0.00	-0.01	0.0			
	x ¹⁵	-0.15	-0.13	-0.05	-0.01	-0.02	0.00	-0.01	0.00	0.00	0.00			
	x^{16}	-0.15	-0.14	0.10	0.00	0.04	0.01	0.03	0.00	0.01	0.00			
	x ¹⁷	0.19	-0.13	0.11	0.01	0.05	0.01	0.03	0.00	0.02	0.00			
	x ¹⁸	0.23	-0.11	-0.06	0.02	-0.06	0.01	-0.06	0.01	-0.06	0.0			
	x ¹⁹	-0.06	0.00	-0.03	0.25	-0.03	0.01	-0.03	0.00	-0.02	-0.0			
	x^{20}	-0.03	0.00	-0.03	-0.02	-0.03	0.01	-0.03	-0.01	-0.02	-0.0			
		correlation of the linear predictor with its estimate												
	$oldsymbol{ ho}(oldsymbol{\eta}, \hat{oldsymbol{\eta}})$	0.9	948	0.9	965	0.9	72	0.9	77	0.9	982			

The impact of τ (for s = 0.95, l = 4):

2. Results

The impact of τ (for s = 0.95, l = 4):

		r = 0 $r = 0.1$						$\tau = 0.3$ $\tau = 0.5$			0.7	
		$\frac{t-0}{t-0.1} \frac{t-0.5}{t-0.5} \frac{t-0.5}{t-0.5} \frac{t=0.7}{t-0.7}$										
		f^1	f^2	f^1	f^2	f^1	f^2	f^1	f^2	f^1	f^2	
	bundle $B_1 x$	-0.19	0.04	-0.22	0.09	-0.26	0.08	-0.30	0.08	-0.35	0.09	
	x	-0.26	0.00	-0.25	0.05	-0.27	0.06	-0.31	0.07	-0.35	0.08	
Coefficients with unstable	x	-0.38	0.00	-0.31	0.05	-0.30	0.05	-0.32	0.07	-0.36	0.08	Coefficients with
	x	-0.13	0.03	-0.22	0.04	-0.26	0.06	-0.30	0.07	-0.35	0.09	stable & even
	bundle $B_2 = x^2$	0.18	0.02	0.11	0.19	0.07	0.20	0.07	0.02	0.07	0.02	
	x	0.20	-0.02	0.10	0.17	0.07	0.19	0.07	0.02	0.07	0.02	values and signs
values and signs	x	0.43	0.05	0.19	0.21	0.11	0.21	0.08	0.02	0.08	0.03	
	x^{ϵ}	-0.12	-0.02	-0.03	0.15	0.01	0.18	0.03	0.02	0.05	0.02	
	x ⁰	-0.31	-0.02	-0.09	0.14	-0.01	0.17	0.02	0.02	0.04	0.02	
	x^1	⁰ -0.16	0.00	-0.03	0.16	0.02	0.18	0.03	0.02	0.05	0.02	
	bundle $B_3 x^1$	1 0.20	-0.13	0.13	0.02	0.06	0.02	0.04	0.01	0.03	0.01	
	x ¹	2 0.24	-0.10	-0.17	-0.02	-0.07	-0.01	0.04	-0.01	-0.02	-0.01	
	x^1	³ -0.42	-0.14	-0.04	0.00	-0.02	0.00	-0.01	0.00	0.00	0.00	
	x^1	4 -0.10	-0.13	-0.06	0.01	-0.03	0.00	-0.02	0.00	-0.01	0.00	
	χ^1	⁵ -0.15	-0.13	-0.05	-0.01	-0.02	0.00	-0.01	0.00	0.00	0.00	
	x^1	-0.15	-0.14	0.10	0.00	0.04	0.01	0.03	0.00	0.01	0.00	
	x^1	/ 0.19	-0.13	0.11	0.01	0.05	0.01	0.03	0.00	0.02	0.00	
	x^{1}	⁸ 0.23	-0.11	-0.06	0.02	-0.06	0.01	-0.06	0.01	-0.06	0.01	
	x^{1}	9 -0.06	0.00	-0.03	0.25	-0.03	0.01	-0.03	0.00	-0.02	-0.01	
	x ²	-0.03	0.00	-0.03	-0.02	-0.03	0.01	-0.03	-0.01	-0.02	-0.01	
	(correlation of the linear predictor with its estimate										
	$oldsymbol{ ho}(oldsymbol{\eta}, \hat{oldsymbol{\eta}})$	0.9	948	0.9	965	0.9	072	0.9	077	0.9	082	

2. Results

The impact of τ (for s = 0.95, l = 4):

		narameter τ tuning regularization										
		τ =	$\tau = 0$ $\tau = 0$			$\tau = 0.3$		$\tau = 0.5$		au = 0.7		
		f^1	f^2	f^1	f^2	\hat{f}^1	f^2	f^1	f^2	f^1	f^2	
	bundle $B_1 x^1$	-0.19	0.04	-0.22	0.09	-0.26	0.08	-0.30	0.08	-0.35	0.09	
Coefficients with unstable values and signs	x^2	-0.26	0.00	-0.25	0.05	-0.27	0.06	-0.31	0.07	-0.35	0.08	
	x^3	-0.38	0.00	-0.31	0.05	-0.30	0.05	-0.32	0.07	-0.36	0.08	Coefficients with
	$\frac{x^4}{x^4}$	-0.13	0.03	-0.22	0.04	-0.26	0.06	-0.30	0.07	-0.35	0.09	stable & even
	bundle $B_2 x^3$	0.18	0.02	0.11	0.19	0.07	0.20	0.07	0.02	0.07	0.02	values and signs
	x ^o x ⁷	0.20	-0.02	0.10	0.17	0.07	0.19	0.07	0.02	0.07	0.02	
varaes and signs	x ⁸	0.45	0.03	0.19	0.21	0.11	0.21	0.08	0.02	0.08	0.05	
	x9	-0.12	-0.02	-0.03	0.13	-0.01	0.10 0.17	0.03	0.02	0.03	0.02	
	<u>x</u> 10	-0.16	0.00	-0.03	0.14	-0.01	0.17	0.02	0.02	0.04	0.02	
	bundle $B_3 x^{11}$	0.20	-0.13	0.13	0.02	0.02	0.02	0.04	0.02	0.03	0.02	
	x ¹²	0.24	-0.10	-0.17	-0.02	-0.07	-0.01	0.04	-0.01	-0.02	-0.01	
	x ¹³	-0.42	-0.14	-0.04	0.00	-0.02	0.00	-0.01	0.00	0.00	0.00	
	x ¹⁴	-0.10	-0.13	-0.06	0.01	-0.03	0.00	-0.02	0.00	-0.01	0.00	
	x ¹⁵	-0.15	-0.13	-0.05	-0.01	-0.02	0.00	-0.01	0.00	0.00	0.00	
	x^{16}	-0.15	-0.14	0.10	0.00	0.04	0.01	0.03	0.00	0.01	0.00	
	x ¹⁷	0.19	-0.13	0.11	0.01	0.05	0.01	0.03	0.00	0.02	0.00	
	x^{18}	0.23	-0.11	-0.06	0.02	-0.06	0.01	-0.06	0.01	-0.06	0.01	
	x^{19}	-0.06	0.00	-0.03	0.25	-0.03	0.01	-0.03	0.00	-0.02	-0.01	
	x ²⁰	-0.03	0.00	-0.03	-0.02	-0.03	0.01	-0.03	-0.01	-0.02	-0.01	
			C	orrelatio	n of the	linear p	oredicto	r with it	s estima	ite		Detter fit
	$\rho(\eta,\eta)$	(0.9)	948	0.9	965	0.9	12	0.9	0//	0.9	82	Better IIt

2. Results

Correlation with supervised component 2 1.0 direction of the regularised linear predictor 0.5 $x^{1}x^{2}$ x⁵ x⁶ x⁷ x⁸ x⁹ x¹⁰ 0.0**x**⁴ B₁ B_{2} -0.5 -1.0 -0.5 -1.0 0.0 0.5 1.0 Correlation with supervised component 1

Cox-regression on the components (test sample):

```
f^{1}: coefficient = -1.85 ; p<2.00 10<sup>-16</sup>
f^{2} : coefficient = -0.12; p=0.35
```

s = 0.00

2. Results



Cox-regression on the components (test sample):

```
f^{1}: coefficient = -1.85 ; p<2.00 10<sup>-16</sup>
f^{2} : coefficient = -0.12; p=0.35
```

 f^{1} : coefficient = -1.83 ; p<2.00 10⁻¹⁶ f^{2} : coefficient = -0.11; p=0.40

1. The data :

- From the 2001 retrospective survey conducted by Antoine and Fall: Crisis, passage to adult age, and family in poor and middle classes in Dakar.
- The subjects: 222 married men born before 1967 and residing in Dakar, Senegal.
- The event under study: the shift from monogamy to polygamy.
 - \rightarrow 55 events (marriages to a second wife).

1. The data :

- From the 2001 retrospective survey conducted by Antoine and Fall: Crisis, passage to adult age, and family in poor and middle classes in Dakar.
- The subjects: 222 married men born before 1967 and residing in Dakar, Senegal.
- The event under study: the shift from monogamy to polygamy.
 - \rightarrow 55 events (marriages to a second wife).
- Covariates: 107 time-varying variables, some of which highly correlated.

 \Rightarrow direct Cox regression impossible.

• 0.95-confidence intervals obtained by bootstrap.

2. Results

s=1 , l=1 (PC-CoxR)

Components 4 and 5 have the smallest p-values. Only component 5 has a p-value < 0.05 (0.002).



2. Results

s=1 , l=1 (PC-CoxR)

Components 4 and 5 have the smallest p-values. Only component 5 has a p-value < 0.05 (0.002).



2. Results



2. Results



2. Results


2. Results

Best values : s = 0.9 ; l = 8 ; $\tau = 1$



2. Results

Best values : s = 0.9 ; l = 8 ; $\tau = 1$

















2. Results

Variable β $\beta^{(5)}$	nation: Senegal -0.009 [-0.022;0.004] 0.006 [-0.003;0.016]	nation: Bissau-Guinea 0.062 [-0.222;0.347] 0.087 [-0.126;0.300]	nation: Guinea 0.022 [-0.030;0.075] -0.014 [-0.035;0.007]	nation: Mali -0.044 [-0.202;0.113] -0.089 [-0.247;0.068]
Variable $\beta _{\beta ^{(5)}}$	nation: Benin	father deceased	mother deceased	parents divorced
	-0.050 [-0.113;0.013]	-0.020 [-0.352;0.312]	0.128 [-0.388;0.644]	-0.056 [-0.489;0.377]
	-0.023 [-0.086;0.040]	-0.033 [-0.647;0.580]	0.150 [-0.490;0.790]	-0.072 [-0.232;0.089]
Variable β $\beta^{(5)}$	marriage-rank 0.000 [-0.030;0.030] 0.000 [-0.035;0.035]	consent -0.112 [-1.148;0.923] -0.075 [-1.265;1.116]	age gap -0.208* [-0.237;-0.179] -0.414* [-0.450;-0.378]	education: none 0.037 [-0.582;0.655] 0.063 [-0.022;0.149]
$Variable egin{array}{c} eta & eb$	education: coranic	education: primary	education: secondary	father education: none
	0.054 [-0.434;0.542]	0.033 [-0.583;0.649]	-0.099 [-0.342;0.144]	-0.089 [-0.398;0.220]
	0.056 [-0.049;0.161]	0.061 [-0.323;0.445]	-0.143* [-0.273;-0.013]	-0.103 [-0.685;0.478]
Variable $\beta \\ \beta^{(5)}$	father education: coranic	father education: primary	father education: secondary	father education: non-available
	0.200 [-0.157;0.557]	-0.060 [-0.589;0.468]	-0.047 [-0.635;0.541]	-0.115 [-0.551;0.320]
	0.154 [-0.338;0.645]	-0.024 [-0.477;0.429]	-0.025 [-0.125;0.076]	-0.077 [-0.247;0.093]
Variable $\beta \\ \beta^{(5)}$	mother education: none	mother education: coranic	mother education: primary	mother education: secondary
	-0.127 [-0.402;0.147]	0.069 [-0.590;0.728]	0.051 [-0.985;1.086]	0.061 [-0.974;1.097]
	-0.109 [-0.424;0.205]	-0.014 [-0.574;0.547]	0.101 [-0.343;0.544]	0.094 [-0.349;0.538]
$Variable \ egin{array}{c} eta & & \ eta & \$	mother education: non-available	ethnic group: Wolof	ethnic group: Pular	ethnic group: Serer
	0.065 [-0.710;0.839]	0.078 [-0.303;0.459]	-0.043 [-0.594;0.507]	0.014 [-0.693;0.721]
	0.113 [-0.738;0.964]	0.093 [-0.116;0.303]	-0.084 [-0.324;0.156]	0.029 [-0.822;0.880]
Variable $\beta \\ \beta^{(5)}$	ethnic group: Diola	ethnic group: other	religion: tidjan	religion: murid
	-0.071 [-0.548;0.406]	-0.017 [-0.368;0.333]	-0.070 [-0.331;0.192]	0.067 [-0.204; 0.339]
	-0.053 [-0.545;0.439]	-0.022 [-0.425;0.381]	-0.091 [-0.506;0.324]	0.043 [-0.414;0.500]
$Variable egin{array}{c} eta & eb$	religion: other muslim	religion: christian	age at first marriage: 16 to 24	age at first marriage: 25 to 29
	0.121 [-0.450;0.693]	-0.133* [-0.205;-0.061]	0.176 [-0.289;0.642]	0.102 [-0.298;0.502]
	0.141 [-0.465;0.746]	-0.085* [-0.156;-0.015]	0.221 [-0.156;-0.015]	0.134 [-0.147;0.415]
$Variable \ egin{array}{c} eta & & \ eta & \$	age at first marriage: 30 to 34	age at first marriage: 35 to 46	choice of first marriage: ego	choice of first marriage: mutual
	-0.201* [-0.395;-0.007]	-0.154* [-0.288;-0.021]	-0.020 [-0.371;0.330]	-0.048 [-0.304;0.208]
	-0.176 [-0.567;0.215]	-0.300* [-0.563;-0.037]	-0.004 [-0.149;0.142]	-0.037 [-0.274;0.201]
Variable $\beta \\ \beta^{(5)}$	choice of first marriage: parents	first wife related to ego's father	first wife related to ego's mother	first wife unrelated to ego
	0.087 [-0.394;0.568]	0.080 [-0.260;0.420]	0.155* [0.071;0.239]	-0.201* [-0.343;-0.058]
	0.052 [-0.336;0.439]	0.136 [-0.497;0.769]	0.196 [-0.152;0.543]	-0.283* [-0.312;-0.254]
Variable β $\beta^{(5)}$	age of first wife at marriage: non-available -0.086 [-0.581;0.409] -0.107 [-0.226;0.012]	age of first wife at marriage: 13 to 16 0.140 [-0.128;0.409] 0.089 [-0.377;0.555]	age of first wife at marriage: 17 to 19 0.010 [-0.265;0.285] -0.030 [-0.437;0.376]	age of first wife at marriage: 20 to 24 -0.067 [-0.536;0.402] -0.046 [-0.529;0.436]
Variable $\beta \\ \beta^{(5)}$	age of first wife at marriage: 25 to 37	place of birth: Dakar	place of birth: rural area	place of birth: other city
	-0.053 [-0.522;0.415]	-0.087 [-0.263;0.088]	0.139* [0.022;0.256]	-0.053* [-0.103;-0.003]
	0.040 [-0.425;0.505]	-0.011 [-0.328;0.307]	0.062* [0.011;0.114]	-0.056 [-0.418;0.306]
Variable β $\beta^{(5)}$	place of infancy: Dakar -0.160* [-0.292;-0.029] -0.123* [-0.238;-0.008]	place of infancy: rural area 0.132* [0.009;0.254] 0.059* [0.009;0.109]	place of infancy: other city 0.043 [-0.284;0.370] 0.078 [-0.232;0.388]	first wife never married 0.027 [-0.410;0.463] 0.021 [-0.425;0.466]

2. Results

Variable-coefficients (with 0.95 IC) :

• The younger ego's wife is relative to him, the lower the risk.

Variable B	nation: Senegal -0.009 [-0.022;0.004]	nation: Bissau-Guinea 0.062 [-0.222;0.347]	nation: Guinea 0.022 [-0.030;0.075]	nation: Mali -0.044 [-0.202;0.113]
$\beta^{(5)}$	0.006 [-0.003;0.016]	0.087 [-0.126;0.300]	-0.014 [-0.035;0.007]	-0.089 [-0.247;0.068]
Variable	nation: Benin	father deceased	mother deceased	parents divorced
ß	-0.050 [-0.113;0.013]	-0.020 [-0.352;0.312]	0.128 [-0.388;0.644]	-0.056 [-0.489;0.377]
$\beta^{(5)}$	-0.023 [-0.086;0.040]	-0.033 [-0.647;0.580]	0.150 [-0.490;0.790]	-0.072 [-0.232;0.089]
Variable	marriage-rank	consent	age gap	education: none
B	0.000 [-0.030;0.030]	-0.112 [-1.148;0.923]	-0.208* [-0.237;-0.179]	0.037 [-0.582;0.655]
β(5)	0.000 [-0.035;0.035]	-0.075 [-1.265;1.116]	-0.414* [-0.450;-0.378]	0.063 [-0.022;0.149]
Variable	education: coranic	education: primary	education: secondary	father education: none
B	0.054 [-0.434;0.542]	0.033 [-0.583;0.649]	-0.099 [-0.342;0.144]	-0.089 [-0.398;0.220]
$\beta^{(5)}$	0.056 [-0.049;0.161]	0.061 [-0.323;0.445]	-0.143* [-0.273;-0.013]	-0.103 [-0.685;0.478]
Variable	father education: coranic	father education: primary	father education: secondary	father education: non-available
B	0.200 [-0.157;0.557]	-0.060 [-0.589;0.468]	-0.047 [-0.635;0.541]	-0.115 [-0.551;0.320]
$\beta^{(5)}$	0.154 [-0.338;0.645]	-0.024 [-0.477;0.429]	-0.025 [-0.125;0.076]	-0.077 [-0.247;0.093]
Variable	mother education: none	mother education: coranic	mother education: primary	mother education: secondary
B	-0.127 [-0.402;0.147]	0.069 [-0.590;0.728]	0.051 [-0.985;1.086]	0.061 [-0.974;1.097]
β(5)	-0.109 [-0.424;0.205]	-0.014 [-0.574;0.547]	0.101 [-0.343;0.544]	0.094 [-0.349;0.538]
Variable	mother education: non-available	ethnic group: Wolof	ethnic group: Pular	ethnic group: Serer
B	0.065 [-0.710;0.839]	0.078 [-0.303;0.459]	-0.043 [-0.594;0.507]	0.014 [-0.693;0.721]
β(3)	0.113 [-0.738;0.964]	0.093 [-0.116;0.303]	-0.084 [-0.324;0.156]	0.029 [-0.822;0.880]
Variable	ethnic group: Diola	ethnic group: other	religion: tidjan	religion: murid
B	-0.071 [-0.548;0.406]	-0.017 [-0.368;0.333]	-0.070 [-0.331;0.192]	0.067 [-0.204; 0.339]
B (3)	-0.053 [-0.545;0.439]	-0.022 [-0.425;0.381]	-0.091 [-0.506;0.324]	0.043 [-0.414;0.500]
Variable	religion: other muslim	religion: christian	age at first marriage: 16 to 24	age at first marriage: 25 to 29
B	0.121 [-0.450;0.693]	-0.133* [-0.205;-0.061]	0.176 [-0.289;0.642]	0.102 [-0.298;0.502]
β(3)	0.141 [-0.465;0.746]	-0.085* [-0.156;-0.015]	0.221 [-0.156;-0.015]	0.134 [-0.147;0.415]
Variable	age at first marriage: 30 to 34	age at first marriage: 35 to 46	choice of first marriage: ego	choice of first marriage: mutual
B	-0.201* [-0.395;-0.007]	-0.154* [-0.288;-0.021]	-0.020 [-0.371;0.330]	-0.048 [-0.304;0.208]
$\beta^{(3)}$	-0.176 [-0.567;0.215]	-0.300* [-0.563;-0.037]	-0.004 [-0.149;0.142]	-0.037 [-0.274;0.201]
Variable	choice of first marriage: parents	first wife related to ego's father	first wife related to ego's mother	first wife unrelated to ego
B	0.087 [-0.394;0.568]	0.080 [-0.260;0.420]	0.155* [0.071;0.239]	-0.201* [-0.343;-0.058]
$\beta^{(3)}$	0.052 [-0.336;0.439]	0.136 [-0.497;0.769]	0.196 [-0.152;0.543]	-0.283* [-0.312;-0.254]
Variable	age of first wife at marriage: non-available	age of first wife at marriage: 13 to 16	age of first wife at marriage: 17 to 19	age of first wife at marriage: 20 to 24
B	-0.086 [-0.581;0.409]	0.140 [-0.128;0.409]	0.010 [-0.265;0.285]	-0.067 [-0.536;0.402]
B (2)	-0.107 [-0.226;0.012]	0.089 [-0.377;0.555]	-0.030 [-0.437;0.376]	-0.046 [-0.529;0.436]
Variable	age of first wife at marriage: 25 to 37	place of birth: Dakar	place of birth: rural area	place of birth: other city
P		· · · · · · · · · · · · · · · · · · ·	0 120 * 10 022 0 25 (1	0.052* 1.0.102 0.0021
Pe	-0.053 [-0.522;0.415]	-0.087 [-0.263;0.088]	0.139 + [0.022; 0.256]	-0.053* [-0.103;-0.003]
$\beta^{(5)}$	-0.053 [-0.522;0.415] 0.040 [-0.425;0.505]	-0.087 [-0.263;0.088] -0.011 [-0.328;0.307]	0.062* [0.011;0.114]	-0.053* [-0.103;-0.003] -0.056 [-0.418;0.306]
$\beta^{(5)}$ Variable	-0.053 [-0.522;0.415] 0.040 [-0.425;0.505] place of infancy: Dakar	-0.087 [-0.263;0.088] -0.011 [-0.328;0.307] place of infancy: rural area	0.139* [0.022;0.256] 0.062* [0.011;0.114]	-0.053* [-0.103;-0.003] -0.056 [-0.418;0.306] first wife never married
$\beta^{(5)}$ Variable	-0.053 [-0.522;0.415] 0.040 [-0.425;0.505] place of infancy: Dakar -0.160* [-0.292;-0.029]	-0.087 [-0.263;0.088] -0.011 [-0.328;0.307] place of infancy: rural area 0.132* [0.009;0.254]	0.139* [0.022;0.256] 0.062* [0.011;0.114] place of infancy: other city 0.043 [-0.284;0.370]	-0.053* [-0.103;-0.003] -0.056 [-0.418;0.306] first wife never married 0.027 [-0.410;0.463]

2. Results

- The younger ego's wife is relative to him, the lower the risk.
- The older ego is at first marriage, the lower the risk.

Variable B	nation: Senegal -0.009 [-0.022;0.004]	nation: Bissau-Guinea 0.062 [-0.222;0.347]	nation: Guinea 0.022 [-0.030;0.075]	nation: Mali -0.044 [-0.202;0.113]
$\beta^{(5)}$	0.006 [-0.003;0.016]	0.087 [-0.126;0.300]	-0.014 [-0.035;0.007]	-0.089 [-0.247;0.068]
Variable	nation: Benin	father deceased	mother deceased	parents divorced
B	-0.050 [-0.113;0.013]	-0.020 [-0.352;0.312]	0.128 [-0.388;0.644]	-0.056 [-0.489;0.377]
β ⁽⁵⁾	-0.023 [-0.086;0.040]	-0.033 [-0.647;0.580]	0.150 [-0.490;0.790]	-0.072 [-0.232;0.089]
Variable	marriage-rank	consent	age gap	education: none
ß	0.000 [-0.030;0.030]	-0.112 [-1.148;0.923]	-0.208* [-0.237;-0.179]	0.037 [-0.582;0.655]
β ⁽⁵⁾	0.000 [-0.035;0.035]	-0.075 [-1.265;1.116]	-0.414* [-0.450;-0.378]	0.063 [-0.022;0.149]
Variable	education: coranic	education: primary	education: secondary	father education: none
B	0.054 [-0.434;0.542]	0.033 [-0.583;0.649]	-0.099 [-0.342;0.144]	-0.089 [-0.398;0.220]
β ⁽⁵⁾	0.056 [-0.049;0.161]	0.061 [-0.323;0.445]	-0.143* [-0.273;-0.013]	-0.103 [-0.685;0.478]
Variable	father education: coranic	father education: primary	father education: secondary	father education: non-available
B	0.200 [-0.157;0.557]	-0.060 [-0.589;0.468]	-0.047 [-0.635;0.541]	-0.115 [-0.551;0.320]
$\beta^{(5)}$	0.154 [-0.338;0.645]	-0.024 [-0.477;0.429]	-0.025 [-0.125;0.076]	-0.077 [-0.247;0.093]
Variable	mother education: none	mother education: coranic	mother education: primary	mother education: secondary
B	-0.127 [-0.402;0.147]	0.069 [-0.590;0.728]	0.051 [-0.985;1.086]	0.061 [-0.974;1.097]
β(3)	-0.109 [-0.424;0.205]	-0.014 [-0.574;0.547]	0.101 [-0.343;0.544]	0.094 [-0.349;0.538]
Variable	mother education: non-available	ethnic group: Wolof	ethnic group: Pular	ethnic group: Serer
B	0.065 [-0.710;0.839]	0.078 [-0.303;0.459]	-0.043 [-0.594;0.507]	0.014 [-0.693;0.721]
β(3)	0.113 [-0.738;0.964]	0.093 [-0.116;0.303]	-0.084 [-0.324;0.156]	0.029 [-0.822;0.880]
Variable	ethnic group: Diola	ethnic group: other	religion: tidjan	religion: murid
B	-0.071 [-0.548;0.406]	-0.017 [-0.368;0.333]	-0.070 [-0.331;0.192]	0.067 [-0.204; 0.339]
p	-0.053 [-0.545;0.439]	-0.022 [-0.425;0.381]	-0.091 [-0.506;0.324]	0.043 [-0.414;0.500]
Variable	religion: other muslim	religion: christian	age at first marriage: 16 to 24	age at first marriage: 25 to 29
B	0.121 [-0.450;0.693]	-0.133* [-0.205;-0.061]	0.176 [-0.289;0.642]	0.102 [-0.298;0.502]
p	0.141 [-0.465;0.746]	-0.085* [-0.156;-0.015]	0.221 [-0.136;-0.015]	0.134 [-0.147;0.415]
Variable	age at first marriage: 30 to 34	age at first marriage: 35 to 46	choice of first marriage: ego	choice of first marriage: mutual
B	-0.201* [-0.395;-0.007]	-0.154* [-0.288;-0.021]	-0.020 [-0.371;0.330]	-0.048 [-0.304;0.208]
p	-0.176 [-0.567;0.215]	-0.300* [-0.363;-0.037]	-0.004 [-0.149;0.142]	-0.037[-0.274;0.201]
Variable	choice of first marriage: parents	first wife related to ego's father	first wife related to ego's mother	first wife unrelated to ego
B	0.087 [-0.394;0.568]	0.080 [-0.260;0.420]	0.155* [0.071;0.239]	-0.201* [-0.343;-0.058]
p	0.052 [-0.336;0.439]	0.136 [-0.497;0.769]	0.196 [-0.152;0.543]	-0.283* [-0.312;-0.254]
Variable	age of first wife at marriage: non-available	age of first wife at marriage: 13 to 16	age of first wife at marriage: 17 to 19	age of first wife at marriage: 20 to 24
B	-0.086 [-0.581;0.409]	0.140 [-0.128;0.409]	0.010 [-0.265;0.285]	-0.067 [-0.536;0.402]
β(3)	-0.107 [-0.226;0.012]	0.089 [-0.377;0.555]	-0.030 [-0.437;0.376]	-0.046 [-0.529;0.436]
Variable	age of first wife at marriage: 25 to 37	place of birth: Dakar	place of birth: rural area	place of birth: other city
B	-0.053 [-0.522;0.415]	-0.087 [-0.263;0.088]	0.139* [0.022;0.256]	-0.053* [-0.103;-0.003]
b (2)	0.040 [-0.425;0.505]	-0.011 [-0.328;0.307]	0.062* [0.011;0.114]	-0.056 [-0.418;0.306]
Variable	place of infancy: Dakar	place of infancy: rural area	place of infancy: other city	first wife never married
B	-0.160* [-0.292;-0.029]	0.132* [0.009;0.254]	0.043 [-0.284;0.370]	0.027 [-0.410;0.463]
p	-0.123* [-0.238;-0.008]	0.059* [0.009;0.109]	0.078 [-0.232;0.388]	0.021 [-0.425;0.466]

2. Results

- The younger ego's wife is relative to him, the lower the risk.
- The older ego is at first marriage, the lower the risk.
- A wife unrelated to ego lowers the risk.
- A wife related to ego's mother increases the risk.

Variable $\beta _{\beta ^{(5)}}$	nation: Senegal	nation: Bissau-Guinea	nation: Guinea	nation: Mali
	-0.009 [-0.022;0.004]	0.062 [-0.222;0.347]	0.022 [-0.030;0.075]	-0.044 [-0.202;0.113]
	0.006 [-0.003;0.016]	0.087 [-0.126;0.300]	-0.014 [-0.035;0.007]	-0.089 [-0.247;0.068]
Variable $\beta_{\beta^{(5)}}$	nation: Benin	father deceased	mother deceased	parents divorced
	-0.050 [-0.113;0.013]	-0.020 [-0.352;0.312]	0.128 [-0.388;0.644]	-0.056 [-0.489;0.377]
	-0.023 [-0.086;0.040]	-0.033 [-0.647;0.580]	0.150 [-0.490;0.790]	-0.072 [-0.232;0.089]
Variable β $\beta^{(5)}$	marriage-rank 0.000 [-0.030;0.030] 0.000 [-0.035;0.035]	consent -0.112 [-1.148;0.923] -0.075 [-1.265;1.116]	age gap -0.208* [-0.237;-0.179] -0.414* [-0.450;-0.378]	education: none 0.037 [-0.582;0.655] 0.063 [-0.022;0.149]
$egin{array}{c} Variable \ eta \ eba \ $	education: coranic	education: primary	education: secondary	father education: none
	0.054 [-0.434;0.542]	0.033 [-0.583;0.649]	-0.099 [-0.342;0.144]	-0.089 [-0.398;0.220]
	0.056 [-0.049;0.161]	0.061 [-0.323;0.445]	-0.143* [-0.273;-0.013]	-0.103 [-0.685;0.478]
Variable $\beta _{\beta ^{(5)}}$	father education: coranic	father education: primary	father education: secondary	father education: non-available
	0.200 [-0.157;0.557]	-0.060 [-0.589;0.468]	-0.047 [-0.635;0.541]	-0.115 [-0.551;0.320]
	0.154 [-0.338;0.645]	-0.024 [-0.477;0.429]	-0.025 [-0.125;0.076]	-0.077 [-0.247;0.093]
Variable $\beta _{\beta ^{(5)}}$	mother education: none	mother education: coranic	mother education: primary	mother education: secondary
	-0.127 [-0.402;0.147]	0.069 [-0.590;0.728]	0.051 [-0.985;1.086]	0.061 [-0.974;1.097]
	-0.109 [-0.424;0.205]	-0.014 [-0.574;0.547]	0.101 [-0.343;0.544]	0.094 [-0.349;0.538]
Variable $\beta \\ \beta^{(5)}$	mother education: non-available	ethnic group: Wolof	ethnic group: Pular	ethnic group: Serer
	0.065 [-0.710;0.839]	0.078 [-0.303;0.459]	-0.043 [-0.594;0.507]	0.014 [-0.693;0.721]
	0.113 [-0.738;0.964]	0.093 [-0.116;0.303]	-0.084 [-0.324;0.156]	0.029 [-0.822;0.880]
Variable $\beta_{\beta^{(5)}}$	ethnic group: Diola	ethnic group: other	religion: tidjan	religion: murid
	-0.071 [-0.548;0.406]	-0.017 [-0.368;0.333]	-0.070 [-0.331;0.192]	0.067 [-0.204; 0.339]
	-0.053 [-0.545;0.439]	-0.022 [-0.425;0.381]	-0.091 [-0.506;0.324]	0.043 [-0.414;0.500]
Variable $\beta_{\beta^{(5)}}$	religion: other muslim	religion: christian	age at first marriage: 16 to 24	age at first marriage: 25 to 29
	0.121 [-0.450;0.693]	-0.133* [-0.205;-0.061]	0.176 [-0.289;0.642]	0.102 [-0.298;0.502]
	0.141 [-0.465;0.746]	-0.085* [-0.156;-0.015]	0.221 [-0.156;-0.015]	0.134 [-0.147;0.415]
$Variable egin{array}{c} eta & & \ eta & \ eta & \ eta & & \ eta & \ eta & \ eta & & \ eta &$	age at first marriage: 30 to 34	age at first marriage: 35 to 46	choice of first marriage: ego	choice of first marriage: mutual
	-0.201* [-0.395;-0.007]	-0.154* [-0.288;-0.021]	-0.020 [-0.371;0.330]	-0.048 [-0.304;0.208]
	-0.176 [-0.567;0.215]	-0.300* [-0.563;-0.037]	-0.004 [-0.149;0.142]	-0.037 [-0.274;0.201]
Variable $\beta_{\beta^{(5)}}$	choice of first marriage: parents	first wife related to ego's father	first wife related to ego's mother	first wife unrelated to ego
	0.087 [-0.394;0.568]	0.080 [-0.260;0.420]	0.155* [0.071;0.239]	-0.201* [-0.343;-0.058]
	0.052 [-0.336;0.439]	0.136 [-0.497;0.769]	0.196 [-0.152;0.543]	-0.283* [-0.312;-0.254]
Variable $\beta_{\beta^{(5)}}$	age of first wife at marriage: non-available	age of first wife at marriage: 13 to 16	age of first wife at marriage: 17 to 19	age of first wife at marriage: 20 to 24
	-0.086 [-0.581;0.409]	0.140 [-0.128;0.409]	0.010 [-0.265;0.285]	-0.067 [-0.536;0.402]
	-0.107 [-0.226;0.012]	0.089 [-0.377;0.555]	-0.030 [-0.437;0.376]	-0.046 [-0.529;0.436]
Variable $\beta \\ \beta^{(5)}$	age of first wife at marriage: 25 to 37	place of birth: Dakar	place of birth: rural area	place of birth: other city
	-0.053 [-0.522;0.415]	-0.087 [-0.263;0.088]	0.139* [0.022;0.256]	-0.053* [-0.103;-0.003]
	0.040 [-0.425;0.505]	-0.011 [-0.328;0.307]	0.062* [0.011;0.114]	-0.056 [-0.418;0.306]
Variable $\beta_{\beta^{(5)}}$	place of infancy: Dakar	place of infancy: rural area	place of infancy: other city	first wife never married
	-0.160* [-0.292;-0.029]	0.132* [0.009;0.254]	0.043 [-0.284;0.370]	0.027 [-0.410;0.463]
	-0.123* [-0.238;-0.008]	0.059* [0.009;0.109]	0.078 [-0.232;0.388]	0.021 [-0.425;0.466]

2. Results

- The younger ego's wife is relative to him, the lower the risk.
- The older ego is at first marriage, the lower the risk.
- A wife unrelated to ego lowers the risk.
- A wife related to ego's mother increases the risk.
- Infancy in Dakar lowers the risk.
- Birth and infancy in a rural area increases the risk.

Variable β $\beta^{(5)}$	nation: Senegal -0.009 [-0.022;0.004] 0.006 [-0.003;0.016]	nation: Bissau-Guinea 0.062 [-0.222;0.347] 0.087 [-0.126;0.300]	nation: Guinea 0.022 [-0.030;0.075] -0.014 [-0.035;0.007]	nation: Mali -0.044 [-0.202;0.113] -0.089 [-0.247;0.068]
$Variable egin{array}{c} eta & & \ eta & \ eta & \ eta & & \ eta & \ eta & \ eta & & \ eta &$	nation: Benin	father deceased	mother deceased	parents divorced
	-0.050 [-0.113;0.013]	-0.020 [-0.352;0.312]	0.128 [-0.388;0.644]	-0.056 [-0.489;0.377]
	-0.023 [-0.086;0.040]	-0.033 [-0.647;0.580]	0.150 [-0.490;0.790]	-0.072 [-0.232;0.089]
${\scriptstyle egin{smallmatrix} Variable \ eta \ e$	marriage-rank	consent	age gap	education: none
	0.000 [-0.030;0.030]	-0.112 [-1.148;0.923]	-0.208* [-0.237;-0.179]	0.037 [-0.582;0.655]
	0.000 [-0.035;0.035]	-0.075 [-1.265;1.116]	-0.414* [-0.450;-0.378]	0.063 [-0.022;0.149]
$Variable egin{array}{c} eta & eb$	education: coranic	education: primary	education: secondary	father education: none
	0.054 [-0.434;0.542]	0.033 [-0.583;0.649]	-0.099 [-0.342;0.144]	-0.089 [-0.398;0.220]
	0.056 [-0.049;0.161]	0.061 [-0.323;0.445]	-0.143* [-0.273;-0.013]	-0.103 [-0.685;0.478]
$Variable \ egin{array}{c} eta & & \ eta & \$	father education: coranic	father education: primary	father education: secondary	father education: non-available
	0.200 [-0.157;0.557]	-0.060 [-0.589;0.468]	-0.047 [-0.635;0.541]	-0.115 [-0.551;0.320]
	0.154 [-0.338;0.645]	-0.024 [-0.477;0.429]	-0.025 [-0.125;0.076]	-0.077 [-0.247;0.093]
$Variable \ egin{smallmatrix} eta & & \ eta & \ eta & & \ eta & \ eta & & \ eta & & \ eta & & \ eta & \ eta & & \ eta & \ eta$	mother education: none	mother education: coranic	mother education: primary	mother education: secondary
	-0.127 [-0.402;0.147]	0.069 [-0.590;0.728]	0.051 [-0.985;1.086]	0.061 [-0.974;1.097]
	-0.109 [-0.424;0.205]	-0.014 [-0.574;0.547]	0.101 [-0.343;0.544]	0.094 [-0.349;0.538]
$Variable \ egin{array}{c} eta & & \ eta & \$	mother education: non-available	ethnic group: Wolof	ethnic group: Pular	ethnic group: Serer
	0.065 [-0.710;0.839]	0.078 [-0.303;0.459]	-0.043 [-0.594;0.507]	0.014 [-0.693;0.721]
	0.113 [-0.738;0.964]	0.093 [-0.116;0.303]	-0.084 [-0.324;0.156]	0.029 [-0.822;0.880]
Variable	ethnic group: Diola	ethnic group: other	religion: tidjan	religion: murid
β	-0.071 [-0.548;0.406]	-0.017 [-0.368;0.333]	-0.070 [-0.331;0.192]	0.067 [-0.204; 0.339]
$\beta^{(5)}$	-0.053 [-0.545;0.439]	-0.022 [-0.425;0.381]	-0.091 [-0.506;0.324]	0.043 [-0.414;0.500]
$Variable \ egin{smallmatrix} eta & & \ eta $	religion: other muslim	religion: christian	age at first marriage: 16 to 24	age at first marriage: 25 to 29
	0.121 [-0.450;0.693]	-0.133* [-0.205;-0.061]	0.176 [-0.289;0.642]	0.102 [-0.298;0.502]
	0.141 [-0.465;0.746]	-0.085* [-0.156;-0.015]	0.221 [-0.156;-0.015]	0.134 [-0.147;0.415]
$Variable \ egin{array}{c} eta & & \ eta & \$	age at first marriage: 30 to 34	age at first marriage: 35 to 46	choice of first marriage: ego	choice of first marriage: mutual
	-0.201* [-0.395;-0.007]	-0.154* [-0.288;-0.021]	-0.020 [-0.371;0.330]	-0.048 [-0.304;0.208]
	-0.176 [-0.567;0.215]	-0.300* [-0.563;-0.037]	-0.004 [-0.149;0.142]	-0.037 [-0.274;0.201]
Variable β $\beta^{(5)}$	choice of first marriage: parents 0.087 [-0.394;0.568] 0.052 [-0.336;0.439]	first wife related to ego's father 0.080 [-0.260;0.420] 0.136 [-0.497;0.769]	first wife related to ego's mother 0.155* [0.071;0.239] 0.196 [-0.152;0.543]	first wife unrelated to ego -0.201* [-0.343;-0.058] -0.283* [-0.312;-0.254]
$Variable \ egin{smallmatrix} eta & & \ eta $	age of first wife at marriage: non-available	age of first wife at marriage: 13 to 16	age of first wife at marriage: 17 to 19	age of first wife at marriage: 20 to 24
	-0.086 [-0.581;0.409]	0.140 [-0.128;0.409]	0.010 [-0.265;0.285]	-0.067 [-0.536;0.402]
	-0.107 [-0.226;0.012]	0.089 [-0.377;0.555]	-0.030 [-0.437;0.376]	-0.046 [-0.529;0.436]
Variable $\beta _{\beta ^{(5)}}$	age of first wife at marriage: 25 to 37	place of birth: Dakar	place of birth: rural area	place of birth: other city
	-0.053 [-0.522;0.415]	-0.087 [-0.263;0.088]	0.139* [0.022;0.256]	-0.053* [-0.103;-0.003]
	0.040 [-0.425;0.505]	-0.011 [-0.328;0.307]	0.062* [0.011;0.114]	-0.056 [-0.418;0.306]
$Variable \ eta \ eta \ eta^{(5)}$	place of infancy: Dakar	place of infancy: rural area	place of infancy: other city	first wife never married
	-0.160* [-0.292;-0.029]	0.132* [0.009;0.254]	0.043 [-0.284;0.370]	0.027 [-0.410;0.463]
	-0.123* [-0.238;-0.008]	0.059* [0.009;0.109]	0.078 [-0.232;0.388]	0.021 [-0.425;0.466]

2. Results

Variable β $\beta^{(5)}$	first wife once married -0.027 [-0.463;0.410] -0.021 [-0.466;0.425]	occupation of first wife: house-wife 0.024 [-0.283;0.332] 0.012 [-0.283;0.308]	occupation of first wife: student -0.092 [-0.385;0.202] -0.093 [-0.803;0.617]	occupation of first wife: employee -0.065 [-0.441;0.311] -0.050 [-0.487;0.387]
Variable β $\beta^{(5)}$	occupation of first wife: artisan 0.071 [-0.985;1.128] 0.066 [-0.709;0.841]	occupation of first wife: trade 0.058 [-0.862;0.978] 0.081 [-0.435;0.598]	occupation of first wife: agriculture 0.250 [-0.807;1.306] 0.188 [-0.457;0.834]	occupation of first wife: non-available -0.063 [-0.983;0.858] -0.053 [-0.623;0.517]
Variable $\beta^{(5)}$	occupation: informal	occupation: employee	occupation: apprentice	occupation: independent
	-0.004 [-0.309;0.300]	0.133 [-0.142;0.408]	-0.088 * [-0.162;-0.015]	-0.051 [-0.527;0.424]
	-0.010 [-0.295;0.275]	0.159 [-0.123;0.440]	-0.071 [-0.542;0.400]	-0.105 [-0.357;0.148]
$Variable \ egin{smallmatrix} eta & & & \ eta & \ eta & & \ $	occupation: student	occupation: retired	occupation: unemployed	occupation: other inactive
	-0.039 [-0.371;0.293]	-0.091 [-0.583;0.400]	0.003 [-0.594;0.600]	-0.071 [-1.004;0.863]
	-0.062 [-0.284;0.159]	-0.046 [-0.248;0.156]	0.022 [-0.163;0.207]	-0.042 [-0.264;0.180]
$ariable \ egin{smallmatrix} eta & & & \ eta & \ eta & \ eta & & \ eta & \$	occupation: other with no income	residence: owner	residence: lodger	residence: family
	-0.097 [-0.818;0.625]	0.021 [-0.333;0.376]	-0.0862 [-0.389;0.216]	0.014 [-0.390;0.418]
	-0.078 [-0.325;0.169]	0.028 [-0.095;0.151]	-0.076 [-0.340;0.188]	0.060 [-0.207;0.327]
Variable $\beta^{(5)}$	residence: husband's parents	residence: other parents	residence: other	number of sons
	0.040 [-0.363;0.444]	0.114 [-0.290;0.517]	-0.089 [-0.493;0.315]	-0.055 [-0.170;0.060]
	0.062 [-0.160;0.284]	0.076 [-0.361;0.513]	-0.133 [-0.400;0.134]	-0.040 [-0.095;0.014]
Variable $\beta \\ \beta^{(5)}$	number of daughters	no son	1 son	2 sons
	-0.040 [-0.114;0.034]	0.010 [-0.212;0.419]	-0.054 [-0.352;0.244]	-0.059 [-0.582;0.465]
	-0.039 [-0.127;0.050]	0.060 [-0.185;0.306]	-0.062 [-0.258;0.134]	-0.025 [-0.470;0.419]
Variable $\beta^{(5)}$	3 sons	4 sons	5 sons or more	no daughter
	-0.023 [-0.850;0.805]	-0.039 [-0.490;0.411]	0.051 [-0.399;0.501]	0.015 [-0.267;0.297]
	0.031 [-0.393;0.454]	-0.022 [-0.144;0.101]	0.014 [-0.109;0.137]	-0.003 [-0.130;0.124]
Variable β $\beta^{(5)}$	1 daughter -0.121 [-0.493;0.252] -0.076 [-0.245;0.092]	2 daughters 0.164 [-0.228;0.557] 0.141 [-0.003;0.285]	3 daughters 0.051 [-0.690;0.793] 0.037 [-0.603;0.676]	4 daughters -0.084 [-0.806;0.638] -0.084 [-0.458;0.289]
Variable $\beta^{(5)}$	5 daughters or more	number of children	no child	1 child
	-0.085 [-0.807;0.637]	-0.058* [-0.110;-0.007]	0.049 [-0.112;0.210]	0.012 [-0.388;0.411]
	-0.072 [-0.569;0.426]	-0.048* [-0.090;-0.006]	-0.009 [-0.279;0.262]	0.014 [-0.491;0.520]
${\scriptstyle \begin{array}{c} {\cal B} \\ {\cal B} \\ {\cal B}^{(5)} \end{array}}$	2 children	3 children	4 children	5 children or more
	-0.044 [-0.599;0.512]	0.098 [-0.524;0.720]	-0.144 [-1.049;0.761]	0.003 [-0.423;0.430]
	-0.023 [-0.501;0.455]	0.129 [-0.286;0.544]	-0.135 [-0.799;0.529]	0.007 [-0.427;0.441]
Variable $\beta^{(5)}$	no child out of marriage	child out of marriage	age gap: 0 to 3	age gap: 4 to 7
	-0.017 [-0.692;0.657]	0.017 [-0.657;0.692]	0.121* [0.015;0.227]	-0.053 [-0.363;0.257]
	-0.035 [-0.644;0.575]	0.035 [-0.575;0.644]	0.196* [0.018;0.374]	0.025 [-0.354;0.404]
$Variable \ egin{array}{c} eta & & \ eta & \$	age gap: 8 to 12 0.147 [-0.359;0.654] 0.137 [-0.367;0.642]	age gap: 13 to 24 -0.221* [-0.410;-0.032] -0.381* [-0.739;-0.023]	marriage certificate -0.138 [-0.571;0.294] -0.155 [-0.769;0.458]	

2. Results

Variable-coefficients (with 0.95 IC) :

• A high number of children lowers the risk.

Variable B	first wife once married -0.027 [-0.463;0.410]	occupation of first wife: house-wife 0.024 [-0.283;0.332]	occupation of first wife: student -0.092 [-0.385;0.202]	occupation of first wife: employee -0.065 [-0.441;0.311]
$\beta^{(5)}$	-0.021 [-0.466;0.425]	0.012 [-0.283;0.308]	-0.093 [-0.803;0.617]	-0.050 [-0.487;0.387]
Variable	occupation of first wife: artisan	occupation of first wife: trade	occupation of first wife: agriculture	occupation of first wife: non-available
P(5)	0.071 [-0.985;1.128]	0.058 [-0.862;0.978]	0.250 [-0.807;1.306]	-0.063 [-0.983;0.858]
B (3)	0.066 [-0.709;0.841]	0.081 [-0.435;0.598]	0.188 [-0.457;0.834]	-0.053 [-0.623;0.517]
Variable	occupation: informal	occupation: employee	occupation: apprentice	occupation: independent
B	-0.004 [-0.309;0.300]	0.133 [-0.142;0.408]	-0.088 * [-0.162;-0.015]	-0.051 [-0.527;0.424]
$\beta^{(5)}$	-0.010 [-0.295;0.275]	0.159 [-0.123;0.440]	-0.071 [-0.542;0.400]	-0.105 [-0.357;0.148]
V	and the second second second	and the second second		and the start of t
Variable	occupation: student	occupation: retired	occupation: unemployed	occupation: other inactive
P(5)	-0.039 [-0.371;0.293]	-0.091 [-0.583;0.400]	0.003 [-0.594;0.600]	-0.071 [-1.004;0.863]
β(3)	-0.062 [-0.284;0.159]	-0.046 [-0.248;0.156]	0.022 [-0.163;0.207]	-0.042 [-0.264;0.180]
Variable	occupation: other with no income	residence: owner	residence: lodger	residence: family
B	-0.097 [-0.818:0.625]	0.021 [-0.333:0.376]	-0.0862 [-0.389:0.216]	0.014 [-0.390:0.418]
B(5)	-0.078 [-0.325:0.169]	0.028 [-0.095:0.151]	-0.076 [-0.340:0.188]	0.060 [-0.207:0.327]
P				0.000 [0.207,0.227]
Variable	residence: husband's parents	residence: other parents	residence: other	number of sons
β	0.040 [-0.363;0.444]	0.114 [-0.290;0.517]	-0.089 [-0.493;0.315]	-0.055 [-0.170;0.060]
$\beta^{(5)}$	0.062 [-0.160;0.284]	0.076 [-0.361;0.513]	-0.133 [-0.400;0.134]	-0.040 [-0.095;0.014]
17 . 11			1	2
Variable	number of daughters	no son	1 son	2 sons
P(5)	-0.040 [-0.114;0.034]	0.010 [-0.212;0.419]	-0.054 [-0.352;0.244]	-0.059 [-0.582;0.465]
p	-0.039 [-0.127;0.030]	0.060 [-0.185;0.506]	-0.062 [-0.238;0.134]	-0.025 [-0.470;0.419]
Variable	3 sons	4 sons	5 sons or more	no daughter
в	-0.023 [-0.850:0.805]	-0.039 [-0.490:0.411]	0.051 [-0.399:0.501]	0.015 [-0.267:0.297]
$\beta^{(5)}$	0.031 [-0.393;0.454]	-0.022 [-0.144;0.101]	0.014 [-0.109;0.137]	-0.003 [-0.130;0.124]
Variable	1 daughter	2 daughters	3 daughters	4 daughters
B	-0.121 [-0.493;0.252]	0.164 [-0.228;0.557]	0.051 [-0.690;0.793]	-0.084 [-0.806;0.638]
$\beta^{(3)}$	-0.076 [-0.245;0.092]	0.141 [-0.003;0.285]	0.037 [-0.603;0.676]	-0.084 [-0.458;0.289]
Variable	5 daughters or more	number of children	no child	1 child
B	-0.085 [-0.807:0.637]	-0.058*[-0.110:-0.007]	0.049 [-0.112:0.210]	0.012 [-0.388:0.411]
B(5)	-0.072 [-0.569:0.426]	-0.048* [-0.090;-0.006]	-0.009 [-0.279:0.262]	0.012 [-0.500, 0.411] 0.014 [-0.491:0.520]
P	0.072 [0.505,0.420]	0.040 [0.090, 0.000]	0.009 [0.279,0.202]	0.014 [0.491,0.520]
Variable	2 children	3 children	4 children	5 children or more
β	-0.044 [-0.599;0.512]	0.098 [-0.524;0.720]	-0.144 [-1.049;0.761]	0.003 [-0.423;0.430]
$\beta^{(5)}$	-0.023 [-0.501;0.455]	0.129 [-0.286;0.544]	-0.135 [-0.799;0.529]	0.007 [-0.427;0.441]
Variabi		-hild out of montion-		4 to 7
variable	no child out of marriage	child out of marriage	age gap: 0 to 3	age gap: 4 to /
PS	-0.017 [-0.692;0.657]	0.017 [-0.657;0.692]	0.121*[0.015; 0.227]	-0.053 [-0.363;0.257]
B(3)	-0.035 [-0.644;0.575]	0.035 [-0.575;0.644]	0.196* [0.018;0.374]	0.025 [-0.354;0.404]
Variable	age gap: 8 to 12	age gap: 13 to 24	marriage certificate	
B	0 147 [-0 359:0 654]	-0 221* [-0 410-0 032]	-0.138 [-0.571·0.294]	
B(5)	0.137 [-0.367:0.642]	-0.381* [-0.739:-0.023]	-0.155 [-0.769:0.458]	
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THE END Thank you, all

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