A component-based regularised Cox Regression: SC-COXR



X. Bry IMAG, Univ. Montpellier

Joint work with: *T. Simac*, *S. El Ghachi and P. Antoine*

1. Data

1.1. The Data

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

1. Data

1.1. The Data

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

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

2.3. How to tackle both issues

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



A few

additional

2. Problem

2.3. How to tackle both issues



... 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: $h(t; x_{(i,t)}) = h_0(t) e^{\beta' x_{(i,t)}}$

Statistical model

1. The classical Cox Proportional hazard Model

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

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

Statistical model

1. The classical Cox Proportional hazard Model

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

2. The component-based Cox-Model

2.1. The single-X-theme component Model

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

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

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*



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*



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

• Component in a theme X: f = Xu

2. The expression of Structural Relevance

• Component in a theme X: f = Xu

• 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.

2. The expression of Structural Relevance

• Component in a theme X: f = Xu

• 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.

• 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

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

> 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.

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

Variable Powered Inertia can be extended to:

$$\Rightarrow Variable Powered Covariance: \ \phi(u) = \left(\sum_{j=1}^{p} \omega_j \langle f | x^j \rangle_W^{2l}\right)^{\frac{1}{l}} \\ = \left(\sum_{j=1}^{p} \omega_j (u X' W x^j X^j W X u)^l\right)^{\frac{1}{l}} \\ M_j^{-1} = \tau A^{-1} + (1 - \tau)(X' W X) \quad \text{where } A = \text{suitable metric matrix for } X^2 \text{s PCA}$$

// //

Regularisation parameter:

 $\tau = 0$: no regularisation.

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

2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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

2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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



2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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



2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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



2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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



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

2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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

Would this set of directions rather be considered...



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

2. The expression of Structural Relevance

• Purpose of *l* = ?

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

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

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

Would this set of directions rather be considered...



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

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

2. The expression of Structural Relevance

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

Example: 4 variables in a plane...

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



2. The expression of Structural Relevance

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

Example: 4 variables in a plane...

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



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)

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

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)

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

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 :

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

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 :

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

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

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:

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

Goodness of fit

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

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

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

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

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

• 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:

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

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

2.2. Calculating components

• Calculating the first component:

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

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

2.2. Calculating components

• Calculating the first component:

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

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

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

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

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

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

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

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

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

- 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

6. Outputs

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



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

6. Outputs

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



- Cox Regression 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, $b = 10^{-3}$

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 $t_m = 12$, $a = .2$, $b = 10^{-3}$

• 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 : $\forall (i,t,j) : \xi_{it}^j = \psi_i^j + \phi_{it}^j$

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 $t_m = 12$, $a = .2$, $b = 10^{-3}$

• 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 : $\forall (i,t,j) : \xi_{it}^j = \psi_i^j + \phi_{it}^j$

$$\xi^{1}, \xi^{2}, \xi^{3} \rightarrow 3$$
 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 $x^j \sim N(0;1)$



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 $t_m = 12$, $a = .2$, $b = 10^{-3}$

• 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 : $\forall (i,t,j) : \xi_{it}^j = \psi_i^j + \phi_{it}^j$

$$\xi^{1}, \xi^{2}, \xi^{3} \rightarrow 3$$
 explanatory variable-bundles:
> $B_{1}: 4$ variables $x^{j} = \xi^{1} + \varepsilon^{j}$;
> $B_{2}: 6$ variables $x^{j} = \xi^{2} + \varepsilon^{j}$;
> $B_{3}: 10$ variables $x^{j} = \xi^{3} + \varepsilon^{j}$;
where $\varepsilon^{j} = N(0; \sigma^{2})$ noise with $\sigma = 0.3$

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



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

2. Results



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

| | | parameter τ tuning regularization | | | | | | | | | | |
|----------------|--|---|-------|-------|-------|-------|-------------|--------------|-------|----------|-------|-------|
| | | τ = | = 0 | au = | 0.1 | au = | 0.3 | au = 0.5 | | au = 0.7 | | |
| | | | | I | | С | ompone | nts f^1, j | f^2 | | | |
| | | | 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 |
| | | x^2 | -0.26 | 0.00 | -0.25 | 0.05 | -0.27 | 0.06 | -0.31 | 0.07 | -0.35 | 0.08 |
| oefficients | | <i>x</i> ³ | -0.38 | 0.00 | -0.31 | 0.05 | -0.30 | 0.05 | -0.32 | 0.07 | -0.36 | 0.08 |
| | | <i>x</i> 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 | <i>x</i> 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 |
| lues and signs | | <i>x</i> ⁷ | 0.43 | 0.05 | 0.19 | 0.21 | 0.11 | 0.21 | 0.08 | 0.02 | 0.08 | 0.03 |
| | | x^8 | -0.12 | -0.02 | -0.03 | 0.15 | 0.01 | 0.18 | 0.03 | 0.02 | 0.05 | 0.02 |
| | | <i>x</i> 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 | 0.01 |
| | | 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 |
| | | correlation of the linear predictor with its estima | | | | | | | | | | |
| | $oldsymbol{ ho}(oldsymbol{\eta}, oldsymbol{\hat{\eta}})$ | 0.9 | 48 | 0.965 | | 0.972 | | 0.977 | | 0.982 | | |
| | | | | | | | | | | | | |

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

2. Results

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

| | | parameter τ tuning regularization | | | | | | | | | | |
|------------------|--|--|-------|-------|-------|---------|-------|-------|-------|-------|-------|-------------------|
| | | $\tau = 0$ $\tau = 0.1$ $\tau = 0.3$ $\tau = 0.5$ $\tau = 0.7$ | | | | | | | | | | |
| | | components 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 | Coefficients with |
| Coefficients | x ⁴ | -0.13 | 0.03 | -0.22 | 0.04 | -0.26 | 0.06 | -0.30 | 0.07 | -0.35 | 0.09 | stable & even |
| with 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 | values and signs |
| | x ⁶ | | -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 ⁷ | 0.43 | 0.05 | 0.19 | 0.21 | 0.11 | 0.21 | 0.08 | 0.02 | 0.08 | 0.03 | |
| | x ⁸ | -0.12 | -0.02 | -0.03 | 0.15 | 0.01 | 0.18 | 0.03 | 0.02 | 0.05 | 0.02 | |
| <hr/> | <u>x9</u> | | -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 | 0.01 | |
| | 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 | |
| | correlation of the linear predictor with its estimate | | | | | | | | | | | |
| | $oldsymbol{ ho}(oldsymbol{\eta}, oldsymbol{\hat{\eta}})$ | 0.9 | 948 | 0.9 | 965 | 0.9 | 072 | 0.9 | 77 | 0.9 | 082 | |
| | | | | | | | | | | | | |

2. Results

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

| | | parameter τ tuning regularization | | | | | | | | 0.7 | | |
|------------------|--|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------------------|
| | | $\tau = 0$ $\tau = 0.1$ $\tau = 0.3$ $\tau = 0.5$ $\tau = 0.7$ | | | | | | | | | | |
| | | components f^1, f^2 | | | | | | | | | | |
| | | f^1 | f^2 | f^1 | f^2 | f^1 | f^2 | f^1 | f^2 | f^1 | f^2 | |
| | | 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 | Coefficients with |
| Coefficients | | x^4 -0.13 | 0.03 | -0.22 | 0.04 | -0.26 | 0.06 | -0.30 | 0.07 | -0.35 | 0.09 | stable & even |
| with unstable | | x^5 0.18 | 0.02 | 0.11 | 0.19 | 0.07 | 0.20 | 0.07 | 0.02 | 0.07 | 0.02 | values and signs |
| | | x^{6}_{7} 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^{7} 0.43 | 0.05 | 0.19 | 0.21 | 0.11 | 0.21 | 0.08 | 0.02 | 0.08 | 0.03 | |
| | | x^8 -0.12 | -0.02 | -0.03 | 0.15 | 0.01 | 0.18 | 0.03 | 0.02 | 0.05 | 0.02 | |
| | bundle B_3 | $\frac{x^9}{10}$ -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 | |
| | | x^{11} 0.20 | -0.13 | 0.13 | 0.02 | 0.06 | 0.02 | 0.04 | 0.01 | 0.03 | 0.01 | |
| Ň | | 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 | |
| | ر | x^{20} -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 | | | | | | | | | | |
| | $oldsymbol{ ho}(oldsymbol{\eta}, oldsymbol{\hat{\eta}})$ | 0.9 | 948 | 0.9 | 065 | 0.9 | 072 | 0.9 | 77 | 0.9 | 82 | Better fit |
| | | | | | | | | | | | | |

63

2. Results

Correlation with supervised component 2 1.0 direction of the regularised linear predictor 0.5 $x^{1}x^{2}$ $x^5 x^6$ 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] | 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] |
|--------------------------------------|--|---|---|---------------------------------------|
| β(3) | 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 |
| | -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 |
| $\beta^{(5)}$ | 0.000 [-0.030;0.030] | -0.112 [-1.148;0.923] | age gap -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 |
| $\beta^{(5)}$ | 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(3) | 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 |
| $\beta^{(5)}$ | 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 |
| $\beta^{(5)}$ | -0.127 [-0.402;0.147] | 0.069 [-0.590;0.728] | 0.051 [-0.985;1.086] | 0.061 [-0.974;1.097] |
| $\beta^{(5)}$ | -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 |
| | 0.065 [-0.710;0.839] | 0.078 [-0.303;0.459] | -0.043 [-0.594;0.507] | 0.014 [-0.693;0.721] |
| $\beta^{(5)}$ | 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 |
| $\beta_{\beta^{(5)}}$ | -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 | religion: other muslim | religion: christian | age at first marriage: 16 to 24 | age at first marriage: 25 to 29 |
| $\beta^{(5)}$ | 0.121 [-0.450;0.693] | -0.133* [-0.205;-0.061] | 0.176 [-0.289;0.642] | 0.102 [-0.298;0.502] |
| $\beta^{(5)}$ | 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 |
| $\beta_{\beta^{(5)}}$ | -0.201* [-0.395;-0.007] | -0.154* [-0.288;-0.021] | -0.020 [-0.371;0.330] | -0.048 [-0.304;0.208] |
| $\beta^{(5)}$ | -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 |
| | 0.087 [-0.394;0.568] | 0.080 [-0.260;0.420] | 0.155* [0.071;0.239] | -0.201* [-0.343;-0.058] |
| $\beta^{(5)}$ | 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 |
| | -0.086 [-0.581;0.409] | 0.140 [-0.128;0.409] | 0.010 [-0.265;0.285] | -0.067 [-0.536;0.402] |
| $\beta^{(5)}$ | -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 |
| - | -0.053 [-0.522;0.415] | -0.087 [-0.263;0.088] | 0.139* [0.022;0.256] | -0.053* [-0.103;-0.003] |
| $\beta^{(5)}$ | 0.040 [-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 |
| annone | -0.160* [-0.292;-0.029] | 0.132* [0.009;0.254] | 0.043 [-0.284;0.370] | 0.027 [-0.410;0.463] |
| β | -0.100 [-0.2920.029] | | | |

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] |
|--|--|--|--|--|
| $\beta^{(5)}_{(5)}$ | 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 |
| $\beta^{(5)}$ | -0.050 [-0.113;0.013] -0.023 [-0.086;0.040] | -0.020 [-0.352;0.312] -0.033 [-0.647;0.580] | 0.128 [-0.388;0.644] 0.150 [-0.490;0.790] | -0.056 [-0.489;0.377] -0.072 [-0.232;0.089] |
| p | -0.025 [-0.080,0.040] | -0.035 [-0.047,0.380] | 0.130 [-0.490,0.790] | -0.072 [-0.232,0.089] |
| Variable | marriage-rank | consent | age gap -0.208* [-0.237;-0.179] | education: none |
| $\beta^{(5)}$ | 0.000 [-0.030;0.030] 0.000 [-0.035;0.035] | -0.112 [-1.148;0.923] -0.075 [-1.265;1.116] | -0.208* [-0.237;-0.179] -0.414* [-0.450;-0.378] | 0.037 [-0.582;0.655] 0.063 [-0.022;0.149] |
| F | | | | |
| Variable | education: coranic 0.054 [-0.434;0.542] | education: primary 0.033 [-0.583;0.649] | education: secondary -0.099 [-0.342;0.144] | father education: none -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 |
| $\beta^{(5)}$ | 0.200 [-0.157;0.557] 0.154 [-0.338;0.645] | -0.060 [-0.589;0.468] -0.024 [-0.477;0.429] | -0.047 [-0.635;0.541] -0.025 [-0.125;0.076] | -0.115 [-0.551;0.320] -0.077 [-0.247;0.093] |
| p | 0.134 [-0.338;0.043] | -0.024 [-0.477,0.429] | -0.025 [-0.125,0.076] | -0.077 [-0.247;0.095] |
| Variable | mother education: none | mother education: coranic | mother education: primary | mother education: secondary |
| $\beta^{(5)}$ | -0.127 [-0.402;0.147] -0.109 [-0.424;0.205] | 0.069 [-0.590;0.728] -0.014 [-0.574;0.547] | 0.051 [-0.985;1.086] 0.101 [-0.343;0.544] | 0.061 [-0.974;1.097] 0.094 [-0.349;0.538] |
| Ρ | 0.107 [0.424,0.205] | -0.014[0.574,0.547] | 0.101 [-0.545,0.544] | 0.094[0.949,0.990] |
| Variable | mother education: non-available | ethnic group: Wolof | ethnic group: Pular | ethnic group: Serer |
| $\beta^{(5)}$ | 0.065 [-0.710;0.839] 0.113 [-0.738;0.964] | 0.078 [-0.303;0.459] 0.093 [-0.116;0.303] | -0.043 [-0.594;0.507] -0.084 [-0.324;0.156] | 0.014 [-0.693;0.721] 0.029 [-0.822;0.880] |
| Variable | ethnic group: Diola | ethnic group: other | religion: tidjan | religion: murid |
| $\beta^{(5)}$ | -0.071 [-0.548;0.406] -0.053 [-0.545;0.439] | -0.017 [-0.368;0.333] -0.022 [-0.425;0.381] | -0.070 [-0.331;0.192] -0.091 [-0.506;0.324] | 0.067 [-0.204; 0.339] 0.043 [-0.414;0.500] |
| per | -0.035 [-0.343,0.439] | -0.022 [-0.425;0.581] | -0.091 [-0.306;0.324] | 0.045 [-0.414;0.500] |
| Variable | religion: other muslim | religion: christian | age at first marriage: 16 to 24 | age at first marriage: 25 to 29 |
| $\beta^{(5)}$ | 0.121 [-0.450;0.693] 0.141 [-0.465;0.746] | -0.133 [*] [-0.205;-0.061] -0.085* [-0.156;-0.015] | 0.176 [-0.289;0.642] 0.221 [-0.156;-0.015] | 0.102 [-0.298;0.502] 0.134 [-0.147;0.415] |
| P | 0.111[0.102,0.110] | 0.000 [0.100, 0.010] | 0.227 [0.120, 0.075] | 0.15 ([0.1 (),0.115] |
| 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 |
| $\beta^{(5)}$ | -0.201* [-0.395;-0.007] -0.176 [-0.567;0.215] | -0.154* [-0.288;-0.021] -0.300* [-0.563;-0.037] | -0.020 [-0.371;0.330] -0.004 [-0.149;0.142] | -0.048 [-0.304;0.208] -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 |
| 0 | 0.087 [-0.394;0.568] | 0.080 [-0.260;0.420] | 0.155* [0.071;0.239] | -0.201* [-0.343;-0.058] |
| $\beta^{(5)}$ | 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: 17 to 19 | age of first wife at marriage: 20 to |
| $\beta^{(5)}$ | -0.086 [-0.581;0.409] | 0.140 [-0.128;0.409] 0.089 [-0.377;0.555] | 0.010 [-0.265;0.285] -0.030 [-0.437;0.376] | -0.067 [-0.536;0.402] |
| per | -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 |
| $\beta^{(5)}$ | -0.053 [-0.522;0.415] 0.040 [-0.425;0.505] | -0.087 [-0.263;0.088] -0.011 [-0.328;0.307] | 0.139*[0.022;0.256] 0.062*[0.011;0.114] | -0.053* [-0.103;-0.003] -0.056 [-0.418;0.306] |
| | 0.040[-0.425,0.505] | -0.011 [-0.526,0.507] | 0.002 [0.011,0.114] | -0.050 [-0.418,0.500] |
| B ⁽³⁾ | | | | |
| $\beta^{(5)}$ Variable $\beta^{(5)}$ | place of infancy: Dakar -0.160* [-0.292;-0.029] | place of infancy: rural area 0.132* [0.009;0.254] | place of infancy: other city 0.043 [-0.284:0.370] | 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 β $\beta^{(5)}$ | 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 |
| | -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 | den ene | education: none |
| | 0.000 [-0.030;0.030] | -0.112 [-1.148;0.923] | age gap -0.208* [-0.237;-0.179] | 0.037 [-0.582;0.655] |
| $\beta^{(5)}$ | 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 |
| | 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 |
| | 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 |
| | -0.127 [-0.402;0.147] | 0.069 [-0.590;0.728] | 0.051 [-0.985;1.086] | 0.061 [-0.974;1.097] |
| $\beta^{(5)}$ | -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 |
| $\beta^{(5)}$ | 0.065 [-0.710;0.839] | 0.078 [-0.303;0.459] | -0.043 [-0.594;0.507] | 0.014 [-0.693;0.721] |
| $\beta^{(5)}$ | 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: tidian | religion: murid |
| $\beta_{\beta^{(5)}}$ | -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 | religion: other muslim | religion: christian | age at first marriage: 16 to 24 | age at first marriage: 25 to 29 |
| $\beta^{(5)}_{\beta^{(5)}}$ | 0.121 [-0.450;0.693] | -0.133* [-0.205;-0.061] | 0.176 [-0.289;0.642] | 0.102 [-0.298;0.502] |
| $\beta^{(5)}$ | 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 |
| $\beta_{\beta^{(5)}}$ | -0.201* [-0.395;-0.007] | -0.154* [-0.288;-0.021] | -0.020 [-0.371;0.330] | -0.048 [-0.304;0.208] |
| $\beta^{(5)}$ | -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 |
| $\beta^{(5)}$ | 0.087 [-0.394;0.568] | 0.080 [-0.260;0.420] | 0.155* [0.071;0.239] | -0.201* [-0.343;-0.058] |
| $\beta^{(5)}$ | 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 |
| $\beta^{(5)}$ | -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 |
| $\beta^{(5)}$ | -0.053 [-0.522;0.415] | -0.087 [-0.263;0.088] | 0.139* [0.022;0.256] | -0.053* [-0.103;-0.003] |
| β ⁽⁵⁾ | 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 |
| $\beta^{\beta}_{(5)}$ | -0.160* [-0.292;-0.029] | 0.132* [0.009;0.254] | 0.043 [-0.284;0.370] | 0.027 [-0.410;0.463] |
| B(S) | -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 | nation: Senegal | nation: Bissau-Guinea | nation: Guinea | nation: Mali |
|---------------------------------|--|---|---|--------------------------------------|
| β | -0.009 [-0.022;0.004] | 0.062 [-0.222;0.347] | 0.022 [-0.030;0.075] | -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 |
| β | -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 |
| β | 0.000 [-0.030;0.030] | -0.112 [-1.148;0.923] | -0.208* [-0.237;-0.179] | 0.037 [-0.582;0.655] |
| $\beta^{(5)}$ | 0.000 [-0.035;0.035] | -0.075 [-1.265;1.116] | -0.414* [-0.450;-0.378] | 0.063 [-0.022;0.149] |
| $\beta_{\beta}^{(5)}$ | 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] |
| $\beta^{(5)}_{\beta}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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 |
| | -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] |
| $\beta^{(5)}$ | 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] |
| $\beta_{\beta^{(5)}}^{ariable}$ | 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 | nation: Senegal | nation: Bissau-Guinea | nation: Guinea | nation: Mali |
|--|--|---|---|--------------------------------------|
| β | -0.009 [-0.022;0.004] | 0.062 [-0.222;0.347] | 0.022 [-0.030;0.075] | -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 |
| β | -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] |
| ${\scriptstyle egin{smallmatrix} Variable \ eta \ e$ | 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 | education: coranic | education: primary | education: secondary | father education: none |
| β | 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 |
| β | 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] |
| ${\cal B}^{(5)}_{{\cal B}}$ | 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] |
| $\beta^{(5)}$ | 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 $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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 |
| | -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] |
| ${\scriptstyle \substack{ \substack{ \beta \ \beta^{(5)} } }}$ | 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] |
| $\beta_{\beta^{(5)}}$ | 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

| $Variable \ eta \ eta \ eta^{(5)}$ | first wife once married | occupation of first wife: house-wife | occupation of first wife: student | occupation of first wife: employee |
|--|--|--|---|---|
| | -0.027 [-0.463;0.410] | 0.024 [-0.283;0.332] | -0.092 [-0.385;0.202] | -0.065 [-0.441;0.311] |
| | -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 $\beta^{(5)}$ | occupation of first wife: artisan | occupation of first wife: trade | occupation of first wife: agriculture | occupation of first wife: non-availab |
| | 0.071 [-0.985;1.128] | 0.058 [-0.862;0.978] | 0.250 [-0.807;1.306] | -0.063 [-0.983;0.858] |
| | 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 β $\beta^{(5)}$ | occupation: informal -0.004 [-0.309;0.300] -0.010 [-0.295;0.275] | occupation: employee 0.133 [-0.142;0.408] 0.159 [-0.123;0.440] | occupation: apprentice -0.088 * [-0.162;-0.015] -0.071 [-0.542;0.400] | occupation: independent -0.051 [-0.527;0.424] -0.105 [-0.357;0.148] |
| Variable | occupation: student | occupation: retired | occupation: unemployed | occupation: other inactive |
| β | -0.039 [-0.371;0.293] | -0.091 [-0.583;0.400] | 0.003 [-0.594;0.600] | -0.071 [-1.004;0.863] |
| $\beta^{(5)}$ | -0.062 [-0.284;0.159] | -0.046 [-0.248;0.156] | 0.022 [-0.163;0.207] | -0.042 [-0.264;0.180] |
| ${\scriptstyle \begin{array}{c} {\cal B} \\ {\cal B} \\ {\cal B}^{(5)} \end{array}}$ | 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 | 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] |
| Variable | number of daughters | no son | 1 son | 2 sons |
| β | -0.040 [-0.114;0.034] | 0.010 [-0.212;0.419] | -0.054 [-0.352;0.244] | -0.059 [-0.582;0.465] |
| $\beta^{(5)}$ | -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 | 3 sons | 4 sons | 5 sons or more | no daughter |
| β | -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 |
| β | -0.121 [-0.493;0.252] | 0.164 [-0.228;0.557] | 0.051 [-0.690;0.793] | -0.084 [-0.806;0.638] |
| $\beta^{(5)}$ | -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 |
| β | -0.085 [-0.807;0.637] | -0.058* [-0.110;-0.007] | 0.049 [-0.112;0.210] | 0.012 [-0.388;0.411] |
| $\beta^{(5)}$ | -0.072 [-0.569;0.426] | -0.048* [-0.090;-0.006] | -0.009 [-0.279;0.262] | 0.014 [-0.491;0.520] |
| Variable $\beta^{(5)}$ | 2 children -0.044 [-0.599;0.512] -0.023 [-0.501;0.455] | 3 children 0.098 [-0.524;0.720] 0.129 [-0.286;0.544] | 4 children -0.144 [-1.049;0.761] -0.135 [-0.799;0.529] | 5 children or more 0.003 [-0.423;0.430] 0.007 [-0.427;0.441] |
| Variable | no child out of marriage | child out of marriage | age gap: 0 to 3 | age gap: 4 to 7 |
| β | -0.017 [-0.692;0.657] | 0.017 [-0.657;0.692] | 0.121* [0.015;0.227] | -0.053 [-0.363;0.257] |
| $\beta^{(5)}$ | -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 | |
| β | 0.147 [-0.359;0.654] | -0.221* [-0.410;-0.032] | -0.138 [-0.571;0.294] | |
| $\beta^{(5)}$ | 0.137 [-0.367;0.642] | -0.381* [-0.739;-0.023] | -0.155 [-0.769;0.458] | |

2. Results

Variable-coefficients (with 0.95 IC) :

• A high number of children lowers the risk.

| ${\scriptstyle \begin{array}{c} Variable \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \$ | first wife once married | occupation of first wife: house-wife | occupation of first wife: student | occupation of first wife: employee |
|---|--|---|--|--|
| | -0.027 [-0.463;0.410] | 0.024 [-0.283;0.332] | -0.092 [-0.385;0.202] | -0.065 [-0.441;0.311] |
| | -0.021 [-0.466;0.425] | 0.012 [-0.283;0.308] | -0.093 [-0.803;0.617] | -0.050 [-0.487;0.387] |
| $\beta^{(5)}$ | occupation of first wife: artisan | occupation of first wife: trade | occupation of first wife: agriculture | occupation of first wife: non-availabl |
| | 0.071 [-0.985;1.128] | 0.058 [-0.862;0.978] | 0.250 [-0.807;1.306] | -0.063 [-0.983;0.858] |
| | 0.066 [-0.709;0.841] | 0.081 [-0.435;0.598] | 0.188 [-0.457;0.834] | -0.053 [-0.623;0.517] |
| $\beta^{(5)}$ | 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 | occupation: student | occupation: retired | occupation: unemployed | occupation: other inactive |
| β | -0.039 [-0.371;0.293] | -0.091 [-0.583;0.400] | 0.003 [-0.594;0.600] | -0.071 [-1.004;0.863] |
| $\beta^{(5)}$ | -0.062 [-0.284;0.159] | -0.046 [-0.248;0.156] | 0.022 [-0.163;0.207] | -0.042 [-0.264;0.180] |
| $\beta^{(5)}$ | 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 | 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] |
| $\beta^{(5)}$ | 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 -0.023 [-0.850;0.805] 0.031 [-0.393;0.454] | 4 sons -0.039 [-0.490;0.411] -0.022 [-0.144;0.101] | 5 sons or more 0.051 [-0.399;0.501] 0.014 [-0.109;0.137] | no daughter 0.015 [-0.267;0.297] -0.003 [-0.130;0.124] |
| Variable | 1 daughter | 2 daughters | 3 daughters | 4 daughters |
| β | -0.121 [-0.493;0.252] | 0.164 [-0.228;0.557] | 0.051 [-0.690;0.793] | -0.084 [-0.806;0.638] |
| $\beta^{(5)}$ | -0.076 [-0.245;0.092] | 0.141 [-0.003;0.285] | 0.037 [-0.603;0.676] | -0.084 [-0.458;0.289] |
| ${\scriptstyle \begin{array}{c} \lambda \\ \beta \\ \beta \end{array}} \beta^{(5)}$ | 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] |
| $\beta^{(5)}$ | 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 -0.017 [-0.692;0.657] -0.035 [-0.644;0.575] | child out of marriage 0.017 [-0.657;0.692] 0.035 [-0.575;0.644] | age gap: 0 to 3 0.121* [0.015;0.227] 0.196* [0.018;0.374] | age gap: 4 to 7 -0.053 [-0.363;0.257] 0.025 [-0.354;0.404] |
| ${\scriptstyle \begin{array}{c} \mathcal{B} \\ \mathcal{B} \\ \mathcal{B}^{(5)} \end{array}}$ | 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] | |

THE END Thank you, all

A few references:

- Chauvet J., Trottier C., Bry X. (2019): *Component-based regularisation of multivariate generalised linear mixed models*, Journal of Computational and Graphical Statistics (in press).
- Bry X., Simac T., El Ghachi S., Antoine P. (2018) : *Bridging data exploration and modeling in event-history analysis: the supervised-component Cox regression*, Mathematical Population Studies (in press).
- Bry X., Trottier C., Mortier F., Cornu G. (2018): *Component-based regularisation of a multivariate GLM with a thematic partitioning of the explanatory variables*, Statistical Modeling, SAGE (in press).
- Bry X., Verron T. (2015) : *THEME: THEmatic Model Exploration through Multiple Co-Structure maximization*, Journal of Chemometrics, vol.29, 12; pp.637-647
- Bastien P., Esposito Vinzi V., and Tenenhaus M. (2005). *PLS generalised linear regression*. Computational Statistics & Data Analysis, 48: 17-46
- Bastien P. (2007): *Deviance residuals based PLS regression for censored data in high dimensional setting*, Chemometrics and Intelligent Laboratory Systems, pp. 78-86, 2007
- Bry X., Antoine P. (2004): *Exploring explanatory models ; an event history application* Population-E 59(6).
- D.R. Cox, (1975): Partial Likelihood, Biometrika, vol. 62, p. 269-276
- Breslow, N. E. and Crowley, J. (1974): A large-sample study of the life table and product limit estimates under random censorship. Annals of Statistics 2, 437-454.
- Kalbfleisch, J. D. and Prentice, R. L. (1973): *Marginal likelihoods based on Cox's regression and life model*. Biometrika 60, 267-278.
- van Houwelingen HC, Bruinsma T, Hart AAM, van't Veer LJ, Wessels LFA (2006): Cross-Validated Cox Regression on Microarray Gene Expression Data. Statistics in Medicine, 25, 3201–3216