

The L_q - NORM LEARNING FOR ULTRAHIGH-DIMENSIONAL SURVIVAL DATA: AN INTEGRATIVE FRAMEWORK

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Abstract: In the era of precision medicine, survival outcome data with high-throughput predictors are routinely collected. Models with an exceedingly large number of covariates are either infeasible to fit or likely to incur low predictability because of overfitting. Variable screening is crucial to identifying and removing irrelevant attributes. Although numerous screening methods have been proposed, most rely on some particular modeling assumptions. Motivated by a study on detecting gene signatures for the survival of patients with multiple myeloma, we propose a model-free L_q -norm learning procedure, which includes the well-known Cramér–von Mises and Kolmogorov criteria as two special cases. This work provides an integrative framework for detecting predictors with various levels of impact, such as short- or long-term impacts, on censored outcome data. The framework leads naturally to a scheme that combines results from different q to reduce false negatives, an aspect often overlooked by the current literature. We show that our method possesses sure screening properties. The utility of the proposed method is confirmed using simulation studies and an analysis of the multiple myeloma study.

Key words and phrases: Cramér–von Mises statistic, Kolmogorov statistic, L_q -norm learning, survival data, variable screening.

1. Introduction

The emergence of high-throughput data arising from genomic, genetic, and clinical studies has presented unique opportunities for discovering relevant information on patients' survival from massive databases. Scientific investigation often focuses on discerning lower-dimensional presentations of a high-dimensional feature space that preserve the necessary information to predict survival outcomes. Thus, new efficient and reliable methods are needed to select relevant variables. In ultrahigh-dimensional settings, where the number of predictors grows exponentially with the sample size, feature screening has become a key analytical step in ensuring computational expediency, statistical accuracy, and

algorithm stability (Fan, Feng and Wu (2010)). For example, in a motivating clinical study (Avet-Loiseau et al. (2009)) on multiple myeloma patients, understanding the molecular etiology of this disease, such as detecting the gene signatures that are relevant to survival, would lead to a more accurate risk classification system and personalized treatment (Mulligan et al. (2007)). However, with gene expression measurements on more than 40,000 probe sets, this data set challenges the existing statistical tools for dimension reduction.

Despite the success of many screening approaches, such as sure independence screening (Fan and Lv (2008)) and its follow-up works, few ultrahigh-dimensional screening tools exist for survival outcomes. Here, related works include a sure screening procedure for proportional hazards models (Fan, Feng and Wu (2010)), a Cox univariate shrinkage estimator (Tibshirani (2009)), a marginal maximum partial likelihood estimator (Zhao and Li (2012)), and a general class of single-index hazard rate statistics (Gorst-Rasmussen and Scheike (2013)). Going beyond marginal regressions, Hong, Kang and Li (2018) proposed a conditional screening approach, when prior information is available on which variables should be included in the models. However, the validity and usability of these methods often hinge upon some restrictive modeling assumptions.

Model-free screening procedures have recently emerged as a useful tool to avoid these restrictions. Representative works include a censored rank independence screening method (Song et al. (2014)) and a quantile adaptive method (He, Wang and Hong (2013)). These methods are typically robust against outliers in predictors and are applicable to a wide range of survival models. However, they are often computationally intensive or are not designed to handle discrete predictors, which often appear in practice. See Hong and Li (Hong and Li (2017)) for extensive survey on high-dimensional screening techniques for survival outcomes.

The Kolmogorov screening statistic, which compares distribution functions across covariate-defined strata, has been proposed for screening nominal predictors (Mai and Zou (2015); Zhu et al. (2012)). However, when the outcome data are censored, it is unclear how the method would fare in terms of implementation, interpretation, and theoretical justifications. On the other hand, the Cramér–von Mises statistic was developed for detecting distribution differences across various subpopulations in the presence of censoring. For example, Schumacher (1984) demonstrated that the Cramér–von Mises test is superior to log-rank tests when the proportional hazards assumption fails to hold; see also Koziol and Green (1976); Stute (1997); Tamura, Faries and Feng (2000); Li and Feng (2005) in various contexts. Several authors have shown that under general situations, such

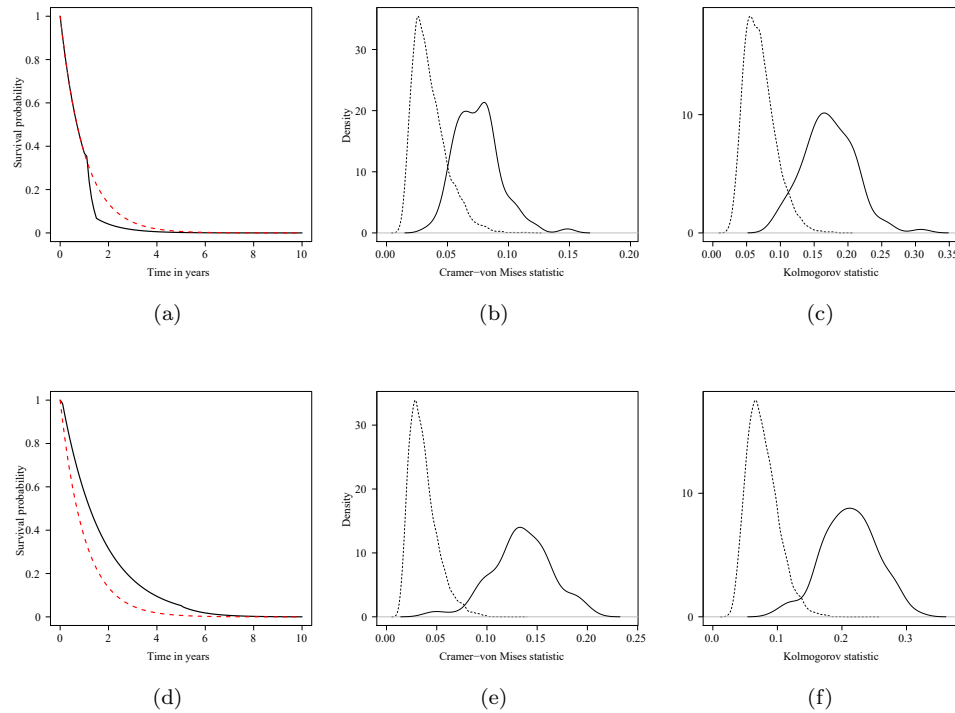


Figure 1. Comparisons of the Cramér–von Mises and Kolmogorov screening statistics in two hypothetical scenarios when only X_1 has an impact. Survival curves for $X_1 = 0$ and $X_1 = 1$ are shown as solid and dashed curves in Figure 1(a): Group $X_1 = 0$ has a constant hazard $h(t) = 1$, and Group $X_1 = 1$ has $h(t) = 4$ for $t \in (1.0, 1.4)$, and $h(t) = 1$ elsewhere. Figure 1(b) shows the density curves of the Cramér–von Mises statistics on the active variable (solid curves) and 100 independent noise variables (dashed curves), based on 100 simulations. Figure 1(c) presents the Kolmogorov statistics. Figure 1(c) indicates a clearer separation than that in Figure 1(b), meaning that the Kolmogorov statistic is more powerful than the Cramér–von Mises statistic in this setting. In Figure 1(d), Group $X_1 = 0$ has a constant hazard $h(t) = 1$, and Group $X_1 = 1$ has $h(t) = 0.6$ for $t \in (0.01, 5)$, and $h(t) = 1$ elsewhere. Figures 1(e) and 1(f) represent the Cramér–von Mises and Kolmogorov statistics, respectively, under the setting of Figure 1(d). Figure 1(e) shows a clearer separation between active and noise variables than Figure 1(f) does.

as when a covariate has a long-lasting impact on survival, the Cramér–von Mises statistic may be more powerful than the Kolmogorov statistic in detecting such an impact (Conover and Conover (1980); Razali et al. (2011); Woodruff and Moore (1988); Arnold and Emerson (2011); Chiu and Liu (2009)). However, none of these works have examined using the Cramér–von Mises statistic as a tool for variable screening with censored outcome data.

Because the goal of nonparametric screening is to detect the difference between survival functions for the subpopulations or strata defined by each candidate variable, both the Kolmogorov and the Cramér–von Mises statistics are applicable. An often overlooked fact, however, is that the difference patterns may vary across covariates: while some covariates may be impactful during the entire span of follow-up, some covariates may only have short-term impacts, such as in the case illustrated in Figure 1. For example, the survival differences between the chemotherapy group and the chemotherapy plus radiation group among childhood cancer patients may be small. As opposed to the conventional results, in this setting, the Kolmogorov statistic is more powerful than the Cramér–von Mises statistic in detecting such differences; see Figures 1(b) and 1(c). Therefore, given a massive data set, screening approaches that rely on a single screening criterion, such as the Cramér–von Mises or Kolmogorov criteria, may not be able to capture different heterogeneous patterns, leading to false discovery and false nondiscovery.

This paper proposes a class of L_q -norm learning criteria, which include the Cramér–von Mises and Kolmogorov statistics as two special cases, with $q = 2$ and $q = \infty$, respectively. The embedded weight q provides a convenient means to detect predictors with short- or long-term impacts on survival. For example, a larger q , which yields statistics more like the Kolmogorov statistic, is useful for detecting predictors with a short-term impact. However, a smaller q , which generates statistics more like the Cramér–von Mises statistic, is more powerful in other, more general settings. For a specific data set, it is unclear which procedure is more likely to miss important predictors with unknown patterns of impact, including short- or long-term impacts, on outcomes. Our framework leads to a natural scheme to combine results obtained from different q in order to reduce false negatives, an aspect often overlooked by the literature. The hybrid method proposed here presents a possible path to conduct data-driven integration of different screening procedures, the utility of which is verified theoretically and numerically. In addition, our method is valid without parametric assumptions or other restrictive conditions that stipulate the dependence between the outcome and predictors and, hence, is applicable to a variety of survival models. Our method is invariant under univariate monotone transformations on survival time or covariates or both. This property is appealing, because variable transformation is widely applied in the data-processing stage. Finally, because the proposed screening statistic is a function of Kaplan–Meier estimators, its computation is straightforward and scalable for screening ultrahigh-dimensional data.

2. The L_q -norm Learning Criteria

Let (Ω, \mathcal{F}, P) be the probability space that underlies all the random variables mentioned in this paper, where Ω is the sample space, \mathcal{F} is the σ -algebra, and P is the probability measure. Suppose that we have n independent subjects with p covariates, where $p \gg n$. Let i and j index subjects and covariates, respectively. For example, $X_i = (X_{i1}, \dots, X_{ip})^T$ denotes the covariate vector for subject i , and X_{ij} denotes covariate j for subject i . Let T_i be the survival time and C_i be the potential censoring time. We observe that $Y_i = \min\{T_i, C_i\}$ and $\delta_i = I(T_i \leq C_i)$, where $I(\cdot)$ is the indicator function. As a convention, we assume that T_i and C_i are independent, given X_i . We further assume that (T_i, C_i, X_i) are independently and identically distributed (i.i.d.). In particular, let (T_i, X_{ij}, X_i) ($i = 1, \dots, n$) be i.i.d. copies of (T, X_j, X) , where $X = (X_1, \dots, X_p)$.

Denote by $S(\cdot)$ the marginal survival function of T , and by $S(t | X)$ the conditional survival function of T , given X . We define the set of active covariates as

$$\mathcal{M} = \{j : S(t | X) \text{ depends on } X_j \text{ for some } t \in (0, \infty)\}.$$

We assume that the cardinality of \mathcal{M} is small relative to p , because it is not unreasonable to stipulate that only a small number of biomarkers are relevant to patients' survival in biomedical studies.

The task is to identify \mathcal{M} , given the vast number of candidate variables, which can be of mixed types. We propose our method by first considering a categorical variable, say, X_j , with K_j categories, such that $X_j \in \{1, 2, \dots, K_j\}$. Later, we extend the method to include continuous covariates.

To proceed, we define the L_q -norm of $g(T)$, where g is a generic function, as

$$\|g(T)\|_q = \{E(|g(T)|^q)\}^{1/q} = \left\{ - \int_0^\infty |g(t)|^q dS(t) \right\}^{1/q}, \quad (2.1)$$

where $q \geq 1$, and the last equality holds because $-dS(t) = f(t)dt$.

In order to quantify the relevance of covariate X_j to the survival time T , we compute $S(t | X_j)$, the conditional survival function within each category of X_j ; afterwards, for every pair of X_j categories, say, $k_1 \neq k_2 \in \{1, \dots, K_j\}$, we compute the L_q -norm of $S(T | X_j = k_1) - S(T | X_j = k_2)$, and take the maximum over all pairs of (k_1, k_2) . More explicitly,

$$\Psi_j^{(q)} = \max_{k_1, k_2 \in \{1, \dots, K_j\}} \|S(T | X_j = k_1) - S(T | X_j = k_2)\|_q. \quad (2.2)$$

The rationale of using (2.2) as the screening criterion is that it gauges the survival differences across different subpopulations of X_j , and $\Psi_j^{(q)} = 0$ if and only if T is independent of X_j . Hence, (2.2) measures the relevance of X_j to T . The L_q -norm criteria are general. When $q = 2$, (2.2) is the Cramér–von Mises statistic; when $q = \infty$, it becomes the Kolmogorov statistic:

$$\Psi_j^{(\infty)} = \max_{k_1, k_2 \in \{1, \dots, K_j\}} \sup_t |S(t | X_j = k_1) - S(t | X_j = k_2)|. \quad (2.3)$$

Denote by $t_1 < t_2 < \dots < t_d$ the ordered observed failure times, and by $\hat{S}(t)$ the Kaplan–Meier estimate of $S(t)$, the marginal survival function of T at time t . Within each category of a categorical variable, say, using subsamples $\{i : X_{ij} = k\}$, we can compute the Kaplan–Meier estimate $\hat{S}(t | X_j = k)$ of $S(t | X_j = k)$. Then, $\Psi_j^{(q)}$ can be estimated by

$$\begin{aligned} \widehat{\Psi}_j^{(q)} &= \max_{k_1, k_2 \in \{1, \dots, K_j\}} \left\{ - \int_0^\infty \left| \hat{S}(t | X_j = k_1) - \hat{S}(t | X_j = k_2) \right|^q d\hat{S}(t) \right\}^{1/q} \\ &= \max_{k_1, k_2 \in \{1, \dots, K_j\}} \left[\sum_{l=1}^d \left| \hat{S}(t_l | X_j = k_1) - \hat{S}(t_l | X_j = k_2) \right|^q \right. \\ &\quad \left. \left\{ \hat{S}(t_{l-1}) - \hat{S}(t_l) \right\} \right]^{1/q}, \end{aligned} \quad (2.4)$$

where we set $t_0 = 0$, for notational convenience.

Finally, we select the active variables from

$$\widehat{\mathcal{M}} = \left\{ j : \widehat{\Psi}_j^{(q)} > cn^{-v}, j = 1, \dots, p \right\}, \quad (2.5)$$

where c and v are constants for predetermined thresholds defined in Condition 1 in Section 3. Because the screening criterion is L_q -norm based, this procedure is termed L_q -norm learning.

The empirical version of $\Psi_j^{(q)}$ in (2.2) is difficult to evaluate when X_j takes infinite values. However, we can find an approximation of $\Psi_j^{(q)}$ by slicing X_j . Without loss of generality, we assume that the support of X_j is the real line \mathbb{R} . Let $\tilde{X}_j = k$ if $X_j \in [\hat{Q}_{j(k-1)}, \hat{Q}_{j(k)})$, where $\hat{Q}_{j(k)}$ is the $k/K_j \times 100$ th percentile of the empirical distribution of X_j . For notational convenience, we set $\hat{Q}_{j(0)} = -\infty$ and $\hat{Q}_{j(K_j)} = \infty$. We refer to each $[\hat{Q}_{j(k-1)}, \hat{Q}_{j(k)})$ as a slice.

Suppose there are N different ways of slicing a continuous covariate X_j , denoted by Λ_{ju} , for $u = 1, \dots, N$, with each slice Λ_{ju} containing K_{ju} intervals,

that is,

$$\Lambda_{ju} = \left\{ [\hat{Q}_{ju(k-1)}, \hat{Q}_{ju(k)}] : k = 1, \dots, K_{ju} \text{ and } \bigcup_{k=1}^{K_{ju}} [\hat{Q}_{ju(k-1)}, \hat{Q}_{ju(k)}] = \mathbb{R} \right\}.$$

We then replace X_j with its discretized version \tilde{X}_{ju} under each Λ_{ju} ; that is, $\tilde{X}_{ju} = k$ if $X_j \in [\hat{Q}_{ju(k-1)}, \hat{Q}_{ju(k)}]$. To ensure there are sufficient samples within each slice for all slicing schemes, one may take $K_{ju} = 3, \dots, \lceil \log(n) \rceil$, which gives $N = \lceil \log(n) - 2 \rceil$ slicing schemes.

Now, let $\Psi_{j, \Lambda_{juo}}^{(q)} = \max_{k_1, k_2 \in \{1, \dots, K_j\}} \|S(t | \tilde{X}_{ju} = k_1) - S(t | \tilde{X}_{ju} = k_2)\|_q$ be the L_q -norm learning statistic corresponding to the slicing scheme of Λ_{ju} for a continuous covariate j . After slicing, X_j is independent of T if and only if $\Psi_{j, \Lambda_{juo}}^{(q)} = 0$ for all possible choices of Λ_{ju} ; see Lemma 1 of Mai and Zou (2015). In addition, although $\Psi_{j, \Lambda_{juo}}^{(q)}$ is used as a surrogate of $\Psi_j^{(q)}$, Lemma 2 of Mai and Zou (2015) shows that $\Psi_{j, \Lambda_{juo}}^{(q)}$ could be a better than $\Psi_j^{(q)}$ as a measure for variable screening.

Finally, we combine the information from all Λ_{ju} using the fused L_q -norm learning statistic

$$\tilde{\Psi}_j^{(q)} = \sum_{u=1}^N \hat{\Psi}_{j, \Lambda_{ju}}^{(q)}, \tag{2.6}$$

where

$$\hat{\Psi}_{j, \Lambda_{ju}}^{(q)} = \max_{k_1, k_2 \in \{1, \dots, K_{ju}\}} \left[\sum_{l=1}^d \left| \hat{S}(t_l | \tilde{X}_{ju} = k_1) - \hat{S}(t_l | \tilde{X}_{ju} = k_2) \right|^q \left\{ \hat{S}(t_{l-1}) - \hat{S}(t_l) \right\} \right]^{1/q}, \tag{2.7}$$

leading to the following screening criterion:

$$\tilde{\mathcal{M}} = \left\{ j : \tilde{\Psi}_j^{(q)} > \tilde{c}n^{-\tilde{v}}, j = 1, \dots, p \right\}, \tag{2.8}$$

where \tilde{c} and \tilde{v} are two positive constants. For favorable numerical experiments, we opt to use the fused method or (2.8) as the screening criterion when X_j is continuous.

3. Sure Screening Properties

We establish the sure screening property of the proposed screening method. The following regularity conditions are needed.

Condition 1. For any $q \geq 1$, there exist $c > 0$ and $v \in [0, 1/2)$, such that $\min_{j \in \mathcal{M}} \Psi_j^{(q)} \geq 2cn^{-v}$, where c and v are defined as in (2.5).

Condition 2. There exist $c_0 > 0$ and $\kappa \in [0, (1 - 2v)/3)$, such that $K = \max_{1 \leq j \leq p} K_j \leq c_0 n^\kappa$, for any $n \geq 1$.

Condition 1 stipulates that the minimal signal in the active set should be sufficiently strong. Such an assumption is standard in feature screening literature; see, for example, Condition 3 in Fan and Lv (2008), and Condition C2 in Li, Zhong and Zhu (2012); He, Wang and Hong (2013); Cui, Li and Zhong (2015); Ni and Fang (2016). Moreover, when the censoring rate is zero and $q = \infty$, the proposed method includes the Kolmogorov filter in Mai and Zou (2015) as a special case. Indeed, Condition 1 is weaker than condition (C1) of Mai and Zou (2015), and can be satisfied even when the active set is correlated with the inactive set.

Condition 2 allows the number of categories for each covariate to diverge with a certain order. A similar assumption is made in Condition C3 of Ni and Fang (2016).

Theorem 1. *When all covariates are categorical, for any $q \geq 1$, there exist constants $c_1 > 0$, $c_2 > 0$, κ , and v under Conditions 1-2, for a sufficiently large n . Then, we have that*

$$P(\mathcal{M} \subset \widehat{\mathcal{M}}) \geq 1 - c_2 p \exp(-c_1 n^{1-3\kappa-2v} + \kappa \log n).$$

Hence, when $\log p = c_2 n^\alpha$, with $\alpha \in [0, 1 - 3\kappa - 2v)$, L_q -norm learning exhibits the sure screening property.

We next consider when X_j is continuous, for some j . We denote by $f_{X_j}(x)$ the probability density of X_j , and replace Condition 2 with the following condition.

Condition 3. Suppose that $f_{X_j}(x)$ is continuous and bounded on the support of X_j . There exist $c_3 > 0$ and $\rho \in [0, (1 - 2v - 3\kappa)/2)$, such that $\min_{1 \leq k \leq K_j - 1} f_{X_j}(Q_{j(k)}) \geq c_3 n^{-\rho}$.

This condition implies that the density values among all the slicing points have a lower bound in the order of $n^{-\rho}$, ensuring that there are sufficient samples within each slice of X_j .

Theorem 2. *When covariates include both continuous and categorical types, for any $q \geq 1$, there exist constants $c_3 > 0$, $c_4 > 0$, κ , v , and ρ under Conditions 1 and 3, for n sufficiently large. Then, we have that*

$$P(\mathcal{M} \subset \widehat{\mathcal{M}}) \geq 1 - c_4 p \exp(-c_3 n^{1-3\kappa-2v-2\rho} + \kappa \log n).$$

Hence, when $\log p = c_4 n^\alpha$, with $\alpha \in [0, 1 - 3\kappa - 2v - 2\rho]$, L_q -norm learning exhibits the sure screening property.

Fused L_q -norm learning requires additional notation and regularity conditions. Let Λ_{juo} be the partition using the theoretical $k/K_{ju} \times 100$ th percentile of X_j , and denote by $Q_{ju(k)}$ ($k = 0, \dots, K_{ju}$) the slicing points. Denote the true value of the L_q -norm learning statistic for the partition Λ_{juo} by $\Psi_{j,\Lambda_{juo}}^{(q)}$, and let $\Psi_{jo}^{(q)} = \sum_{u=1}^N \Psi_{j,\Lambda_{juo}}^{(q)}$. Then, we have Conditions 4–5, which are modified from Conditions 1 and 3, respectively.

Condition 4. For any $q \geq 1$, there exist constants $\tilde{c} > 0$ and $\tilde{v} \in [0, 1/2)$, such that $\min_{j \in \mathcal{M}} \Psi_{jo}^{(q)} \geq 2\tilde{c}n^{-\tilde{v}}$, where \tilde{c} and \tilde{v} are defined as in (2.8).

Condition 5. Suppose that $f_{X_j}(x)$ is bounded and continuous with respect to x . There exist constants $\tilde{c}_0 > 0$ and $\tilde{\kappa} \in [0, (1 - 2\tilde{v})/3)$, such that $\tilde{K} = \max_{1 \leq j \leq p, 1 \leq u \leq N} K_{ju} \leq \tilde{c}_0 n^{\tilde{\kappa}}$. There exist constants $\tilde{c}_1 > 0$ and $\tilde{\rho} \in [0, (1 - 2\tilde{v} - 3\tilde{\kappa})/2)$, such that $\min_{1 \leq k \leq K_{ju}-1, 1 \leq u \leq N} f_{X_j}(Q_{ju(k)}) \geq \tilde{c}_1 n^{-\tilde{\rho}}$.

Theorem 3. *When covariates include both continuous and categorical types, for any $q \geq 1$, there exist $\tilde{c}_2 > 0$, $\tilde{c}_3 > 0$, $\tilde{\kappa}$, \tilde{v} , and $\tilde{\rho}$ under Conditions 4–5, for n sufficiently large. Then, we have that*

$$P(\mathcal{M} \subset \widetilde{\mathcal{M}}) \geq 1 - \tilde{c}_3 p \log n \exp \left\{ \frac{-\tilde{c}_2 n^{1-3\tilde{\kappa}-2\tilde{v}-2\tilde{\rho}}}{\log n} + \tilde{\kappa} \log n \right\}.$$

When $\log p = \tilde{c}_3 (n^{\tilde{\alpha}} / \log n)$ and $\alpha \in [0, 1 - 3\tilde{\kappa} - 2\tilde{v} - 2\tilde{\rho}]$, fused L_q -norm learning exhibits the sure screening property.

4. Hybrid L_q -norm Learning

The performance of the L_q -norm learning depends on q , with an unknown best q for any given data set. Thus, instead of relying solely on a specific q , we propose combining the L_q -norm learning results obtained from various q , and show that this exhibits desirable theoretical properties.

Suppose that we perform screening based on various q , say, $1 \leq q_1 < \dots <$

$q_L < \infty$. We define hybrid L_q -norm learning as

$$\widetilde{\mathcal{M}}_h = \bigcup_{l=1}^L \widetilde{\mathcal{M}}^{(q_l)}, \quad (4.1)$$

where $\widetilde{\mathcal{M}}^{(q_l)} = \{j : \widetilde{\Psi}_j^{(q_l)} > \tilde{c}_h n^{-v_l}, j = 1, \dots, p\}$, v_l is a positive constant that depends on q_l , and \tilde{c}_h is a positive constant not depending on l .

In principle, the range of q_l should be sufficiently wide, and should cover the Cramér–von Mises and Kolmogorov statistics. One possible choice that may satisfy this principle is the Fibonacci numbers, with every number in the sequence (after the first two) being the sum of the two preceding numbers. That is, $q_l = 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, \dots$. In our numerical experience, the L_q -norm statistic is very close to the Kolmogorov statistic when $q > 30$ (corresponding to $q = \infty$). Thus, we may consider a sub-series of Fibonacci numbers, with the maximum number being 89, as shown in our later simulation studies.

To show the sure screening property of hybrid L_q -norm learning, we assume the following regularity conditions.

Condition 6. There exist $q_l \geq 1$, $\tilde{c}_h > 0$, and $v_l \in [0, 1/2)$, such that $\min_{j \in \mathcal{M}} \Psi_{j_0}^{(q_l)} \geq \tilde{c}_h n^{-v_l}$, where \tilde{c}_h and v_l are defined as in (4.1). There exist constants $c_{0,l} > 0$ and $\kappa_l \in [0, (1 - 2v_l)/3)$, such that $\max_{1 \leq j \leq p, 1 \leq u \leq N} K_{ju} \leq c_{0,l} n^{\kappa_l}$. There exist constants $c_{1,l} > 0$ and $\rho_l \in [0, (1 - 2v_l - 3\kappa_l)/2)$, such that $\min_{1 \leq k \leq K_{ju} - 1, 1 \leq u \leq N} f_{X_j}(Q_{ju(k)}) \geq c_{1,l} n^{-\rho_l}$.

Theorem 4. *When covariates include both continuous and categorical types, there exist constants $q_l \geq 1$, $c_{2,l} > 0$, $c_{3,l} > 0$, κ_l , v_l , and ρ_l under Condition 6, for n sufficiently large. Then, we have that*

$$P(\mathcal{M} \subset \widetilde{\mathcal{M}}_h) \geq 1 - c_{3,l} p \log n \exp \left\{ \frac{-c_{2,l} n^{1-3\kappa_l-2v_l-2\rho_l}}{\log n} + \kappa_l \log n \right\},$$

when $\log p = c_{3,l}(n^\alpha / \log n)$, with $\alpha \in [0, 1 - 3\kappa_l - 2v_l - 2\rho_l)$. Thus, hybrid L_q -norm learning exhibits the sure screening property.

Hybrid L_q -norm learning allows covariates chosen by any q_l ($l = 1, \dots, L$) to be included in the selected active set, which guarantees the recovery of the true active set, or reduces the incidence of false negatives, to the extent possible. This may fit the overarching goal of variable screening.

5. Simulation Studies

We perform simulations to compare the finite-sample performance of the proposed L_q -learning with that of competing methods, such as principled sure independence screening (Zhao and Li (2012)), censored rank independence screening (Song et al. (2014)), independent screening for single-index hazard rate models (Gorst-Rasmussen and Scheike (2013)), quantile adaptive screening (He, Wang and Hong (2013)), and conditional sure independence screening (Hong, Kang and Li (2018)). For the proposed L_q -norm learning approach, we consider $q = \{1, 2, 5, 13, 89, \infty\}$ over its domain. Our preliminary analysis shows that large values of q (≥ 30) give results similar to those of the Kolmogorov statistic, while small or moderate values of q (< 10) resemble the Cramér–von Mises criterion. In practice, the values of q would depend on users' research goals: if the focus is on finding predictors with a long-term impact, q should be chosen close to one. However, if the focus is on finding predictors with a short-term effect, large values of q are preferable.

Binary, categorical, and continuous variables are considered in our simulations. The censoring times C_i are independently generated from a uniform distribution $U[0, c_0]$, with c_0 chosen to give censoring proportions of approximately 20% and 40%.

Example 1. The underlying random vector $x^* = (x_1^*, \dots, x_p^*)$ is generated from a multivariate normal distribution, with a mean vector of zero, and an exchangeable correlation structure with an equal correlation of 0.5. For each j , x_j^* is further dichotomized by its median value and the obtained binary variable $X_j = 0$ if x_j^* is in the lower half, and $X_j = 1$ otherwise. The survival times are generated from an accelerated failure time model with a baseline hazard function $h_0(t) = 0.1(t-2)^2$; that is,

$$h(t | X) = h_0\{\exp(\beta^T X)t\} \exp(\beta^T X),$$

where $\beta = (-0.5, -0.5, -0.5, -0.5, -0.5, 0_{p-5}^T)^T$. A similar model is considered by Zhang and Peng (2009).

Example 2. The underlying random vector x^* is generated as in Example 1. For each j , x_j^* is further quarterized by its quartile values: the obtained quarterly variable $X_j = 1$ if x_j^* is less than the lower quartile, 2 if between the lower quartile and the median, 3 if between the median and the upper quartile, and 4 otherwise. The survival times are generated from the proportional hazards model,

Table 1. Performance of different variable screening methods for Examples 1–2, with 20% CR.

| | Example 1 | | | | | | Example 2 | | | | | |
|------------|-----------|------|------|-----------|------|------|-----------|------|------|-----------|------|------|
| | $n = 400$ | | | $n = 600$ | | | $n = 400$ | | | $n = 600$ | | |
| | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT |
| PSIS | 6 | 1.00 | 0.99 | 5 | 1.00 | 1.00 | 910 | 0.07 | 0.00 | 851 | 0.09 | 0.00 |
| CRIS | 1,000 | 0.00 | 0.00 | 1,000 | 0.00 | 0.00 | 841 | 0.06 | 0.00 | 829 | 0.11 | 0.00 |
| FAST | 5 | 1.00 | 0.99 | 5 | 1.00 | 1.00 | 923 | 0.05 | 0.00 | 871 | 0.06 | 0.00 |
| QA | - | - | - | - | - | - | 39 | 0.05 | 0.00 | 16 | 0.06 | 0.00 |
| CS | 5 | 1.00 | 1.00 | 5 | 1.00 | 1.00 | 799 | 0.29 | 0.00 | 788 | 0.30 | 0.00 |
| L_1 | 9 | 0.99 | 0.97 | 5 | 1.00 | 1.00 | 9 | 0.97 | 0.88 | 4 | 0.99 | 0.97 |
| L_2 | 7 | 1.00 | 0.99 | 5 | 1.00 | 1.00 | 10 | 0.97 | 0.88 | 4 | 0.99 | 0.97 |
| L_5 | 7 | 1.00 | 0.98 | 5 | 1.00 | 1.00 | 13 | 0.97 | 0.87 | 4 | 0.99 | 0.97 |
| L_{13} | 7 | 0.99 | 0.97 | 5 | 1.00 | 1.00 | 16 | 0.96 | 0.83 | 4 | 0.99 | 0.96 |
| L_{89} | 9 | 0.99 | 0.95 | 5 | 1.00 | 1.00 | 11 | 0.95 | 0.79 | 5 | 0.99 | 0.95 |
| L_∞ | 9 | 0.99 | 0.94 | 5 | 1.00 | 1.00 | 11 | 0.94 | 0.78 | 6 | 0.99 | 0.95 |
| Hybrid | 9 | 0.99 | 0.97 | 5 | 1.00 | 1.00 | 12 | 0.95 | 0.81 | 5 | 0.99 | 0.96 |

$$h(t | X) = 0.1 \exp \left\{ \sum_{j=1}^p \beta_j I(X_j \in \{2, 3\}) \right\},$$

where $\beta = (1.2, 0, 1, 0, 0.8, 0, 1, 0_{p-5}^T)^T$.

Example 3. The survival times are generated from the following proportional hazards model:

$$h(t | X) = 2t(|X_1| + |X_2|),$$

where all covariates X_j ($j = 1, \dots, p$) are generated from an independent standard normal distribution. In this case, the marginal correlation between each of the active variables, X_1 and X_2 , and the survival time is zero.

Example 4. For each j , the observed discrete covariate X_j is generated as in Example 1. The survival times are generated from the following proportional hazards model:

$$h(t | X) = \begin{cases} 1 + 4(X_1 + X_2), & \text{for } t \in (1.3, 1.9], \\ 1, & \text{for } t \in (0, 1.3] \cup (1.9, \infty). \end{cases}$$

For each example, 500 simulated data sets are generated. We consider $n =$

Table 2. Performance of different variable screening methods for Examples 3–4, with 20% CR.

| | Example 3 | | | | | | Example 4 | | | | | |
|------------|-----------|------|------|-----------|------|------|-----------|------|------|-----------|------|------|
| | $n = 400$ | | | $n = 600$ | | | $n = 400$ | | | $n = 600$ | | |
| | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT |
| PSIS | 730 | 0.05 | 0.00 | 737 | 0.06 | 0.01 | 110 | 0.56 | 0.36 | 54 | 0.79 | 0.66 |
| CRIS | 735 | 0.04 | 0.00 | 724 | 0.06 | 0.00 | 455 | 0.18 | 0.05 | 458 | 0.34 | 0.12 |
| FAST | 722 | 0.06 | 0.00 | 727 | 0.07 | 0.01 | 97 | 0.61 | 0.43 | 47 | 0.79 | 0.66 |
| QA | 8 | 0.95 | 0.90 | 4 | 0.01 | 0.00 | - | - | - | - | - | - |
| CS | 481 | 0.55 | 0.09 | 440 | 0.56 | 0.11 | 52 | 0.78 | 0.55 | 20 | 0.79 | 0.66 |
| L_1 | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 259 | 0.23 | 0.07 | 190 | 0.42 | 0.21 |
| L_2 | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 121 | 0.42 | 0.22 | 60 | 0.80 | 0.66 |
| L_5 | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 38 | 0.81 | 0.72 | 10 | 0.98 | 0.98 |
| L_{13} | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 17 | 0.85 | 0.78 | 4 | 0.99 | 0.99 |
| L_{89} | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 11 | 0.87 | 0.80 | 3 | 0.99 | 0.99 |
| L_∞ | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 11 | 0.88 | 0.82 | 3 | 0.99 | 0.99 |
| Hybrid | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 16 | 0.86 | 0.77 | 5 | 0.99 | 0.98 |

Table 3. Performance of different variable screening methods for Examples 1–2, with 40% CR.

| | Example 1 | | | | | | Example 2 | | | | | |
|------------|-----------|------|------|-----------|------|------|-----------|------|------|-----------|------|------|
| | $n = 400$ | | | $n = 600$ | | | $n = 400$ | | | $n = 600$ | | |
| | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT |
| PSIS | 10 | 0.99 | 0.94 | 5 | 1.00 | 1.00 | 861 | 0.05 | 0.00 | 882 | 0.07 | 0.00 |
| CRIS | 1,000 | 0.00 | 0.00 | 1,000 | 0.00 | 0.00 | 862 | 0.06 | 0.00 | 879 | 0.06 | 0.00 |
| FAST | 10 | 0.99 | 0.95 | 5 | 1.00 | 1.00 | 873 | 0.02 | 0.00 | 889 | 0.04 | 0.00 |
| QA | - | - | - | - | - | - | 250 | 0.70 | 0.20 | 201 | 0.73 | 0.29 |
| CS | 5 | 1.00 | 0.99 | 5 | 1.00 | 1.00 | 823 | 0.27 | 0.00 | 786 | 0.28 | 0.00 |
| L_1 | 14 | 0.97 | 0.88 | 5 | 1.00 | 1.00 | 4 | 1.00 | 0.99 | 4 | 1.00 | 1.00 |
| L_2 | 10 | 0.99 | 0.93 | 5 | 1.00 | 1.00 | 4 | 1.00 | 0.99 | 4 | 1.00 | 1.00 |
| L_5 | 10 | 0.99 | 0.93 | 5 | 1.00 | 1.00 | 4 | 1.00 | 0.99 | 4 | 1.00 | 1.00 |
| L_{13} | 11 | 0.98 | 0.91 | 5 | 1.00 | 1.00 | 5 | 1.00 | 0.99 | 4 | 1.00 | 1.00 |
| L_{89} | 15 | 0.97 | 0.86 | 5 | 1.00 | 1.00 | 7 | 1.00 | 0.99 | 4 | 1.00 | 0.99 |
| L_∞ | 15 | 0.97 | 0.86 | 5 | 1.00 | 1.00 | 7 | 1.00 | 0.99 | 4 | 1.00 | 0.99 |
| Hybrid | 13 | 0.98 | 0.90 | 5 | 1.00 | 1.00 | 5 | 0.99 | 0.97 | 4 | 1.00 | 1.00 |

400 and $n = 600$ to explore how the performance of the proposed nonparametric method improves with the sample size. The performance is assessed using the following criteria: minimum model size (MMS), probability of including the true model (PIT), and true positive rate (TPR). In Examples 1–4, X_1 is used as the

Table 4. Performance of different variable screening methods for Examples 3–4, with 40% CR.

| | Example 3 | | | | | | Example 4 | | | | | |
|------------|-----------|------|------|-----------|------|------|-----------|------|------|-----------|------|------|
| | $n = 400$ | | | $n = 600$ | | | $n = 400$ | | | $n = 600$ | | |
| | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT | MMS | TPR | PIT |
| PSIS | 711 | 0.07 | 0.01 | 743 | 0.06 | 0.01 | 532 | 0.15 | 0.03 | 475 | 0.24 | 0.08 |
| CRIS | 696 | 0.05 | 0.00 | 762 | 0.04 | 0.00 | 531 | 0.14 | 0.02 | 497 | 0.23 | 0.06 |
| FAST | 705 | 0.08 | 0.01 | 740 | 0.06 | 0.01 | 532 | 0.16 | 0.03 | 473 | 0.25 | 0.09 |
| QA | 56 | 0.74 | 0.55 | 69 | 0.01 | 0.00 | - | - | - | - | - | - |
| CS | 447 | 0.55 | 0.10 | 423 | 0.55 | 0.10 | 381 | 0.56 | 0.13 | 311 | 0.61 | 0.23 |
| L_1 | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 429 | 0.14 | 0.02 | 337 | 0.26 | 0.03 |
| L_2 | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 317 | 0.21 | 0.04 | 202 | 0.44 | 0.21 |
| L_5 | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 189 | 0.40 | 0.17 | 76 | 0.75 | 0.58 |
| L_{13} | 2 | 1.00 | 0.99 | 2 | 1.00 | 1.00 | 149 | 0.50 | 0.27 | 54 | 0.83 | 0.68 |
| L_{89} | 2 | 0.99 | 0.99 | 2 | 1.00 | 1.00 | 138 | 0.54 | 0.31 | 43 | 0.84 | 0.70 |
| L_∞ | 2 | 0.99 | 0.99 | 2 | 1.00 | 1.00 | 132 | 0.54 | 0.30 | 46 | 0.84 | 0.71 |
| Hybrid | 2 | 1.00 | 1.00 | 2 | 1.00 | 1.00 | 174 | 0.45 | 0.21 | 56 | 0.81 | 0.65 |

true conditioning set for the conditional screening method (Hong, Kang and Li (2018)).

The results in Tables 1-4 show that the proposed L_q -norm learning achieves a reasonable MMS, PIT, and TPR in the considered scenarios. Its performance improves as the sample size increases, which may not be true for competing methods. When the variables are categorical, as in Example 2, the results for the competing methods are poor because these methods are not developed for screening categorical variables. In particular, the B-spline-based quantile adaptive method (He, Wang and Hong (2013)) is not applicable to binary covariates. On the other hand, in Example 3, when the marginal correlation between each active variable and the survival time is zero, the competing methods all have difficulty in identifying active variables, including the conditional screening method, which assumed one active variable is known. As we conjectured, the optimal q in L_q -norm learning tends to be data-specific. For example, the minimum model size decreases as q decreases in Example 2, whereas it decreases as q increases in Example 4.

To check the invariance property of the proposed method, we use $X^{1/3}$ in lieu of X , and the log-transformed observed survival times in Example 3. The transformed data yield the same L_q -norm learning statistic, supporting the invariance property of the method. Finally, Table S1 of the Supplementary Material shows

that the proposed method is not heavily impacted by the violation of the independent censoring assumption.

6. Analysis of Multiple Myeloma Data

Multiple myeloma is a progressive blood disease, characterized by excessive numbers of abnormal plasma cells in the bone marrow and an overproduction of intact monoclonal immunoglobulin. Myeloma patients' survival ranges from a few months to more than 10 years, even within the same stage of cancer. Gene expression profiling offers an effective way to predict the survival of patients with newly diagnosed multiple myeloma. We apply the proposed method to study a multiple myeloma trial, which is designed to identify gene signatures that are relevant to patients' survival (Avet-Loiseau et al. (2009)). The study has independent and comparable training and testing sets. The training data set contains data on 133 patients, with a 56% censoring rate, an average age of 55.2 years, and an average follow-up of 44.2 months. Of these patients 45% are female. The test data set includes data on 37 patients, with a 51% censoring rate, a mean age of 56.2 years, and a mean follow-up of 40.8 months. Among this group of patients, 43% are female. Combining the training and testing samples, the study consists of 170 patients, each with measurements of 44,280 gene expressions.

Because the number of gene expressions overwhelms the sample size, we first apply the proposed L_q -norm learning, as well as several competing methods, to the training data set, with $n_1 = 133$, to screen out irrelevant genes. Furthermore, we reduce the dimension from $p = 44,280$ to $d = \lceil n_1 / \log(n_1) \rceil = 27$.

Because gene expression levels are continuous, we use the fused approach introduced in Section 2.1. That is, we consider the slicing schemes $\Lambda_{j1}, \Lambda_{j2}, \Lambda_{j3}$, which contain 3, 4, 5 ($= \lceil \log(133) \rceil$) intervals, respectively. Then, we combine the information from all Λ_{ju} , for $u = 1, 2, 3$, using the fused L_q -norm learning statistic in (2.6).

Table 5 reports the numbers of overlapping genes selected by the different methods, showing that the variables selected by L_q -norm learning with different q -values differ, and that the proposed method helps to choose novel genes not identified by existing methods.

We next examine the performance of various methods using the random survival forests approach, which is an extension of the random forests model to right-censored survival data, and can be implemented using the R package `randomSurvivalForest` (Ishwaran and Kogalur (2007)).

Table 5. The numbers of overlapping genes among the top 27 genes selected by various screening methods on the multiple myeloma training data set.

| | PSIS | CRIS | FAST | CS | QA | L_1 | L_2 | L_5 | L_{13} | L_{89} | L_∞ | Hybrid |
|------------|------|------|------|----|----|-------|-------|-------|----------|----------|------------|--------|
| PSIS | 27 | 6 | 4 | 2 | 0 | 2 | 4 | 1 | 2 | 1 | 1 | 2 |
| CRIS | | 27 | 1 | 3 | 0 | 4 | 5 | 3 | 2 | 0 | 0 | 2 |
| FAST | | | 27 | 2 | 0 | 1 | 2 | 0 | 0 | 0 | 0 | 0 |
| CS | | | | 27 | 0 | 3 | 3 | 5 | 6 | 6 | 6 | 6 |
| QA | | | | | 27 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| L_1 | | | | | | 27 | 22 | 14 | 8 | 5 | 4 | 12 |
| L_2 | | | | | | | 27 | 17 | 11 | 5 | 4 | 13 |
| L_5 | | | | | | | | 27 | 20 | 15 | 13 | 20 |
| L_{13} | | | | | | | | | 27 | 21 | 20 | 21 |
| L_{89} | | | | | | | | | | 27 | 23 | 17 |
| L_∞ | | | | | | | | | | | 27 | 16 |
| Hybrid | | | | | | | | | | | | 27 |

Table 6. Comparisons of the average c-statistics, along with its 95% confidence interval, based on 10 random testing data sets of multiple myeloma.

| PSIS | CRIS | FAST | CS | QA | Hybrid |
|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| 0.61 (0.53, 0.68) | 0.59 (0.46, 0.72) | 0.55 (0.44, 0.66) | 0.59 (0.48, 0.70) | 0.53 (0.40, 0.66) | 0.63 (0.55, 0.72) |

First, we randomly generate 10 training/testing splits from the full data set of 170 patients, with 133 in the training set, and 37 in the testing set. In each training data set, we select the top 27 genes by each method, and fitted a random survival forests model. When fitting the random forests, a total of 100 trees are generated for each training data set. Then, the fitted “forests” are applied to each testing data set, for which a c-statistic is computed. The overall c-statistic is the average of the c-statistics across all splits.

Finally, for each method, the average of the c-statistics from all 10 testing data sets is listed in Table 6. In general, our method improves the c-statistics, even though the improvement may not reach statistical significance.

To evaluate the impact of choosing different numbers of top genes, in the Supplementary Material, we repeat the investigation by choosing the top 133 genes selected by each method; the results appear in Tables S2–S3.

To address the important biological question of which genes are relevant to the survival of patients with multiple myeloma, we apply hybrid L_q -norm learning to the whole data set and chose the top 27 genes. Based on these genes, we fit a random survival forests model and assess the top 10 genes based on their contributions to the model. Table 7 lists these genes, which have already been recognized in the cancer literature. In particular, probes 213901_x.at,

Table 7. The 10 most important genes selected by hybrid L_q -norm learning.

| Probes | Description |
|-------------|---|
| 213901_x_at | Average expression differed by > 2.5-fold comparing Adwt with Adhz60 infection (Rao et al. (2006)); overexpressed in MMCs or in HMCLs compared to normal counterparts (Kassambara et al. (2012)). |
| 206150_at | Significant in the apoptosis pathway in ER-positive tumors (Yu et al. (2007)); genes exclusively deregulated in PC from MM but with a similar expression profile in WM-PC and NPC (Gutiérrez et al. (2007)). |
| 205689_at | Concordantly differentially expressed within reported genetic regions of gain or loss in relapses in favorable histology Wilms' tumor (Huang et al. (2009)). |
| 39650_s_at | Hypomethylated and increased in expression (Andrews et al. (2010)). |
| 218058_at | Differentially expressed between the dormant SCP6 cell line and related non-metastatic or low-metastatic cell lines, and highly bonemetastatic PD cell lines (Lu et al. (2011)). |
| 206662_at | Up-regulated genes expressed at least twofold higher in NCK compared with CVX (Santin et al. (2005)); genes exclusively deregulated in PC from MM but with a similar expression profile in WM-PC and NPC (Gutiérrez et al. (2007)). |
| 216860_s_at | Differentially expressed after vaccination (García-Piñeres et al. (2009)). |
| 206267_s_at | Gene expression in monoclonal CD4 T-LGL cells significantly ($p < 0.006$) changed after short-term in vitro hCMV stimulation (Rodríguez-Caballero et al. (2008)). |
| 207598_x_at | Pathway/response to DNA damage (Del Giudice et al. (2012)). |
| 227894_at | Genes showing expression profiles similar to genes identified as statistically significant (Bayne et al. (2008)). |

NOTE: The genes selected by hybrid L_q -norm learning are reordered based on variable importance ranking, assessed by a random survival forests model.

206150_at, and 206662_at have been known to be clinically significant in multiple myeloma. Moreover, our method highlights possible novel candidates for multiple myeloma. For example, although probes 205689_at, 39650_s_at, 218058_at, 216860_s_at, 206267_s_at, and 227894_at have not been identified in the multiple myeloma literature, they have been linked to a variety of other cancers, including prostate, lung, breast, head, and neck cancers. Therefore, their roles in multiple myeloma are worth investigating.

7. Conclusion

This paper proposes a new class of model-free L_q -norm learning approaches for screening ultrahigh-dimensional survival data. The important problem of how to combine results from different screening procedures remains open (Liu, Zhong and Li (2015)). To the best of our knowledge, this is the first attempt

to combine the screening results with different q via (4.1). The intuition is that hybrid learning retains the covariates chosen by any of the considered screening procedures, which may help reduce the false negatives, to the extent possible, which is a desirable property of screening procedures. Our framework facilitates the fusion of screening procedures in other ways, such as $\widetilde{\mathcal{M}}_h^* = \bigcap_{l=1}^L \widetilde{\mathcal{M}}^{(q_l)}$ and $\widetilde{\mathcal{M}}_h^{**} = \{j : \widetilde{\Psi}_j^{(q_l)*} > cn^{-v}, j = 1, \dots, p\}$, where $\widetilde{\Psi}_j^{(q_l)*} = (\widetilde{\Psi}_j^{(q_l)} - \min_{1 \leq l \leq L} \widetilde{\Psi}_j^{(q_l)}) / (\max_{1 \leq l \leq L} \widetilde{\Psi}_j^{(q_l)} - \min_{1 \leq l \leq L} \widetilde{\Psi}_j^{(q_l)})$. Here, $\widetilde{\mathcal{M}}_h^*$ includes common covariates selected by all q_l ($l = 1, \dots, L$). This method can guarantee exclusion of unimportant covariates to the greatest extent, but this rather restrictive criterion may lead to many false negatives, which may not be ideal for knowledge discovery in the exploratory phase. On the other hand, $\widetilde{\mathcal{M}}_h^{**}$ may be a compromise between $\widetilde{\mathcal{M}}_h$ and $\widetilde{\mathcal{M}}_h^*$. Normalization, by rescaling between 0 and 1, makes the screening statistics across q comparable.

We envision that this hybrid framework can help address different needs. When the priority is to control the false negatives, we recommend $\widetilde{\mathcal{M}}_h$; when the priority is to control false positives, we recommend $\widetilde{\mathcal{M}}_h^*$; and when needing to control both false negatives and false positives, we recommend $\widetilde{\mathcal{M}}_h^{**}$.

A more detailed investigation of the strategy in a broader context or a search for more efficient hybrid algorithms, though beyond the scope of this study, is worth pursuing, and will be reported elsewhere.

Supplementary Material

The online Supplementary Material contains theoretical results, additional simulation studies, and data analysis results.

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