Bayesian and hierarchical Bayesian analysis of response - time data with concomitant variables

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Received 9 January 2010; 19 January 2010; 30 January 2010.

ABSTRACT

This paper considers the Bayes and hierarchical Bayes approaches for analyzing clinical data on response times with available values for one or more concomitant variables. Response times are assumed to follow simple exponential distributions, with a different parameter for each patient. The analyses are carried out in case of progressive censoring assuming squared error loss function and gamma distribution as priors and hyperpriors. The possibilities of using the methodology in more general situations like dose-response modeling have also been explored. Bayesian estimators derived in this paper are applied to lung cancer data set with concomitant variables.

Keywords: Bayes Estimator; Bayesian Posterior Density; Gamma Prior Density (GPD); Hierarchical Bayes Estimator; Hyperprior; Noninformative Prior Quasi-Density (NPQD); Progressive Censoring; Squared Error Loss Function (SELF); Whittaker Function Ws1, s2 (.)

1. INTRODUCTION

In biomedical studies, a considerable interest is laid upon developing statistical techniques for analyzing survival data which utilize information available on concomitant variables. In classical analysis of survival data, several models [1-7] are used for such situations. The usual proportional hazards (PH) regression model proposed by Cox [8] has been extensively discussed in the literature. Byar et al. [9] and Greenberg et al. [10] presented analysis of survival data assuming linear hazard model in classical set-up.

Bhattacharya et al. [11] discussed for the first time the problem on estimation of survival probabilities adjusting the effect of a single concomitant variable in the Bayesian framework. The present paper presents the Bayesian and hierarchical Bayesian analysis of response-time data in more general situations of more than one concomitant variables available for their effects to be adjusted. The exponential survival model

\[ f(y \mid \lambda) = \lambda e^{-\lambda y} (0 \leq \infty; \lambda > 0), \]

representing the death density function (DDF) corresponding to the survival time Y is assumed. We also assume that the hazard $\lambda$ for a patient under clinical investigation is linearly related to measurements on 'p' concomitant variables $x_1, x_2, \ldots, x_p$ as follows

\[ \lambda = \lambda(t; x) = \beta_0 + \sum_{i=1}^{p} \beta_i x_i = \sum_{i=1}^{p} \beta_i x_i \left(0 < \beta_0, \beta_1, \ldots, \beta_p < \infty\right) \]

where $\beta_0, \beta_1, \ldots, \beta_p$ are (p + 1) unknown parameters and $x_0 = 1$ is a dummy variable which is set equal to 1 for all individuals for notational symmetry. In (2) $\beta_0$ can be interpreted as the underlying hazard rate or the intercept. Of course, it is necessary that the right hand side of (2) be positive. The above hazard model can also be written as

\[ \lambda(t; x) = x \beta \]

where $x = (x_0, x_1, \ldots, x_p)$ is a $1 \times (p + 1)$ vector of concomitant variables measured on the individual under clinical investigation and $\beta = (\beta_0, \beta_1, \ldots, \beta_p)'$ is a $(p + 1) \times 1$ vector of unknown parameters.

A natural extension of the model (2) is a dose-response model with hazard as a polynomial function of concomitant variables covering the situations wherein some concomitant variables are functions of others. In dose-response studies, Y represents the time to occurrence of a toxic response and x represents the dose meterator, the hazard can be expressed in the form (2) with $x = (x^0, x^1, \ldots, x^q)$ and $\beta = (\beta_0, \beta_1, \beta_2, \ldots, \beta_q)'$, where $q$ is the number of stages in the dose-response phenomena.
Prentice et al. [12] gave specific applications of the Cox model to the analysis of dose-response experiments. The detailed account of dose-response models is available in an expository paper by Kalbfleisch et al. [13].

Bayesian and hierarchical Bayesian estimation of the parameters $\beta_0, \beta_1, \ldots, \beta_p$, the hazard rate, and the survival function are presented here under the assumptions of the squared error loss function (SELF) and suitable joint prior density of $(\beta_0, \beta_1, \ldots, \beta_p)$. A numerical illustration based on the model (2) is presented for survival data set on advanced lung cancer patients.

2. TOOLS AND TECHNIQUES

2.1. Model Parameters

Under the model assumptions (1) and (2), the hazard rate (HR) and the survival function (SF) are respectively given by

\begin{equation}
    h(t; x) = \sum_{r=0}^{p} \beta_r x_r \quad (t > 0)
\end{equation}

\begin{equation}
    S(t; x) = \exp \left[ - \left( \sum_{r=0}^{p} \beta_r x_r \right)t \right] \quad (t > 0)
\end{equation}

The SF (5) gives the probability of survival of an individual with a given vector $x$ of concomitant variables, up to time $t$ measured from the chosen origin, which may be the start of the clinical study or the point at diagnosis.

2.2. Data Set

It is assumed that ‘n’ individuals enter the clinical study at different points of time and the clinical study lasts a predetermined follow-up period $t = T_0$. Let ‘d’ be the number of individuals responding prior to the follow-up period $T_0$, then the rest of individuals, say $s = (n - d)$, consist of those who are lost to follow-up at different time points during the study and those who did not respond till the end of the clinical study. This type of censoring is also known as “progressive censoring” in the literature. It is also assumed that measurements on ($p + 1$) concomitant variables for all the patients are also available. For this situation the sample data will consist of the observation vectors $(t_j, x_{j0}, x_{j1}, \ldots, x_{jp}), j = 1, 2, \ldots, d$ and $(t_k, x_{k0}, x_{k1}, \ldots, x_{kp}), k = 1, 2, \ldots, s$, where $t_j$ denotes the time-to-response of the $j$th individual measured from his entry point, $t_k$ denotes the censored response-time of the $k$th individual and $x_{rp}, r = 0, 1, 2, \ldots, p$ denote $r$th concomitant variable on the said $j$th and $k$th individuals respectively.

2.3. Likelihood Function

For the hazard model (2) and the Type III censored sample data set described earlier LF works out as

\begin{equation}
    \ell(\beta) = \left[ \prod_{j=1}^{d} \left( \beta_0 x_{j0} + \beta_1 x_{j1} + \cdots + \beta_p x_{jp} \right) \right] e^{-\sum_{r=0}^{p} \beta_r x_r t} \quad (0 < \beta_0, \beta_1, \ldots, \beta_p < \infty)
\end{equation}

where

\begin{equation}
    Q_r = \left[ \sum_{j=1}^{d} t_j x_{jr} \right] + \left[ \sum_{k=1}^{s} t_k x_{kr} \right], \quad r = 0, 1, 2, \ldots, p
\end{equation}

The product term in (6) can be written as a sum as

\begin{equation}
    \prod_{j=1}^{d} \left( \beta_0 x_{j0} + \beta_1 x_{j1} + \cdots + \beta_p x_{jp} \right) = \sum_{m_0, m_1, \ldots, m_p}^{m_s} \beta_0^{m_0} \beta_1^{m_1} \cdots \beta_p^{m_p}
\end{equation}

where $\sum^*$ is the sum over all possible combinations of $m_0, m_1, \ldots, m_p$, such that

\begin{equation}
    \sum_{r=0}^{p} m_r = d \quad m_r \in \{0, 1, 2, \ldots, d\}
\end{equation}

and for given $(m_0, m_1, \ldots, m_p)$, $S_{m_r}$. d has been defined in the appendix. Hence, the LF can be written as

\begin{equation}
    \ell(\beta) = \sum_{m_0, m_1, \ldots, m_p}^{m_s} \left[ \prod_{r=0}^{p} \beta_r^{m_r} e^{\Phi_0} \right] \quad (0 < \beta_0, \beta_1, \ldots, \beta_p < \infty)
\end{equation}

Throughout this paper, $g$ and $g^*$ will be used as the generic notations for the prior and the posterior densities respectively and the loss structure will be characterized by the usual squared error loss function (SELF). We shall also use the generic notation K for the normalization constant.

3. BAYESIAN ESTIMATION OF THE MODEL PARAMETERS

Here it is assumed that prior densities of $\beta_0, \beta_1, \ldots, \beta_p$ mentioned earlier are $a priori$ independent and that $\beta_r, r = 0, 1, 2, \ldots, p$, follows the gamma prior density with known scale and shape hyperparameters $b_r$ and $a_r$ respectively. For this situation, the joint prior density of $(\beta_0, \beta_1, \ldots, \beta_p)$ is given by

\begin{equation}
    g(\beta_0, \beta_1, \ldots, \beta_p) \propto \prod_{r=0}^{p} \beta_r^{a_r-1} e^{-b_r \beta_r} \quad (0 < \beta_0, \beta_1, \ldots, \beta_p < \infty)
\end{equation}

The Bayesian results for the non-informative prior quasi-density (NPQD) specified by

\begin{equation}
    g(\beta_0, \beta_1, \ldots, \beta_p) = 1 \quad (0 < \beta_0, \beta_1, \ldots, \beta_p < \infty)
\end{equation}

are also obtained. The role of NPQD in Bayesian analysis is elucidated in a basic paper of Bhattacharya [14].

The raison d’être for priors mentioned above and...
of their use are available in Raiffa and Schlaifer [15].

On the basis of sample data set described earlier, the Bayesian posterior density of \((\beta_0, \beta_1, \ldots, \beta_p < \infty)\) is obtained by combining the LF (10) and joint prior density (11) with the help of the Bayes theorem. This works out to be

\[
g^* (\beta_0, \beta_1, \ldots, \beta_p) = K^{-1} \sum_{m,d} \left\{ \prod_{r=0}^{p} \frac{\Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right\}
\]

\[
0 < \beta_0, \beta_1, \ldots, \beta_p < \infty
\]

(13)

where

\[
K = \sum_{m,d} \frac{\Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}}
\]

(14)

From (13), the marginal posterior density of \(\beta_r (r = 0, 1, \ldots, p)\) is given by

\[
g^*(\beta_r) = \frac{1}{K} \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \left( \prod_{r=0}^{p} \frac{\Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right)
\]

(15)

\[
0 < \beta_r < \infty; r = 0, 1, 2, \ldots, p
\]

Under the assumption of the SELF, the Bayes estimator of \(\hat{\beta}_r (r = 0, 1, 2, \ldots, p)\) and its posterior variance respectively are obtained from the following expressions

\[
\hat{\beta}_r = K^{-1} \sum_{m,d} \frac{(a_r + m_r)}{(b_r + Q_r)} \left( \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right)
\]

(16)

\[
V(\hat{\beta}_r) = K^{-1} \sum_{m,d} \frac{\left( \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right)}{(b_r + Q_r)^2}
\]

(17)

\[
\frac{\left( \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right)}{(b_r + Q_r)^2}
\]

The Bayes estimator of the SF is given by the expression:

\[
\hat{S}(t; x) = \int_0^\infty \ldots \int_0^\infty \exp \left[ - \left( \beta_0 x_0 + \beta_1 x_1 + \ldots + \beta_p x_p \right) t \right] d\beta_0 d\beta_1 \ldots d\beta_p
\]

(18)

Evaluating the above multiple integral we obtain

\[
\hat{S}(t; x) = K^{-1} \sum_{m,d} \left\{ \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right\}
\]

(19)

Similarly, the posterior variance of \(\hat{S}(t; x)\) is obtained as

\[
V\hat{S}(t; x) = \int_0^\infty \ldots \int_0^\infty \left( \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right) \left( \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right) \left( \frac{\prod_{r=0}^{p} \Gamma(a_r + m_r)}{(b_r + Q_r)^{y_r+m_r}} \right)
\]

(20)

The Bayes estimator of the HR of the patient having comonstant variable vector \(x = x_0, x_1, \ldots, x_p\) is obtained as

\[
\hat{h} = \sum_{r=0}^{p} x_r \hat{\beta}_r
\]

(21)

where \(\hat{\beta}_r (r = 0, 1, 2, \ldots, p)\) is to be substituted from (16). The Bayesian results for the NPQD (12) can be obtained from those corresponding to the prior density (11) given above, by replacing \(b_r = 0\), and \(a_r = 1, r = 0, 1, 2, \ldots, p\).

4. HIERARCHICAL BAYESIAN ESTIMATION OF THE MODEL PARAMETERS

In hierarchical Bayes approach [16-20] a second stage prior is assumed for the unknown hyperparameter of the prior distribution assumed at the first stage. Here the hierarchical Bayes (HB) estimators of the parameters: \(\beta_r (r = 0, 1, 2, \ldots, p)\), the HR and the SF have been derived under the assumptions of the SELF and the gamma distributions as prior and hyperprior densities. At the first stage \(\beta_r (r = 0, 1, 2, \ldots, p)\) is assumed to follow the gamma prior density.

\[
g(\beta_r) = \frac{\beta_r^{a_r-1} e^{-b_r \beta_r}}{\Gamma(a_r)}
\]

(22)

\[
0 < \beta_r < \infty; b_r, a_r > 0; a_r \text{ known}
\]

For the unknown scale hyperparameter \(b_r\) in (22) the following GPD as hyperprior is assumed at the second stage

\[
g(b_r) = \frac{b_r^{v_r-1} e^{-b_r v_r}}{\Gamma(v_r)}
\]

(23)

\[
0 < b_r < \infty; b_r, v_r > 0; v_r \text{ known}
\]

From (22) and (23) the prior pdf of \(\beta_r\) is obtained as

\[
g(\beta_r) = \int_0^\infty g(\beta_r, b_r) db_r = \int_0^\infty g(\beta_r | b_r) g(b_r) db_r
\]

(24)

Assuming a priori independence, the joint prior density of \((\beta_0, \beta_1, \ldots, \beta_p)\) in this case comes out to be

\[
g(\beta_0, \beta_1, \ldots, \beta_p) \propto \left\{ \prod_{r=0}^{p} \frac{\beta_r^{a_r-1} e^{-b_r \beta_r}}{\Gamma(a_r)} \right\} \left\{ \prod_{r=0}^{p} \frac{b_r^{v_r-1} e^{-b_r v_r}}{\Gamma(v_r)} \right\}
\]

(25)

On the basis of sample data set described earlier obtained by combining the LF (10) joint prior density (25)
with the help of the Bayes theorem. This works out to be
\[
g^*(\beta_0, \beta_1, \ldots, \beta_p) = K^{-1} \sum_{m,d} \left\{ \frac{\prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}}}{Q_r^{(h_r + 1)/2}} \frac{S_{m,d}}{2} \right\}^{\frac{\delta_1}{2}} \frac{\delta_2}{2}
\]
where \(K\) can be computed by using the result (A.2) of the appendix as
\[
K = \sum_{m,d} S_{m,d} \left\{ \frac{\prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}}}{Q_r^{(h_r + 1)/2}} \right\}^{\frac{\delta_1}{2}} \frac{\delta_2}{2}
\]
where
\[
\delta_1 = m_r + a_r - v_r
\]
and
\[
\delta_2 = 1 - v_r - m_r - a_r
\]
From (26) the marginal posterior density of \(\beta_r\) \((r = 0, 1, \ldots, p)\) is obtained as
\[
g^*(\beta_r) = K^{-1} \sum_{m,d} A(m) \left\{ \frac{\prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}}}{Q_r^{(h_r + 1)/2}} \right\}^{\frac{\delta_1}{2}} \frac{\delta_2}{2}
\]
where
\[
A(m) = \prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}} \frac{S_{m,d}}{2}
\]
and
\[
\delta_1 = m_u + a_u - v_u
\]
and
\[
\delta_2 = 1 - v_u - m_u - a_u
\]
Using the BPD (30) and the result (A.3) of the appendix, the HB estimator of \(\beta_r\) \((r = 0, 1, 2, \ldots, p)\) is given by
\[
\hat{\beta}_r = K^{-1} \sum_{m,d} B(m) \left\{ \frac{\prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}}}{Q_r^{(h_r + 1)/2}} \right\}^{\frac{\delta_1}{2}} \frac{\delta_2}{2}
\]
where
\[
B(m) = \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}} \frac{Q_r^{(h_r + 1)/2}}{A(m)}
\]
Similarly, the posterior variance of \(\hat{\beta}_r\) \((r = 0, 1, 2, \ldots, p)\) is computed as
\[
V(\hat{\beta}_r) = K^{-1} \sum_{m,d} B(m) \left\{ \frac{\prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}}}{Q_r^{(h_r + 1)/2}} \right\}^{\frac{\delta_1}{2}} \frac{\delta_2}{2}
\]
and
\[
V(S; x) = \sum_{m,d} \left\{ \frac{\prod_{r=0}^{p} \frac{\Gamma(m_r + a_r)}{\beta_r^{m_r + a_r} e^{\beta_r v_r}}}{Q_r^{(h_r + 1)/2}} \right\}^{\frac{\delta_1}{2}} \frac{\delta_2}{2}
\]

5. NUMERICAL ILLUSTRATION ON LUNG CANCER PATIENTS

To illustrate the use of the model characterized by the Eq.4, the survival data set on 137 advanced lung cancer patients previously studied by Prentice [21] is used. Patients were randomized according to one of two chemotherapy agents: standard and test. To study the possible differential effects of therapy on tumor cell type, tumors were classified into four broad groups termed as squamous, small, adeno and large. The author used four covariates: performance status, time from diagnosis to study, age, and previous therapy to be denoted by \(x_1, x_2, x_3\) and \(x_4\) respectively. Assuming the intercept to be zero and taking noninformative prior quasi-density (NPQD) at (12) for (\(\beta_1, \beta_2, \beta_3, \beta_4\)) the Bayes estimates of the model parameters are obtained for different tumor types and the results for the standard and the test therapies are compared.

The Bayes estimates of \(\beta_1, \beta_2, \beta_3, \) and \(\beta_4\) for different
Table 1. Estimates of model parameters for different tumor types.

<table>
<thead>
<tr>
<th>Type of therapy</th>
<th>Estimates of $\beta_i$</th>
<th>Type of Tumor</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Squamous</td>
<td>Small</td>
</tr>
<tr>
<td>1</td>
<td>$2.331 \times 10^{-5}$</td>
<td>$1.841 \times 10^{-5}$</td>
</tr>
<tr>
<td>2</td>
<td>$4.274 \times 10^{-5}$</td>
<td>$6.649 \times 10^{-5}$</td>
</tr>
<tr>
<td>3</td>
<td>$2.206 \times 10^{-6}$</td>
<td>$1.484 \times 10^{-6}$</td>
</tr>
<tr>
<td>4</td>
<td>$2.091 \times 10^{-4}$</td>
<td>$2.364 \times 10^{-4}$</td>
</tr>
</tbody>
</table>

Table 2. Estimates of the survival function for different tumor types.

<table>
<thead>
<tr>
<th>Therapy</th>
<th>Survival time in days</th>
<th>Estimates of the SF</th>
<th>Type of Tumor</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Squamous</td>
<td>Small</td>
<td>Adeno</td>
</tr>
<tr>
<td>Standard</td>
<td>10</td>
<td>0.9488</td>
<td>0.9515</td>
</tr>
<tr>
<td></td>
<td>20</td>
<td>0.9007</td>
<td>0.9057</td>
</tr>
<tr>
<td></td>
<td>30</td>
<td>0.8554</td>
<td>0.8627</td>
</tr>
<tr>
<td></td>
<td>40</td>
<td>0.8128</td>
<td>0.8221</td>
</tr>
<tr>
<td></td>
<td>50</td>
<td>0.7726</td>
<td>0.7837</td>
</tr>
<tr>
<td></td>
<td>60</td>
<td>0.7347</td>
<td>0.7475</td>
</tr>
<tr>
<td></td>
<td>70</td>
<td>0.6990</td>
<td>0.7133</td>
</tr>
<tr>
<td></td>
<td>80</td>
<td>0.6653</td>
<td>0.6810</td>
</tr>
<tr>
<td></td>
<td>90</td>
<td>0.6335</td>
<td>0.6504</td>
</tr>
<tr>
<td></td>
<td>100</td>
<td>0.6034</td>
<td>0.6215</td>
</tr>
<tr>
<td>Test</td>
<td>10</td>
<td>0.9810</td>
<td>0.8580</td>
</tr>
<tr>
<td></td>
<td>20</td>
<td>0.9625</td>
<td>0.7402</td>
</tr>
<tr>
<td></td>
<td>30</td>
<td>0.9443</td>
<td>0.6417</td>
</tr>
<tr>
<td></td>
<td>40</td>
<td>0.9265</td>
<td>0.5589</td>
</tr>
<tr>
<td></td>
<td>50</td>
<td>0.9091</td>
<td>0.4887</td>
</tr>
<tr>
<td></td>
<td>60</td>
<td>0.8921</td>
<td>0.4290</td>
</tr>
<tr>
<td></td>
<td>70</td>
<td>0.8755</td>
<td>0.3779</td>
</tr>
<tr>
<td></td>
<td>80</td>
<td>0.8592</td>
<td>0.3339</td>
</tr>
<tr>
<td></td>
<td>90</td>
<td>0.8432</td>
<td>0.2960</td>
</tr>
<tr>
<td></td>
<td>100</td>
<td>0.8276</td>
<td>0.2631</td>
</tr>
</tbody>
</table>
tumor types for the standard and test therapies are shown in Table 1. The estimates of the survival function $S = S(t; x)$ for given vector $x = (60, 9, 63, 10)$ (say) of con-

comitant variables are presented in Table 2. Figures 1 to 4 provide the plots of estimates of the survival function of standard and test therapies for different tumor cell types.
From the comparison of estimates for the two therapies, for given arbitrary concomitant vector $\mathbf{x}$ for squamous and adeno tumor cell types, the test therapy prolong the survival of patients. The test therapy comes out to be the most effective for adeno tumor cell type for this particular case.

6. ACKNOWLEDGEMENTS

The present work is respectful homage to my respected teacher Late Professor Sameer K. Bhattacharya, Head, Department of Mathematics and Statistics, University of Allahabad India. The paper was written when author was working as Assistant Professor, Department of Social and Preventive Medicine, MLN Medical College, Allahabad. The help rendered by Dr. Nand Kishore Singh, Department of Mathematics and Statistics, University of Allahabad, at each stage of the present work is greatly acknowledged. The work in the present form was also not possible without critical evaluation and computer programming by Dr. AK Lal, Indian Institute of Technology, Kanpur India. The author is also thankful to Mr. Parminder Kumar, Data Entry Operator, GMCH-32, Chandigarh for his help in typing the manuscript.

REFERENCES

APPENDIX

The definition of $S_{m,d}$ notation and a mathematical result on a special function used in the present work are presented here.

1) The $S_{m,d}$ Notation

Let $X$ denotes a $d \times (p + 1)$ matrix of concomitant variables given below

$$X = \begin{pmatrix}
  x_{10} & x_{11} & \cdots & x_{1p} \\
  x_{20} & x_{21} & \cdots & x_{2p} \\
  \vdots & \vdots & \ddots & \vdots \\
  x_{d0} & x_{d1} & \cdots & x_{dp}
\end{pmatrix}$$

(A.1)

and $m = (m_0, m_1, \ldots, m_p)$. For given combinations of $m_0, m_1, \ldots, m_p$ satisfying the condition:

$$m_0 + m_1 + \ldots + m_p = d \quad (A.2)$$

$S_{m,d}$ is given by the sum of all products of $m_r$ elements from $r$th column ($r = 0, 1, 2, \ldots, p$) of the matrix $X$, such that no two elements in the product term lie in same row of the matrix.

2) Integral for the Whittaker Function

The following variant of the integral representation ([22] p.319, Sec. 3.383, Formula 4) has been used in the present work:

$$\int_0^\infty e^{-w} W_{\frac{q-A-1}{2}}(A\gamma-\frac{1}{2}) B^{(q-A-1)/2} \gamma^{(A-q-1)/2} \frac{\Gamma_{\frac{1}{2}}(q-A)(q\gamma)}{2} dw = A^B e^{Bw^2} B^{(q-A-1)/2} \gamma^{(A-q-1)/2} W_{\frac{q-A-1}{2}}(A\gamma-\frac{1}{2})$$

(Bv)

(A.3)

This results holds good provided that $\text{Re}A > 0$, $\text{Re}B > 0$, where $W_{\xi,\eta} (.)$ is the well known Whittaker function.