Line	Description	Example
13	Tuning parameters for updating coe cients	0.4
	at center level of cause 2	
14	Tuning parameters for random e ects	0.09 0.1
15	Upperbounds of uniform for std. of random e ects	2.3 1.8
16	Parameters of beta distribution for updating	3.0 7.0
	normalized constant	
17	Initial values for parameters of centering distribution	1.0 1.0

The rst two lines are for the practical setting in MPT. According to Hanson (2006), level in MPT can be approximately equal to  $log_2(n=N)$ , where n is the sample size of observed data and N is a typical number of observations falling into each partition

2. **Competing risks data** *data.txt*: Each row contains failure time, covariates at individual level, covariates at center level, failure cause and center indication for each individual. The dimension for covariates at the individual level, *p*, should be the same as de ned in line 4 of *parameter.txt* and the dimension for covaraites at the center level, *c*, is the same as de ned in line 5. Under the competing risks setting, the cause of interest is coded as 1 and failure due to other causes as 2. In the presence of right censoring, the failure cause is coded as 0. The center indication for the last observation has the same value as declared in line 6. For example,

Time	Cov. 1	Cov. p	Cov. 1	Cov. c	Cause	Center
1.5239	0.1339	-0.0881	1	-1.6449	2	1
1.1686	0.8644	-1.2870	1	-1.6449	0	1
0.4540	-2.3967	-0.6793	1	-1.6449	1	1
0.0781	-0.3406	-0.9469	0	-0.1257	2	9

## **Output File Format**

Output les will be sent to the directory called *output*. Users need to create such a subdirectory under the directory containing the TWOLEVEL.c and the input les. The *output* directory has the acceptance le (*accept.txt*) and the les containing the samples from MCMC chains (*coef1.txt*, *ITJ/Ft* 

Label	Cause 1	Cause 2	
Polya trees 1	5538	4633	
Polya trees 3	5918	3432	
Polya trees 5	5706	4068	

The next lines are the numbers for updating the normalizing constant (p), parameters (mu) in centering distribution for cause 1 and cause 2, coe cients at individual level for cause 1, coe cients at individual level for cause 2, coe cients at center level for cause 1, coe cients at center level for cause 2, random e ects for both causes and standard deviations (

- Fan, X. (2008). Bayesian Nonparametric Inference for Competing Risks Data. Ph.D. Thesis, Medical College of Wisconsin, Milwaukee.
- Hanson, T. (2006). Inference for Mixtures of Finite Polya Tree Models. *Journal of the American Statistical Association* **101**, 1548-1565.