Web Appendix A referenced in Section 2.1, Web Appendix B referenced in Section 3, Web Appendix C referenced in Section 2.2, Web Appendix D referenced in Sections 3 and 5, Web Appendix G referenced in Section 2.2, Web Appendix H referenced in Section 4, Web Appendix J referenced in Section 3, and Web Figure S1 referenced in Section 5 are available with this paper at the Biometrics Website on Wiley Online Library. The R package **hsaft** implementing the posterior MCMC is available on https://github.com/arnabkrmaity/hsaft/tree/master/hsaft.