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Counting processes and survival analysis [

Fleming, Thomas R.

Wiley-Interscience,
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Título: Counting processes and survival analysis electronic resource] Thomas R. Fleming, David P. Harrington

Editorial: Hoboken, N.J. Wiley-Interscience 2005

Descripción física: 1 online resource (454 p.)

Mención de serie: Wiley series in probability and statistics

Nota general: Description based upon print version of record

Bibliografía: Includes bibliographical references and indexes

Contenido: 2.4 Stochastic Integrals with Respect to Local Martingales2.5 Continuous Compensators; 2.6 Compensators with Discontinuities; 2.7 Summary; 2.8 Bibliographic Notes; 3. Finite Sample Moments and Large Sample Consistency of Tests and Estimators; 3.1 Introduction; 3.2 Nonparametric Estimation of the Survival Distribution; 3.3 Some Finite Sample Properties of Linear Rank Statistics; 3.4 Consistency of the Kaplan-Meier Estimator; 3.5 Bibliographic Notes; 4. Censored Data Regression Models and Their Application; 4.1 Introduction; 4.2 The Proportional Hazards and Multiplicative Intensity Models 4.3 Partial Likelihood Inference4.4 Applications of Partial Likelihood Methods; 4.5 Martingale Residuals; 4.6 Applications of Residual Methods; 4.7 Bibliographic Notes; 5. Martingale Central Limit Theorem; 5.1 Preliminaries and Motivation; 5.2 Convergence of Martingale Difference Arrays; 5.3 Weak Convergence of the Process, U(n); 5.4 Bibliographic Notes; 6. Large Sample Results of the Kaplan-Meier Estimator; 6.1 Introduction; 6.2 A Large Sample Result for Kaplan-Meier and Weighted Logrank Statistics; 6.3 Confidence Bands for the Survival Distribution; 6.4 Bibliographic Notes 7. Weighted Logrank Statistics7.1 Introduction; 7.2 Large Sample Null Distribution; 7.3 Consistency of Tests of the Class (Sm (B; 7.4 Efficiencies of Tests of the Class (Sm(B; 7.5 Some Versatile Test Procedures; 7.6 Bibliographic Notes; 8.

Distribution Theory for Proportional Hazards Regression; 8.1 Introduction; 8.2 The Partial Likelihood Score Statistic; 8.3 Estimators of the Regression Parameters and the Cumulative Hazard Function; 8.4 The Asymptotic Theory for Simple Models; 8.5 Asymptotic Relative Efficiency of Partial Likelihood Inference in the Proportional Hazards Model 8.6 Bibliographic NotesAppendix A. Some Results from Stieltjes Integration and Probability Theory; Appendix B. An Introduction to Weak Convergence; Appendix C. The Martingale Central Limit Theorem: Some Preliminaries; Appendix D. Data; Appendix E. Exercises; Bibliography; Notation; Author Index; Subject Index

Lengua: English

ISBN: 1-283-33236-1 9786613332363 1-118-15067-8 1-118-15066-X

Materia: Point processes Failure time data analysis Martingales (Mathematics)

Autores: Harrington, David P.

Enlace a formato físico adicional: 0-471-76988-6 0-471-52218-X

Punto acceso adicional serie-Título: Wiley series in probability and statistics

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