PROBABILITY AND MATHEMATICAL STATISTICS Vol. 14, Fasc. 1 (1993), pp. 115–124

A PROCESS BASED ON STRATIFICATION FOR COX'S REGRESSION MODEL

Paweł Marzec

Abstract: A process based on stratification to check the proportional hazards assumption in a general Cox's regression model is considered. The stratification is based on a nonrandom choice of strata for individuals together with a random one generated by the behaviour of covariates at failure times. A formal description for the asymptotic performance of the process is given and some statistical applications are established.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE