

基于生存数据的半参数变换的删失回归估计

赵晓兵

江南大学理学院, 无锡

收稿日期 修回日期 网络版发布日期:

摘要 生存数据经过未知的单调变换后等于协变量的线性函数加上随机误差, 随机误差的分布函数已知或是带未知参数的已知函数. 本文先给出未知单调变换的一个相合估计, 再对删失数据做变换, 在此基础上给出了协变量系数的最小二乘估计, 并讨论它的大样本性质.

关键词 [比例危险率模型](#), [半参数变换](#), [删失回归](#), [最小二乘](#), [Class-K方法](#).

分类号

Censored Regression in Semiparametric Transformation Models for Survival Data

ZHAO Xiaobing

School of Science, Southern Yangtze University, Wuxi

Abstract We consider a class of semi-parametric transformation models, under which an unknown transformation of the survival time is linear related to the covariates with various error distributions, which are parametrically specified with unknown parameters. Estimators of the coefficients of covariates are obtained from linear least squares procedures and the Class-K method with censored observations. We show that the estimators are consistent and asymptotically normal. This transformation model, coupled with proposed inference procedures, provides many alternatives to the Cox models and survival analysis.

Key words [Proportional hazards model](#), [semi-parametric transformation](#), [censored regression](#), [least squares](#), [Class-K method](#).

DOI

通讯作者 赵晓兵

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