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Nota di contenuto	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 Statistics 7.1 Introduction; 7.2 Large Sample Null Distribution; 7.3 Consistency of Tests of the Class ; 7.4 Efficiencies of Tests of the Class ; 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 Notes Appendix 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

Sommario/riassunto

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