

1. Record Nr.	UNINA9910830973503321
Autore	Fleming Thomas R
Titolo	Counting processes and survival analysis [[electronic resource] /] / Thomas R. Fleming, David P. Harrington
Pubbl/distr/stampa	Hoboken, N.J., : Wiley-Interscience, 2005
ISBN	1-283-33236-1 9786613332363 1-118-15067-8 1-118-15066-X
Descrizione fisica	1 online resource (454 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	HarringtonDavid P
Disciplina	519.2/3 519.23 519.236
Soggetti	Point processes Failure time data analysis Martingales (Mathematics)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
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

The Wiley-Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists. "The book is a valuable completion of the literature in this field. It is written in an ambitious mathematical style and can be recommended to statisticians as well as biostatisticians." -Biometrische Zeitschrift
