



Extending the Quandt Ramsey Modeling to Survival Analysis

By Paichuan Chen

LAP Lambert Acad. Publ. Mrz 2011, 2011. Taschenbuch. Book Condition: Neu. 220x150x6 mm. This item is printed on demand - Print on Demand Neuware - The mixture of two regression regimes has been extensively studied in economics. The test of a mixture of regimes in hazard modeling would be seen to have fundamental importance in biostatistical research but has not been studied. A two-regime parametric mixture is proposed to model the effect of a single covariate on the event time. Typically, the Cox proportional hazards model is applied to estimate a single regime survival regression function. The mixture of two regimes model contains five parameters to be estimated; namely, two parameters to describe each regime, and one to describe the mixing proportion. A software program developed for this research finds the maximum likelihood estimates of the parameters and the likelihood ratio test of the null hypothesis of a single regime against the alternative of a mixture of two regimes. A simulation study finds an approximation to the null distribution of the test and its approximate power. 96 pp. Englisch.

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