

Contents

Preface	v	
I.	Introduction	1
I.1	General Introduction to the Book	1
I.2	Brief Survey of the Development of the Subject	6
I.3	Presentation of Practical Examples	10
II.	The Mathematical Background	45
II.1	An Informal Introduction to the Basic Concepts	48
II.2	Preliminaries: Processes, Filtrations, and Stopping Times	59
II.3	Martingale Theory	64
II.4	Counting Processes	72
II.5	Limit Theory	82
II.6	Product-Integration and Markov Processes	88
II.7	Likelihoods and Partial Likelihoods for Counting Processes	95
II.8	The Functional Delta-Method	109
II.9	Bibliographic Remarks	115
III.	Model Specification and Censoring	121
III.1	Examples of Counting Process models for Complete Life History Data. The Multiplicative Intensity Model	122
III.2	Right-Censoring	135
III.3	Left-Truncation	152
III.4	General Censorship, Filtering, and Truncation	161
III.5	Partial Model Specification. Time-Dependent Covariates	168
III.6	Bibliographic Remarks	172

IV.	Nonparametric Estimation	176
IV.1	The Nelson–Aalen estimator	177
IV.2	Smoothing the Nelson–Aalen Estimator	229
IV.3	The Kaplan–Meier Estimator	255
IV.4	The Product-Limit Estimator for the Transition Matrix of a Nonhomogeneous Markov Process	287
IV.5	Bibliographic Remarks	321
V.	Nonparametric Hypothesis Testing	332
V.1	One-Sample Tests	333
V.2	k -Sample Tests	345
V.3	Other Linear Nonparametric Tests	379
V.4	Using the Complete Test Statistic Process	390
V.5	Bibliographic Remarks	397
VI.	Parametric Models	401
VI.1	Maximum Likelihood Estimation	402
VI.2	M-Estimators	433
VI.3	Model Checking	444
VI.4	Bibliographic Remarks	471
VII.	Regression Models	476
VII.1	Introduction. Regression Model Formulation	476
VII.2	Semiparametric Multiplicative Hazard Models	481
VII.3	Goodness-of-Fit Methods for the Semiparametric Multiplicative Hazard Model	539
VII.4	Nonparametric Additive Hazard Models	562
VII.5	Other Non- and Semi-parametric Regression Models	578
VII.6	Parametric Regression Models	583
VII.7	Bibliographic Remarks	588
VIII.	Asymptotic Efficiency	592
VIII.1	Contiguity and Local Asymptotic Normality	594
VIII.2	Local Asymptotic Normality in Counting Process Models	607
VIII.3	Infinite-dimensional Parameter Spaces: the General Theory	627
VIII.4	Semiparametric Counting Process Models	635
VIII.5	Bibliographic Remarks	656
IX.	Frailty Models	660
IX.1	Introduction	660
IX.2	Model Construction	662
IX.3	Likelihoods and Intensities	664

IX.4	Parametric and Nonparametric Maximum Likelihood Estimation with the EM-Algorithm	667
IX.5	Bibliographic Remarks	673
X.	Multivariate Time Scales	675
X.1	Examples of Several Time Scales	676
X.2	Sequential Analysis of Censored Survival Data with Staggered Entry	683
X.3	Nonparametric Estimation of the Multivariate Survival Function	688
X.4	Bibliographic Remarks	706
Appendix	The Melanoma Survival Data and Standard Mortality Tables for the Danish Population 1971–75	709
References		715
Author Index		747
Subject Index		755