

## MODELING SURVIVAL DATA EXTENDING THE COX MODEL%0A

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Since its introduction, the proportional hazards model proposed by Cox [36] has become the workhorse of regression analysis for censored data.

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This book is for statistical practitioners, particularly those who design and analyze studies for survival and event history data. Building on recent developments motivated by counting process and martingale theory, it shows the reader how to extend the Cox model to analyze multiple/correlated event data using marginal and random effects.

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The Cox proportional hazards model is most popular and widely used for modeling censored survival data. The Cox model has an important assumption that hazard rates are proportional and constant.

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Extending the Cox Model is aimed at researchers, practitioners, and graduate students who have some exposure to traditional methods of survival analysis. The emphasis is on semiparametric methods based on the proportional hazards model. The inclusion of examples with SAS and S-PLUS code will make

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**Cox Proportional-Hazards Regression for Survival Data**

Cox Proportional-Hazards Regression for Survival Data Appendix to An R and S-PLUS Companion to Applied Regression John Fox 15 June 2008 (small corrections)

Introduction Survival analysis examines and models the time it takes for events to occur. The prototypical such event is death, from which the name survival analysis and much of its terminology derives, but the ambit of application

**CHAPTER 6 ST 745, Daowen Zhang 6 Modeling Survival Data ...**

6 Modeling Survival Data with Cox Regression Models

6.1 The Proportional Hazards Model A proportional hazards model proposed by D.R. Cox (1972) assumes that  $f(t; z) = 0(t) \exp\{z\beta + \lambda(t)\}$  (6.1) where  $z$  is a  $p \times 1$  vector of covariates such as treatment indicators, prognostic factors, etc., and  $\lambda$  is a  $p \times 1$  vector of regression coefficients. Note that there is no

**Modeling Survival Data by Using Cox Regression Model ...**

Abstract: Survival analysis refers to the general set of

statistical methods developed specifically to model the timing of events. A popular regression model for the analysis of survival data is the Cox proportional hazards regression model.

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