

KAPLAN MEIER ESTIMATOR IN MULTIVARIATE SETUP AND ITS ROBUSTNESS

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For censored data, Kaplan Meier Estimator has widely been used to estimate survival function. In this article, we extend the univariate Kaplan Meier Estimator based on the product integral representation into multivariate setup. Some properties and the performance of the estimator have been extensively investigated on different simulated and real data related to medical sciences. In addition, we also propose a modified version of the estimator, which is robust against the outliers.

Keywords: Kaplan Meier Estimator; Multivariate Censored Data; Product Integral Representation; Robustness.

References:

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