T(6th)-Statistics-H/DSE-A-2/CBCS

2021

STATISTICS — HONOURS

Paper : DSE-A-2

(Survival Analysis)

Full Marks : 50

The figures in the margin indicate full marks. Candidates are required to give their answers in their own words as far as practicable.

- 1. Answer *any five* of the following questions :
 - (a) Which is the outcome variable in the context of survival analysis?
 - (b) Define empirical survival function.
 - (c) Show that the hazard function is constant for all t if the lifetime probability density function is $f(t) = e^{-t}$; t > 0.
 - (d) State the causes of censoring.
 - (e) Establish the relation between mean remaining life function and survival function for a continuous failure time variable.
 - (f) What is the competing risk?
 - (g) Distinguish between Type-1 censoring and random censoring.
 - (h) When Log Rank Test is used?
- 2. Answer any two of the following questions:
 - (a) State the important properties of the survival function. Give a real life situation where survival analysis is useful.
 - (b) Obtain uniformly minimum variance unbiased estimator of the survival function of X, distributed as exponential with mean θ .
 - (c) Find the life estimate of survival function for a cohort study with censoring and derive the Greenwood formula in this context.
- 3. Answer *any three* of the following questions :
 - (a) Find the estimate of survivor function, hazard rate and their confidence intervals by maximum likelihood method for Type-II censored data following the exponential lifetime distribution.
 - (b) Derive the expression for estimation of survival function using actuarial method. Also obtain the variance of the proposed estimator.

Please Turn Over

2×5

5×2

10×3

(2)

- (c) Discuss bathtub curve for hazard rate analysis with illustration.
- (d) (i) Define multiple decrement function in the context of competing risk theory and explain the problem of identifiability in such situation.
 - (ii) Derive the Kaplan-Meier estimate of the survival function for censored data.
- (e) Discuss hazard rate function for a Weibull distributed lifetime. How will you estimate survival function in this situation?