

Statistical Models Based on Counting Processes (Springer Series in Statistics)

PER KRAGH ANDERSEN, Ornulf Borgan, Richard D. Gill, Niels Keiding



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Modern survival analysis and more general event history analysis may be effectively handled within the mathematical framework of counting processes. This book presents this theory, which has been the subject of intense research activity over the past 15 years. The exposition of the theory is integrated with careful presentation of many practical examples, drawn almost exclusively from the authors'own experience, with detailed numerical and graphical illustrations. Although Statistical Models Based on Counting Processes may be viewed as a research monograph for mathematical statisticians and biostatisticians, almost all the methods are given in concrete detail for use in practice by other mathematically oriented researchers studying event histories (demographers, econometricians, epidemiologists, actuarial mathematicians, reliability engineers and biologists). Much of the material has so far only been available in the journal literature (if at all), and so a wide variety of researchers will find this an invaluable survey of the subject.

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