Goodness-of-Fit Tests with Survival Data Simos G. Meintanis ¹

Tests of fit are proposed for the baseline hazard under the Cox proportional hazards model and the accelerated failure time model. The tests are based on the empirical characteristic function and make use of the specifics of these models so that the final distribution being tested is the unit exponential. The new methods are compared with classical methods based on the empirical distribution function.

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