## **Accepted Manuscript**

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 PII:
 S0378-3758(17)30177-5

 DOI:
 https://doi.org/10.1016/j.jspi.2017.10.002

 Reference:
 JSPI 5606

To appear in: Journal of Statistical Planning and Inference

Received date : 10 April 2017 Revised date : 7 August 2017 Accepted date : 3 October 2017

Please cite this article as: Huang H., Zhao Y., Empirical likelihood for the bivariate survival function under univariate censoring. *J. Statist. Plann. Inference* (2017), https://doi.org/10.1016/j.jspi.2017.10.002

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## Empirical likelihood for the bivariate survival function under univariate censoring

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October 12, 2017

## Abstract

The bivariate survival function plays an important role in multivariate survival analysis. Using the idea of influence functions, we develop empirical likelihood confidence intervals for the bivariate survival function in the presence of univariate censoring. It is shown that the empirical log-likelihood ratio has an asymptotic standard chi-squared distribution with one degree of freedom. A comprehensive simulation study shows that the proposed method outperforms both the traditional normal approximation method and the adjusted empirical likelihood method in Download English Version:

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