Supplemental Material: A kernel-based goodness-of-fit test for censored data.

Tamara Fernández
Gatsby Computational Neuroscience Unit
University College London
t.a.fernandez@ucl.ac.uk

Arthur Gretton
Gatsby Computational Neuroscience Unit
University College London
gretton@gatsby.ucl.ac.uk

February 24, 2019

1 Proofs

Proof (Proposition 3.1): Let $T = \min\{X, C\}$ and $\Delta = \mathbb{1}\{T = X\}$ with $X \sim F$ independent of $C \sim G$. Let F_0 be a continuous distribution on \mathbb{R} and define $U = F_0(T)$, then the joint distribution Q of the pair (U, Δ) is given by

$$\mathbb{P}(U \le u, \Delta = 1) = \mathbb{P}(\min\{F_0(X), F_0(C)\} \le u, F_0(X) \le F_0(C))
= \mathbb{P}(F_0(X) \le u, F_0(X) \le F_0(C))
= \mathbb{P}(X \le F_0^{-1}(u), X \le C)
= \int_0^{F_0^{-1}(u)} \mathbb{P}(x \le C) dF(x)
= \int_0^{F_0^{-1}(u)} [1 - G(x)] dF(x)
= \int_0^u [1 - G(F_0^{-1}(x))] dF(F_0^{-1}(x)),$$
(1)

and

$$\mathbb{P}(U \le u, \Delta = 0) = \mathbb{P}(\min\{F_0(X), F_0(C)\} \le u, F_0(X) > F_0(C))
= \mathbb{P}(F_0(C) \le u, F_0(X) > F_0(C))
= \mathbb{P}(C \le F_0^{-1}(u), X > C)
= \int_0^{F_0^{-1}(u)} \mathbb{P}(X > c) dG(c)
= \int_0^{F_0^{-1}(u)} [1 - F(c)] dG(c)
= \int_0^u [1 - F(F_0^{-1}(c))] dG(F_0^{-1}(c)),$$
(2)

Let $u \in [0,1]$ be fixed, we define the random variable

$$Z^{u}(U,\Delta) = \mathbb{1}\{U \le u\}\Delta + \mathbb{1}\{U \le u\}(1-\Delta)\frac{u-U}{1-U}.$$

By the strong law of large numbers, it holds

$$\hat{F}(u) = \frac{1}{n} \sum_{i=1}^{n} Z_i^u \stackrel{a.s.}{\to} \mathbb{E}(Z^u),$$

where (computed by using the joint distribution Q of the pair (U, Δ))

$$\begin{split} \mathbb{E}(Z^u) &= \int_0^u (1 - GF_0^{-1}(s)) dF F_0^{-1}(s) + \int_0^u \frac{u - s}{1 - s} (1 - FF_0^{-1}(s)) dG F_0^{-1}(s) \\ &= FF_0^{-1}(u) - \left[FF_0^{-1}(u) - \int_0^u FF_0^{-1}(s) dG F_0^{-1}(s) \right] + \int_0^u \frac{u - s}{1 - s} (1 - FF_0^{-1}(s)) dG F_0^{-1}(s) \\ &= FF_0^{-1}(u) + \int_0^u \frac{1}{1 - s} [(1 - s)(1 - FF_0^{-1}(u)) - (1 - u)(1 - FF_0^{-1}(s))] dG F_0^{-1}(s), \end{split}$$

(the second equality follows from integration by parts) which is an unbiased estimator of FF_0^{-1} when $F = F_0$, in which case $E(Z^u) = u$. Observe that in the case of extreme censoring, for example G is delta measure on zero, $\mathbb{E}(Z^u) = u$ which reflects our lack of information.

Proof (Lemma 4.4): By the main theorem of section 5.2.2. of [29], it suffices to prove that $\mathbb{E}(J(U,\Delta),(U',\Delta')^2) < \infty$, where $(U,\Delta),(U',\Delta') \stackrel{i.i.d.}{\sim} Q$ and that the kernel J is degenerated.

Degeneracy: For the degeneracy, note that

$$\mathbb{E}[J((u,\delta),(U,\Delta))] = \mathbb{E}\left(\int_0^1 \int_0^1 K(x,y)(dx - dh_{u,\delta}(x))(dy - dh_{U,\Delta}(y))\right)$$
$$= \mathbb{E}\left(\int_0^1 \psi_{u,\delta}(y)(dy - dh_{U,\Delta}(y))\right),$$

where $\psi_{u,\delta}(y) = \int_0^1 K(x,y)(dx - dh_{u,\delta}(x))$. By using equation (3), it holds

$$\begin{split} \mathbb{E}[J((u,\delta),(U,\Delta))] &= \int_{0}^{1} \psi_{u,\delta}(y) dy - \mathbb{E}\left(\int_{U}^{1} \psi_{u,\delta}(y) \frac{1-\Delta}{1-U} dy + \Delta \psi_{u,\delta}(U)\right) \\ &= \int_{0}^{1} \psi_{u,\delta}(y) dy - \int_{0}^{1} \int_{x}^{1} \psi_{u,\delta}(y) dy dG(x) - \int_{0}^{1} (1-G(x)) \psi_{u,\delta}(x) dx \\ &= \int_{0}^{1} \psi_{u,\delta}(y) dy - \int_{0}^{1} G(y) \psi_{u,\delta}(y) dy - \int_{0}^{1} (1-G(x)) \psi_{u,\delta}(x) dx = 0. \end{split}$$

 $\mathbb{E}(J^2) < \infty$: We continue by checking the finite variance condition, that is $\mathbb{E}(J((U,\Delta),(U',\Delta'))^2) < \infty$. Under assumption 4.1, observe that

$$\mathbb{E}(J((U,\Delta),(U',\Delta'))^{2}) = \mathbb{E}\left(\left[\int_{0}^{1}\int_{0}^{1}K(x,y)(dx-dh_{U,\Delta}(x))(dy-dh_{U',\Delta'}(y))\right]^{2}\right)$$

$$\leq M^{2}\left(1+\mathbb{E}\left(\left(\int_{0}^{1}dh_{U,\Delta}(x)\right)^{4}\right)\right)$$

$$\leq 2M^{2}, \tag{3}$$

since $h_{U,\Delta}(x)$ is a cumulative distribution function.

Diagonal: We finalize by analysing the asymptotic behaviour of the diagonal term. Under assumption 4.1, it holds

$$\mathbb{E}(J((U,\Delta),(U,\Delta))) = \mathbb{E}\left(\int_0^1 \int_0^1 K(x,y)(dx - dh_{U,\Delta}(x))(dy - dh_{U,\Delta}(y))\right)$$

$$\leq M\left(1 + \mathbb{E}\left(\left(\int_0^1 dh_{U,\Delta}(x)\right)^2\right)\right),$$

$$< 2M$$
(4)

since $h_{U,\Delta}(x)$ is a distribution function. Then by the strong law of large numbers, the diagonal of the V-statistic converges to

$$n\text{Diag} = \frac{1}{n} \sum_{i=1}^{n} J((U_i, \Delta_i), (U_i, \Delta_i)) \stackrel{a.s.}{\to} \mathbb{E}(J((U, \Delta), (U, \Delta))).$$
 (5)

Proof (of Proposition 4.3): Equation (5) follows easily from equation (3). The unbiasedness of the U-statistic in equation (6) follows from the degeneracy property (proved in Lemma 4.4).

1.1 Proof of Proposition 4.2

In this section, instead of proving Proposition 4.2, we prove a even stronger result. Suppose that each data point i generates a (random) probability measure α_i in [0,1] and suppose all these points are independent and thus the measures they represent are also independent. We define the measure α as the expected measure of α_i , i.e. for $A \subseteq [0,1]$ measurable, we define $\alpha(A) = \mathbb{E}(\alpha_i(A))$. In our setting, under the null it holds $\alpha_i([0,x)) = \mathbb{I}\{U < x\} \left(\Delta_i + (1-\Delta)\frac{x-U}{1-U}\right)$, and $\alpha([0,x)) = \mathbb{E}(\alpha_i([0,x))) = x$ for $x \in [0,1]$. Our estimator $\tilde{F}(x)$ corresponds to $n^{-1} \sum_{i=1}^{\infty} \alpha_i([0,x))$. We prove the following theorem.

Theorem 1.1. Let $K:[0,1]^2 \to \mathbb{R}$ be a kernel such that it exist $M \ge 1$ with $|K(x,y)| \le M$ for all x,y. Then

$$\mathbb{E}\left(MMD\left(\frac{1}{n}\sum_{i}\alpha_{i}(\cdot),\alpha(\cdot)\right)^{2}\right) \leq \frac{4M}{n}\tag{6}$$

and, moreover, for all $\varepsilon > 0$ and $n \geq 2$ it holds

$$\mathbb{P}\left(\left|MMD\left(\frac{1}{n}\sum_{i}\alpha_{i},\alpha\right)^{2}-\mathbb{E}\left(MMD\left(\frac{1}{n}\sum_{i}\alpha_{i},\alpha\right)\right)^{2}\right|>\varepsilon\right)\leq\exp\left(-\varepsilon^{2}n/(32M^{2})\right)\tag{7}$$

Proof:

Denote the signed measure $\beta_i = (\alpha_i - \alpha)$, and for shortness, denote $Z = MMD\left(\frac{1}{n}\sum_i \alpha_i, \alpha\right)$, then

$$Z^{2} = \frac{1}{n^{2}} \int_{[0,1]^{2}} K(x,y) \sum_{i,j} \beta_{i}(dx) \beta_{j}(dx) = \frac{1}{n^{2}} \sum_{i,j} \int_{[0,1]^{2}} K(x,y) \beta_{i}(dx) \beta_{j}(dx)$$
(8)

Using that $\mathbb{E}(Z) \leq \mathbb{E}(Z^2)^{1/2}$, we get

$$\mathbb{E}Z \le \frac{n-1}{n} \mathbb{E} \int_{[0,1]^2} K(x,y) \beta_1(dx) \beta_2(dy) + \frac{1}{n} \mathbb{E} \int_{[0,1]^2} K(x,y) \beta_1(dx) \beta_1(dy)$$
 (9)

Note that $|\beta_1(dx)| \leq \alpha_1(dx) + \alpha(dx)$, then

$$\mathbb{E} \int_{[0,1]^2} K(x,y)\beta_1(dx)\beta_1(dy) \le M \mathbb{E} \int_{[0,1]^2} (\alpha_1(dx) + \alpha(x))(\alpha_1(dx) + \alpha(x)) = 4M$$
 (10)

Now, we claim that

$$\mathbb{E} \int_{[0,1]^2} K(x,y)\beta_1(dx)\beta_2(dy) = 0 \tag{11}$$

as β_1 and β_2 are i.i.d measures, and for all measurable sets $A\subseteq [0,1]$ it holds $\mathbb{E}(\beta_1(A))=0$. To check equation (11) we suppose that $K(x,y)=\sum_{k=1}^N c_k\int_{S_k}(x,y)$ where S_k are rectangles in $[0,1]^2$, i.e. K is a simple function in $[0,1]^2$. For a rectangle $S=[x,x']\times[y,y']\in[0,1]^2$ we denote $S^1=[x,x']$ and $S^2=[y,y']$. Then

$$\mathbb{E} \int_{[0,1]^2} K(x,y)\beta_1(dx)\beta_2(dy) = \sum_{k=1}^N c_k \mathbb{E} \beta_1(S_k^1) \mathbb{E} \beta_2(S_k^2) = 0$$

then as any arbitrary K can be approximated by simple functions, as our kernel K is bounded by M, and β is the difference of two probability measures, by the dominated convergence theorem equation (11) holds for an arbitrary bounded kernel. This proves the first part of the theorem.

For the second part, i.e. concentration. Let Z' be the random variable Z but replacing the data point j by another j' (which is independent of everything). From equation (8) it holds that $Z^2 - Z'^2$ equals

$$\frac{1}{n^2} \int_{[0,1]^2} K(x,y) [\beta_j(dx)\beta_j(dy) - \beta_{j'}(dx)\beta_{j'}(dy)] + \frac{1}{n^2} \sum_{i \neq j} \int_{[0,1]^2} K(x,y)\beta_i(dx) (\beta_j(dy) - \beta_j'(dy)) dx$$

Using the same argument as equation (10) the the absolute value of the above sum is less or equal than 8M/n. By the McDiarmid inequality we obtain the result.

2 Kernel-based test

In this section, we show results for an extra competitor based on a kernel approach, [4] (see reference in the main file). In particular, this approach considers a kernel density estimate for the survival function, i.e., for S = 1 - F which is obtained by using a slightly modified Kaplan-Meier procedure. Then, the test-statistic is defined as the squared difference between this density estimate and the model density. The implementation of this test was directly derived from the code made available by the authors in [4] (see reference in the main file).

Since this procedure relies on density estimation as an intermediate step, it has been found to be relatively data-inefficient, compared with more direct tests, see e.g. the recent discussion in [13] (in the main file).

For instance, for the periodic hazard experiment and under censoring parameter $\gamma = 1/2$, we obtain a fairly correct estimation of the Type-I error (the null is recovered by considering $\theta_2 = 0$ in the model).

	Type-I error											
α	n = 30	n = 50	n=100									
10 %	11.25	8.65	7									
5%	5.35	4.65	3.6									
1 %	1.3	1.1	0.9									

Nevertheless for alternatives that are distinguishable by other tests as for example for the periodic hazard setting with censoring parameter $\gamma = 1/2$ and $\theta = (\theta_1, 1)$ and $\theta_1 \in \{0.5, 0.9, 1.5\}$, we obtain the following results

		Power	
lpha=5%	n = 30	n = 50	n=100
$\theta = (0.5, 1)$	22.4	43.4	73.45
$\theta = (0.9, 1)$	3.65	4.95	14.1
$\theta = (1.5, 1)$	3.35	5.4	10.4

From the table above, we observe that the power increases as the sample size increases, nevertheless the power attained by this particular test is clearly inferior compared to all the other competitors. This behaviour is also observed for the parallel and Weibull experiments. Therefore, we omit this test from our comparisons.

3 Proportional hazards experiment

3.1 Type-I error

Estimated Type-I error. In red we observe tests that have an clear incorrect level. In orange, we observe tests that have a questionable incorrect level

3.1.1 Parallel hazards experiment: Censoring 30%

Fixed length-scale 1

			Type	-I error			
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR
Sample	e size n=	=30					
10 %	10.10	11.70	10.20	14.50	11.15	11.10	19.65
5~%	5.10	6.55	4.85	8.70	5.90	6.60	13.65
1 %	1.15	2.05	1.10	3.05	1.60	1.30	6.30
Sample	e size n=	=50					
10 %	10.65	11.70	10.75	13.35	11.30	10.45	17.80
5~%	5.50	6.20	5.75	8.15	6.10	5.80	11.85
1 %	1.20	1.60	1.10	2.65	1.45	1.35	4.60
Sample	e size n=	=100					
10 %	11.10	11.60	10.90	11.00	10.95	11.10	13.00
5%	5.90	6.10	5.75	6.40	5.85	6.00	8.40
1 %	1.25	1.40	1.30	2.20	1.35	1.35	2.85

Adaptive length-scale

	Type-I error MW1 MW2 MW3 Pearson LR1 LR2 WLR												
	MW1	LR1	LR2	WLR									
Sample	e size n=	=30											
10 %	9.35	10.70	9.70	14.50	11.15	11.10	19.65						
5%	4.40	5.45	4.50	8.70	5.90	6.60	13.65						
1 %	0.95	1.45	0.95	3.05	1.60	1.30	6.30						
Sample	e size n=	=50											
10 %	10.50	11.30	10.55	13.35	11.30	10.45	17.80						
5%	5.35	5.85	5.15	8.15	6.10	5.80	11.85						
1 %	0.70	1.20	0.85	2.65	1.45	1.35	4.60						
Sample	e size n=	=100											
10 %	10.65	10.90	10.70	11.00	10.95	11.10	13.00						
5%	5.50	5.45	5.50	6.40	5.85	6.00	8.40						
1 %	1.20	1.40	1.15	2.20	1.35	1.35	2.85						

3.1.2 Parallel hazards experiment: Censoring 50%

Fixed length-scale 1

	Type-I error												
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR						
Sample	e size n=	=30											
10 %	10.50	11.80	10.50	15.30	10.50	10.25	19.25						
5~%	4.45	5.90	4.50	10.15	5.75	5.70	14.05						
1 %	1.05	1.65	1.05	5.30	1.30	1.65	6.35						
Sample	e size n=	=50											
10 %	10.70	11.45	10.75	14.75	10.65	10.50	16.25						
5~%	5.55	6.50	5.70	9.30	5.90	5.10	10.90						
1 %	1.35	1.45	1.20	5.10	1.60	1.35	4.40						
Sample	e size n=	=100											
10 %	12.20	12.70	12.20	13.25	11.45	11.65	14.10						
5~%	6.15	6.35	6.00	8.70	5.85	5.80	8.25						
1 %	1.45	1.65	1.45	2.20	1.35	1.30	3.15						

Adaptive length-scale

	Type-I error												
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR						
Sample	e size n=	=30											
10 %	8.65	10.05	8.40	15.30	10.50	10.25	19.25						
5~%	4.55	5.25	4.50	10.15	5.75	5.70	14.05						
1 %	1.05	1.30	0.95	5.30	1.30	1.65	6.35						
Sample	e size n=	=50											
10 %	9.45	10.25	9.40	14.75	10.65	10.50	16.25						
5~%	4.85	5.50	4.80	9.30	5.90	5.10	10.90						
1 %	1.20	1.40	1.20	5.10	1.60	1.35	4.40						
Sample	e size n=	=100											
10 %	11.00	11.25	11.05	13.25	11.45	11.65	14.10						
5~%	5.40	5.60	5.25	8.70	5.85	5.80	8.25						
1 %	1.35	1.50	1.40	2.20	1.35	1.30	3.15						

3.2 Parallel hazard functions - Sample size n=30 - Significance $\alpha=0.05$ - Fixed length-scale 1

rate	M	W1	MV	$\overline{W2}$	MV	W3	Pea	rson	L	R1	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	74.30	67.45	78.15	72.05	74.40	67.60	64.90	45.20	88.20	77.45	78.40	65.40	62.70	42.80
0.55	62.55	55.40	66.55	59.75	62.60	55.75	47.70	30.80	77.10	63.25	65.40	51.95	46.15	29.35
0.6	50.30	44.70	55.05	49.15	50.85	44.70	30.80	19.30	62.95	49.85	51.65	37.70	31.30	20.30
0.65	39.00	33.35	43.50	37.80	39.15	33.45	19.40	12.10	48.35	35.65	38.25	26.30	22.30	13.80
0.7	28.20	25.20	32.55	28.55	27.90	25.35	11.85	8.90	34.40	24.65	25.20	18.25	15.85	10.50
0.75	19.35	18.15	22.55	20.80	19.45	17.65	8.30	6.55	22.45	15.90	15.85	12.35	12.60	9.45
0.8	12.90	12.55	15.40	14.95	13.00	12.90	6.30	6.25	14.10	10.15	9.80	8.25	10.20	9.25
0.85	8.50	9.45	10.80	11.65	8.15	9.65	5.60	6.85	9.35	7.20	6.80	6.35	10.15	9.65
0.9	5.90	6.90	7.45	8.85	5.95	6.90	5.85	8.05	6.80	5.10	5.30	4.65	10.20	11.45
0.95	5.25	5.55	6.35	6.90	5.10	5.35	7.10	8.75	5.45	5.10	5.70	4.70	12.00	12.55
1	5.10	4.45	6.55	5.90	4.85	4.50	8.70	10.15	5.90	5.75	6.60	5.70	13.65	14.05
1.05	5.90	4.60	7.45	6.55	5.80	4.90	10.55	12.05	7.65	6.90	7.90	6.75	16.20	15.55
1.1	7.65	5.95	9.25	7.80	7.60	6.05	13.05	15.10	10.25	9.00	9.85	8.75	18.80	17.95
1.15	9.30	7.35	11.30	8.75	9.10	7.30	16.40	17.50	12.90	11.80	13.05	10.95	22.25	20.55
1.2	11.85	9.15	14.60	11.75	12.25	9.00	19.80	19.70	16.55	15.10	15.85	14.45	25.60	23.80
1.25	14.95	11.65	17.45	14.25	15.05	11.40	23.50	21.75	21.15	18.30	19.65	16.90	29.20	27.20
1.3	18.00	14.25	21.40	16.45	18.15	14.15	26.55	24.55	27.55	22.85	24.05	19.65	33.45	29.80
1.35	22.25	16.90	26.50	19.95	22.15	16.75	32.20	26.80	32.80	26.20	28.65	23.15	38.30	32.55
1.4	27.15	19.80	31.65	23.85	27.05	19.75	35.20	30.00	38.25	31.00	33.20	26.60	42.05	36.00
1.45	32.10	23.45	37.10	27.65	32.00	23.15	39.35	32.20	44.15	34.95	38.35	30.70	46.55	38.95
1.5	38.05	26.90	42.05	31.40	37.40	27.15	44.65	34.55	50.25	39.60	42.05	34.35	51.80	42.15
1.55	43.20	30.35	47.25	35.25	43.20	30.70	48.55	38.40	56.10	44.65	46.85	37.55	55.70	45.55
1.6	47.90	34.25	53.50	38.15	48.15	34.05	53.15	40.50	60.90	48.50	51.90	41.55	60.60	49.15
1.65	53.00	37.25	58.00	41.60	53.45	37.05	56.90	44.30	66.15	52.50	56.00	44.95	64.95	52.30
1.7	57.55	40.30	63.15	46.25	58.25	41.30	62.05	47.70	70.00	55.70	60.45	48.85	69.00	55.25
1.75	63.30	44.40	67.55	49.80	63.00	44.70	65.60	50.55	73.95	60.60	63.75	52.10	72.00	59.10
1.8	67.60	47.90	72.00	53.60	67.10	47.80	69.55	53.85	78.50	64.10	67.50	54.45	75.95	61.65
1.85	71.50	51.10	75.25	56.55	71.50	51.30	72.90	56.95	81.85	67.20	71.45	57.60	79.05	64.50
1.9	75.00	54.40	79.00	59.95	74.65	54.65	75.65	59.20	84.60	70.05	74.50	60.35	81.70	67.15
1.95	77.65	57.55	81.65	63.10	77.95	57.25	78.20	61.30	86.95	73.10	78.20	62.95	84.20	69.50
2	80.90	61.20	84.55	66.20	81.10	60.55	81.35	64.20	89.05	75.55	81.70	65.50	86.50	72.00

3.3 Parallel hazard functions - Sample size n=30 - Significance $\alpha=0.05$ - Adaptive length-scale

rate	M	W1	M	W2	MV	W3	Pea	rson	L	R1	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	70.65	63.75	73.85	66.95	70.60	63.45	64.90	45.20	88.20	77.45	78.40	65.40	62.70	42.80
0.55	57.80	51.80	61.80	55.60	57.20	51.90	47.70	30.80	77.10	63.25	65.40	51.95	46.15	29.35
0.6	45.05	39.40	49.15	43.45	45.10	39.15	30.80	19.30	62.95	49.85	51.65	37.70	31.30	20.30
0.65	33.45	29.40	37.35	32.45	33.20	29.40	19.40	12.10	48.35	35.65	38.25	26.30	22.30	13.80
0.7	23.15	21.30	25.95	24.30	23.25	21.25	11.85	8.90	34.40	24.65	25.20	18.25	15.85	10.50
0.75	16.05	15.90	18.65	17.60	15.90	15.25	8.30	6.55	22.45	15.90	15.85	12.35	12.60	9.45
0.8	10.80	11.00	12.95	13.20	10.65	11.35	6.30	6.25	14.10	10.15	9.80	8.25	10.20	9.25
0.85	7.00	7.60	8.90	9.10	7.40	7.70	5.60	6.85	9.35	7.20	6.80	6.35	10.15	9.65
0.9	5.55	5.70	6.55	6.95	5.55	5.40	5.85	8.05	6.80	5.10	5.30	4.65	10.20	11.45
0.95	4.75	4.75	5.65	5.50	4.70	4.80	7.10	8.75	5.45	5.10	5.70	4.70	12.00	12.55
1	4.40	4.55	5.45	5.25	4.50	4.50	8.70	10.15	5.90	5.75	6.60	5.70	13.65	14.05
1.05	4.85	4.25	5.80	5.05	4.75	4.35	10.55	12.05	7.65	6.90	7.90	6.75	16.20	15.55
1.1	6.00	4.70	7.50	5.30	5.90	4.75	13.05	15.10	10.25	9.00	9.85	8.75	18.80	17.95
1.15	7.35	5.20	9.10	6.20	7.30	5.00	16.40	17.50	12.90	11.80	13.05	10.95	22.25	20.55
1.2	9.15	6.30	11.00	7.80	9.10	6.20	19.80	19.70	16.55	15.10	15.85	14.45	25.60	23.80
1.25	11.25	8.00	12.95	9.45	10.95	7.90	23.50	21.75	21.15	18.30	19.65	16.90	29.20	27.20
1.3	13.40	9.85	15.75	11.40	13.30	9.45	26.55	24.55	27.55	22.85	24.05	19.65	33.45	29.80
1.35	16.60	11.25	18.85	13.50	16.35	11.75	32.20	26.80	32.80	26.20	28.65	23.15	38.30	32.55
1.4	19.15	13.55	21.35	15.65	19.20	13.55	35.20	30.00	38.25	31.00	33.20	26.60	42.05	36.00
1.45	22.20	15.65	25.85	18.55	21.95	15.65	39.35	32.20	44.15	34.95	38.35	30.70	46.55	38.95
1.5	26.35	17.80	29.30	21.05	26.20	17.90	44.65	34.55	50.25	39.60	42.05	34.35	51.80	42.15
1.55	30.00	20.85	34.25	23.35	30.00	20.70	48.55	38.40	56.10	44.65	46.85	37.55	55.70	45.55
1.6	34.50	23.25	38.45	25.90	34.35	23.40	53.15	40.50	60.90	48.50	51.90	41.55	60.60	49.15
1.65	38.70	26.25	42.55	28.95	39.00	25.45	56.90	44.30	66.15	52.50	56.00	44.95	64.95	52.30
1.7	43.15	28.75	47.15	31.85	43.25	28.85	62.05	47.70	70.00	55.70	60.45	48.85	69.00	55.25
1.75	47.80	31.50	51.80	35.15	47.40	31.45	65.60	50.55	73.95	60.60	63.75	52.10	72.00	59.10
1.8	51.80	34.40	55.95	37.90	51.80	34.30	69.55	53.85	78.50	64.10	67.50	54.45	75.95	61.65
1.85	56.25	37.10	59.65	40.45	55.70	37.15	72.90	56.95	81.85	67.20	71.45	57.60	79.05	64.50
1.9	60.10	39.50	63.55	42.50	59.80	39.30	75.65	59.20	84.60	70.05	74.50	60.35	81.70	67.15
1.95	63.75	41.95	67.15	45.40	63.90	41.65	78.20	61.30	86.95	73.10	78.20	62.95	84.20	69.50
	67.00	44.40	70.35	48.65	67.50	44.80	81.35	64.20	89.05	75.55	81.70	65.50	86.50	72.00

rate	M	W1	M	W2	M	W3	Pea	rson	L	R1	L	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	93.65	89.70	94.15	90.80	93.80	89.70	89.70	75.80	97.70	94.45	94.35	88.20	88.90	74.95
0.55	85.55	79.30	87.55	81.25	86.15	79.25	77.05	58.85	94.15	85.95	87.35	76.15	76.00	57.00
0.6	73.10	65.45	76.15	67.85	73.85	65.40	60.25	41.55	84.30	71.95	74.60	59.70	59.50	39.85
0.65	59.40	51.45	62.30	54.00	59.90	51.30	42.75	26.70	70.05	57.70	59.60	44.45	40.75	26.40
0.7	44.75	38.80	47.70	41.05	44.05	38.65	27.35	16.65	54.50	40.90	42.25	31.90	27.20	17.20
0.75	32.40	28.25	34.70	30.40	32.30	28.05	16.55	10.75	37.30	27.30	28.80	21.05	17.85	12.40
0.8	21.20	18.70	23.95	20.45	21.25	18.85	11.00	7.90	24.15	17.50	18.05	13.35	12.65	9.00
0.85	14.25	12.60	15.80	14.30	14.20	12.55	7.20	6.85	14.95	11.05	12.05	8.25	9.80	7.70
0.9	9.00	8.25	10.30	9.25	8.80	8.60	5.50	6.60	9.55	7.25	7.10	5.75	9.50	8.20
0.95	6.40	6.20	7.20	6.95	6.25	6.20	6.30	7.80	6.35	5.85	5.75	5.05	10.10	9.20
1	5.50	5.55	6.20	6.50	5.75	5.70	8.15	9.30	6.10	5.90	5.80	5.10	11.85	10.90
1.05	6.05	6.15	7.15	6.85	6.10	6.05	10.10	10.95	8.05	7.30	6.80	6.75	14.30	12.85
1.1	8.25	6.80	9.45	8.05	8.15	6.75	13.10	13.90	11.90	9.70	9.65	8.90	17.60	16.20
1.15	11.95	9.45	13.30	10.75	11.70	9.50	16.25	16.50	16.60	13.75	13.95	11.85	21.85	19.60
1.2	16.20	12.45	18.30	13.65	16.35	12.60	20.95	20.05	23.75	18.55	18.90	15.35	26.80	22.35
1.25	22.50	16.40	24.35	17.95	22.20	16.40	27.55	23.75	30.35	23.90	25.30	19.75	32.30	26.05
1.3	28.80	20.75	31.25	22.95	28.95	20.80	32.45	28.30	37.20	29.75	31.60	24.85	37.85	30.15
1.35	35.40	26.20	37.85	28.80	35.30	26.15	38.65	32.05	44.90	36.35	38.00	29.50	44.20	35.85
1.4	42.00	31.50	45.85	34.60	42.30	31.60	46.05	36.40	53.95	41.85	43.70	35.95	49.70	40.75
1.45	50.55	36.65	53.25	39.35	50.75	36.50	51.50	39.55	61.35	48.15	50.20	40.50	56.05	44.55
1.5	58.05	42.55	60.80	45.40	58.00	42.65	57.40	44.70	68.60	54.20	57.55	45.00	61.30	50.05
1.55	64.85	48.15	67.45	50.85	64.60	47.90	62.70	49.65	74.30	59.75	63.05	50.85	67.45	55.65
1.6	70.80	53.75	73.25	56.70	70.90	53.75	68.30	54.65	78.90	65.85	68.60	55.20	72.65	60.20
1.65	75.95	58.75	77.70	61.60	76.10	58.75	72.85	58.65	83.40	70.90	73.60	59.25	77.60	64.60
1.7	80.55	63.55	82.05	66.40	80.30	63.35	77.60	62.95	87.10	75.00	77.90	63.70	82.05	68.95
1.75	83.55	67.90	84.95	71.30	83.55	68.45	82.05	66.30	90.10	78.70	81.95	67.00	85.90	72.40
1.8	86.90	73.05	88.90	74.95	86.90	72.55	85.60	70.00	92.55	81.95	85.00	70.55	88.60	76.00
1.85	90.05	76.10	91.30	77.80	90.15	75.70	88.40	73.05	94.55	84.65	87.75	74.55	90.10	79.10
1.9	92.30	78.80	93.10	80.70	92.10	78.75	91.10	76.65	95.80	87.35	90.20	78.10	92.55	81.65
1.95	93.80	81.90	94.65	84.20	93.70	82.00	92.70	79.35	97.10	89.05	92.15	80.75	94.20	84.65
2	95.10	84.20	95.95	86.10	95.20	84.30	94.35	81.90	98.05	90.45	93.70	83.40	95.50	86.40

3.4 Parallel hazard functions - Sample size n=50 - Significance $\alpha=0.05$ - Adaptive length-scale

rate	M	W1	M	W2	M	W3	Pea	rson	L]	R1	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	91.45	86.75	92.50	87.80	91.55	86.55	89.70	75.80	97.70	94.45	94.35	88.20	88.90	74.95
0.55	82.50	75.60	84.30	77.85	82.90	75.60	77.05	58.85	94.15	85.95	87.35	76.15	76.00	57.00
0.6	69.60	61.30	71.25	63.80	69.60	61.05	60.25	41.55	84.30	71.95	74.60	59.70	59.50	39.85
0.65	54.35	47.15	56.65	48.85	53.95	47.25	42.75	26.70	70.05	57.70	59.60	44.45	40.75	26.40
0.7	39.95	34.60	42.10	36.80	40.30	34.35	27.35	16.65	54.50	40.90	42.25	31.90	27.20	17.20
0.75	28.30	23.80	30.30	25.80	28.45	24.15	16.55	10.75	37.30	27.30	28.80	21.05	17.85	12.40
0.8	18.75	16.45	20.45	17.60	18.70	16.55	11.00	7.90	24.15	17.50	18.05	13.35	12.65	9.00
0.85	12.25	10.90	14.00	11.75	12.35	10.90	7.20	6.85	14.95	11.05	12.05	8.25	9.80	7.70
0.9	7.45	7.35	8.75	8.00	7.70	7.20	5.50	6.60	9.55	7.25	7.10	5.75	9.50	8.20
0.95	6.00	5.55	6.85	6.00	5.95	5.65	6.30	7.80	6.35	5.85	5.75	5.05	10.10	9.20
1	5.35	4.85	5.85	5.50	5.15	4.80	8.15	9.30	6.10	5.90	5.80	5.10	11.85	10.90
1.05	5.40	5.00	6.15	5.50	5.35	5.10	10.10	10.95	8.05	7.30	6.80	6.75	14.30	12.85
1.1	7.20	5.80	7.90	6.35	6.85	5.60	13.10	13.90	11.90	9.70	9.65	8.90	17.60	16.20
1.15	9.85	7.45	10.70	8.05	9.45	7.35	16.25	16.50	16.60	13.75	13.95	11.85	21.85	19.60
1.2	12.30	9.40	13.10	10.45	12.20	9.35	20.95	20.05	23.75	18.55	18.90	15.35	26.80	22.35
1.25	15.80	12.20	17.25	13.50	15.80	12.40	27.55	23.75	30.35	23.90	25.30	19.75	32.30	26.05
1.3	20.95	15.30	23.05	16.25	20.35	15.40	32.45	28.30	37.20	29.75	31.60	24.85	37.85	30.15
1.35	26.75	18.55	28.80	19.40	27.05	18.05	38.65	32.05	44.90	36.35	38.00	29.50	44.20	35.85
1.4	33.15	22.40	35.55	24.05	32.80	22.20	46.05	36.40	53.95	41.85	43.70	35.95	49.70	40.75
1.45	39.10	27.25	41.30	28.30	39.10	27.30	51.50	39.55	61.35	48.15	50.20	40.50	56.05	44.55
1.5	45.65	31.40	47.95	33.20	45.25	31.20	57.40	44.70	68.60	54.20	57.55	45.00	61.30	50.05
1.55	51.50	36.20	53.80	38.40	51.45	36.05	62.70	49.65	74.30	59.75	63.05	50.85	67.45	55.65
1.6	58.40	41.15	60.25	43.25	57.85	40.80	68.30	54.65	78.90	65.85	68.60	55.20	72.65	60.20
1.65	63.75	45.25	65.50	47.35	63.25	45.80	72.85	58.65	83.40	70.90	73.60	59.25	77.60	64.60
1.7	69.10	49.80	71.55	51.65	68.95	49.45	77.60	62.95	87.10	75.00	77.90	63.70	82.05	68.95
1.75	74.55	54.45	76.05	56.65	73.95	54.65	82.05	66.30	90.10	78.70	81.95	67.00	85.90	72.40
1.8	78.55	59.50	80.05	60.95	78.15	59.15	85.60	70.00	92.55	81.95	85.00	70.55	88.60	76.00
1.85	81.55	62.95	82.60	64.70	81.85	62.95	88.40	73.05	94.55	84.65	87.75	74.55	90.10	79.10
1.9	84.40	66.80	85.30	68.30	84.45	66.90	91.10	76.65	95.80	87.35	90.20	78.10	92.55	81.65
1.95	86.65	69.95	87.60	71.45	86.45	69.90	92.70	79.35	97.10	89.05	92.15	80.75	94.20	84.65
2	89.40	73.05	90.65	74.30	89.30	72.60	94.35	81.90	98.05	90.45	93.70	83.40	95.50	86.40

3.5 Parallel hazard functions - Sample size n=100 - Significance $\alpha=0.05$ - Fixed length-scale 1

rate	M	W1	MV	W2	MV	W3	Pea	rson	LF	21	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	99.90	99.40	99.90	99.55	99.80	99.45	99.85	98.45	100.00	99.85	99.90	99.35	99.80	98.60
0.55	99.00	97.65	98.95	97.85	98.85	97.75	98.35	93.70	99.80	99.30	99.15	96.85	98.65	94.40
0.6	95.70	91.90	96.00	92.40	95.65	91.90	93.85	82.35	98.70	95.70	96.15	89.15	92.80	82.00
0.65	87.35	81.15	88.35	81.75	87.50	81.35	81.50	64.65	94.35	87.30	87.05	76.30	79.95	62.30
0.7	74.60	66.10	75.55	67.80	74.35	66.10	60.65	43.10	83.90	71.65	73.70	60.40	59.10	42.70
0.75	57.20	48.75	58.45	50.75	56.95	48.95	39.10	25.85	66.60	52.40	54.35	40.90	37.10	25.20
0.8	38.80	32.25	40.15	33.65	38.50	32.10	22.35	14.80	44.85	33.40	35.00	25.45	21.60	15.50
0.85	22.90	19.30	24.35	20.15	23.00	19.45	11.80	8.60	25.70	18.70	19.90	14.75	11.80	9.90
0.9	12.95	11.40	13.75	12.15	13.05	11.40	7.40	6.20	13.95	10.95	11.40	9.25	8.15	7.50
0.95	7.45	7.90	7.95	8.10	7.90	7.90	5.80	6.25	6.70	7.15	6.60	6.40	6.95	6.90
1	5.90	6.15	6.10	6.35	5.75	6.00	6.40	8.70	5.85	5.85	6.00	5.80	8.40	8.25
1.05	7.05	6.90	7.75	7.45	7.00	6.85	9.20	9.80	8.65	7.95	8.05	7.85	10.40	11.30
1.1	11.45	9.80	12.35	10.25	11.65	9.70	13.05	12.95	14.95	12.45	13.45	11.90	15.30	15.30
1.15	19.05	14.65	19.60	15.55	18.70	14.80	18.60	18.05	23.90	19.30	20.55	16.95	22.05	20.10
1.2	28.15	21.00	29.15	22.00	28.00	21.10	26.60	23.95	35.10	27.65	28.60	23.05	30.80	26.10
1.25	39.95	29.10	41.15	30.40	39.50	29.00	36.15	32.25	48.50	36.60	38.40	30.15	39.35	33.00
1.3	50.45	37.70	52.70	39.10	50.95	37.70	46.80	40.05	60.65	47.15	49.05	38.70	50.00	41.15
1.35	63.30	47.45	64.50	49.45	63.05	47.05	56.90	47.80	71.90	56.35	59.05	46.40	59.65	48.20
1.4	72.60	57.05	73.95	58.90	72.40	57.35	66.45	55.05	79.70	66.45	69.30	54.70	68.20	55.90
1.45	80.35	66.30	81.40	66.90	80.40	66.20	75.00	62.30	86.35	73.90	76.45	62.10	77.20	63.95
1.5	86.00	73.70	87.15	74.65	86.05	73.45	82.45	69.55	91.45	81.65	83.25	68.45	83.35	70.30
1.55	90.20	80.10	90.95	81.45	90.50	80.05	87.90	74.45	95.00	86.30	87.60	75.20	89.10	76.50
1.6	94.30	84.55	94.70	85.40	94.15	84.60	91.05	79.90	96.75	88.75	91.35	80.65	92.05	82.20
1.65	96.70	88.35	97.10	89.05	96.65	88.30	94.75	83.75	98.20	91.65	93.90	84.65	94.95	85.85
1.7	98.00	90.60	98.20	91.50	98.10	90.80	96.35	87.30	99.25	94.20	95.80	88.25	96.75	88.95
1.75	98.75	93.20	98.95	93.60	98.75	93.35	98.15	89.80	99.45	96.05	97.50	90.40	97.90	91.95
1.8	99.25	94.85	99.25	95.30	99.30	94.90	98.75	92.55	99.65	96.80	98.25	92.40	98.90	93.35
1.85	99.50	96.40	99.50	96.70	99.50	96.55	99.20	94.45	99.75	97.85	98.75	93.95	99.30	95.15
1.9	99.70	97.25	99.75	97.70	99.75	97.40	99.45	95.80	99.90	98.65	99.40	95.35	99.60	96.15
1.95	99.85	98.15	99.95	98.25	99.85	98.15	99.60	97.20	99.95	99.10	99.50	96.50	99.65	97.35
_2	99.95	98.65	99.95	98.85	99.95	98.75	99.70	97.95	99.95	99.25	99.80	97.25	99.85	98.20

3.6 Parallel hazard functions - Sample size n=100 - Significance $\alpha=0.05$ - Adaptive length-scale

rate	M	W1	MV	W2	M	$\overline{V3}$	Pea	rson	LR	21	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	99.60	99.40	99.60	99.50	99.60	99.40	99.85	98.45	100.00	99.85	99.90	99.35	99.80	98.60
0.55	98.60	96.45	98.90	96.70	98.65	96.25	98.35	93.70	99.80	99.30	99.15	96.85	98.65	94.40
0.6	94.65	89.35	94.90	89.80	94.70	89.50	93.85	82.35	98.70	95.70	96.15	89.15	92.80	82.00
0.65	85.30	77.30	85.80	77.95	85.05	77.00	81.50	64.65	94.35	87.30	87.05	76.30	79.95	62.30
0.7	69.75	61.00	70.70	61.90	69.75	61.25	60.65	43.10	83.90	71.65	73.70	60.40	59.10	42.70
0.75	51.15	43.05	52.20	44.50	51.05	43.00	39.10	25.85	66.60	52.40	54.35	40.90	37.10	25.20
0.8	32.70	27.75	33.50	28.25	32.30	27.50	22.35	14.80	44.85	33.40	35.00	25.45	21.60	15.50
0.85	19.20	16.20	20.05	17.05	19.40	16.25	11.80	8.60	25.70	18.70	19.90	14.75	11.80	9.90
0.9	11.20	10.40	11.95	10.60	11.20	10.25	7.40	6.20	13.95	10.95	11.40	9.25	8.15	7.50
0.95	7.05	7.00	7.35	7.45	7.20	7.45	5.80	6.25	6.70	7.15	6.60	6.40	6.95	6.90
1	5.50	5.40	5.45	5.60	5.50	5.25	6.40	8.70	5.85	5.85	6.00	5.80	8.40	8.25
1.05	5.80	6.20	6.45	6.35	6.40	5.75	9.20	9.80	8.65	7.95	8.05	7.85	10.40	11.30
1.1	9.70	8.80	10.00	9.15	9.45	8.35	13.05	12.95	14.95	12.45	13.45	11.90	15.30	15.30
1.15	14.65	12.10	15.55	12.50	14.80	11.85	18.60	18.05	23.90	19.30	20.55	16.95	22.05	20.10
1.2	22.35	17.25	23.15	17.40	21.90	16.65	26.60	23.95	35.10	27.65	28.60	23.05	30.80	26.10
1.25	31.15	23.20	32.55	24.55	30.75	23.30	36.15	32.25	48.50	36.60	38.40	30.15	39.35	33.00
1.3	41.95	30.90	43.30	31.70	42.05	30.65	46.80	40.05	60.65	47.15	49.05	38.70	50.00	41.15
1.35	52.10	38.80	53.50	39.90	51.70	38.85	56.90	47.80	71.90	56.35	59.05	46.40	59.65	48.20
1.4	61.35	46.85	62.60	48.10	61.70	47.20	66.45	55.05	79.70	66.45	69.30	54.70	68.20	55.90
1.45	71.15	54.80	72.20	55.60	71.10	54.30	75.00	62.30	86.35	73.90	76.45	62.10	77.20	63.95
1.5	78.70	63.45	79.85	63.95	78.85	63.25	82.45	69.55	91.45	81.65	83.25	68.45	83.35	70.30
1.55	84.85	70.05	85.15	69.95	84.50	70.05	87.90	74.45	95.00	86.30	87.60	75.20	89.10	76.50
1.6	89.70	75.20	90.15	76.05	89.80	75.45	91.05	79.90	96.75	88.75	91.35	80.65	92.05	82.20
1.65	92.85	80.20	93.35	80.70	93.00	80.45	94.75	83.75	98.20	91.65	93.90	84.65	94.95	85.85
1.7	95.50	84.50	95.80	85.30	95.70	84.75	96.35	87.30	99.25	94.20	95.80	88.25	96.75	88.95
1.75	97.20	88.20	97.15	88.50	97.05	88.10	98.15	89.80	99.45	96.05	97.50	90.40	97.90	91.95
1.8	98.15	91.00	98.20	91.35	98.30	90.90	98.75	92.55	99.65	96.80	98.25	92.40	98.90	93.35
1.85	98.90	93.20	98.85	93.30	98.85	93.05	99.20	94.45	99.75	97.85	98.75	93.95	99.30	95.15
1.9	99.15	94.60	99.30	94.75	99.20	94.70	99.45	95.80	99.90	98.65	99.40	95.35	99.60	96.15
1.95	99.45	95.70	99.50	95.85	99.50	95.85	99.60	97.20	99.95	99.10	99.50	96.50	99.65	97.35
_2	99.65	96.75	99.65	96.75	99.60	96.55	99.70	97.95	99.95	99.25	99.80	97.25	99.85	98.20

3.7 Parallel hazard functions - Sample size n=200 - Significance $\alpha=0.05$ - Fixed length-scale 1

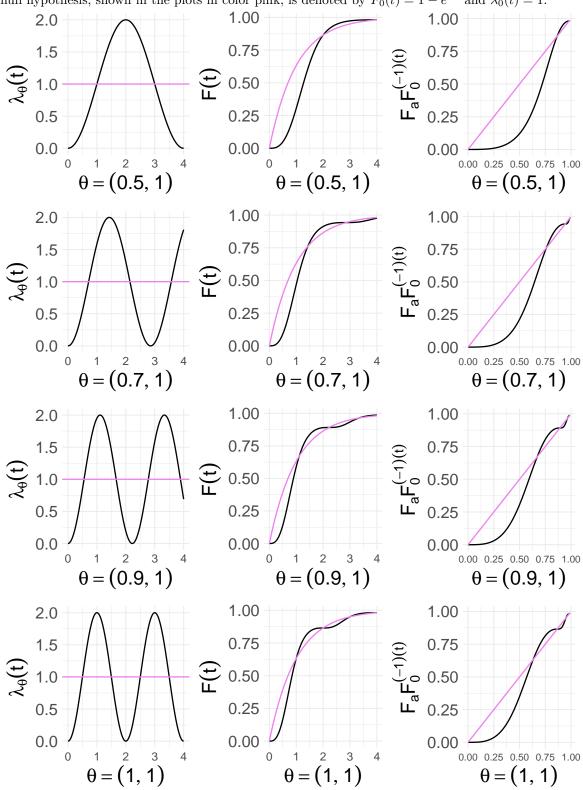
rate	M	W1	MV	W2	MV	W3	Pear	rson	L	R1	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00
0.55	100.00	99.95	100.00	99.95	100.00	99.95	100.00	99.90	100.00	99.95	100.00	99.95	100.00	99.90
0.6	99.90	99.65	99.90	99.65	99.90	99.60	99.90	99.45	99.90	99.85	99.95	99.55	99.90	99.35
0.65	99.30	98.10	99.35	98.30	99.35	98.25	99.05	95.20	99.85	99.40	99.30	96.80	99.00	94.35
0.7	96.25	91.80	96.10	91.95	96.20	91.30	93.35	80.80	98.85	95.40	95.80	88.10	93.55	80.90
0.75	85.90	77.30	86.50	78.10	86.30	77.40	74.85	54.85	93.00	82.90	84.45	70.75	73.55	55.90
0.8	64.45	54.30	65.25	55.25	64.35	54.35	47.50	31.95	74.35	58.50	60.90	47.10	45.50	32.30
0.85	39.80	32.45	40.80	32.85	39.85	32.50	22.95	16.50	46.15	33.10	36.75	27.65	23.55	17.00
0.9	19.60	17.60	20.10	17.85	19.65	17.60	10.20	7.20	21.50	17.35	17.60	14.05	10.15	9.25
0.95	8.90	8.75	9.05	9.05	8.80	8.95	5.20	4.55	8.30	7.80	7.50	7.15	6.10	6.70
1	4.90	5.05	4.85	5.10	4.75	5.00	5.65	5.50	5.10	4.75	5.10	5.50	6.85	7.30
1.05	7.15	7.45	7.55	7.35	7.60	7.40	7.65	7.80	9.20	9.20	7.95	8.30	10.55	10.65
1.1	17.20	14.20	17.55	14.15	17.00	13.60	14.70	14.00	21.75	17.20	17.95	14.45	17.70	17.00
1.15	33.35	25.05	33.65	25.90	33.10	25.20	26.80	23.10	39.90	31.40	32.55	24.55	29.35	25.30
1.2	50.80	40.05	51.30	40.45	50.55	40.00	42.65	34.85	60.10	47.85	48.15	37.80	45.35	37.65
1.25	68.65	55.35	68.90	55.90	68.20	54.90	58.80	47.90	76.30	63.60	63.70	51.15	62.55	49.90
1.3	81.65	68.60	81.85	69.35	82.15	69.25	73.20	60.75	87.75	75.60	77.25	63.25	75.55	62.55
1.35	90.80	79.50	90.95	79.85	90.90	79.50	85.55	72.05	94.85	83.60	86.80	73.05	85.90	72.20
1.4	95.65	86.40	95.65	86.55	95.65	86.25	91.80	80.90	97.80	90.05	92.75	81.55	92.60	81.10
1.45	98.15	91.40	98.20	91.40	98.20	91.40	96.05	87.95	99.15	94.70	96.95	87.65	96.35	87.30
1.5	99.50	95.85	99.35	95.55	99.30	95.80	98.50	92.10	99.80	97.85	98.35	91.70	98.45	92.25
1.55	99.70	97.95	99.80	98.05	99.75	97.75	99.55	95.50	99.90	98.85	99.25	95.20	99.30	96.10
1.6	99.95	98.90	99.95	98.90	99.95	98.95	99.70	97.70	99.95	99.40	99.75	97.50	99.90	97.80
1.65	99.95	99.55	99.95	99.55	99.95	99.50	99.85	98.80	100.00	99.85	99.90	98.65	99.90	99.05
1.7	100.00	99.75	100.00	99.85	100.00	99.80	99.90	99.45	100.00	99.90	99.95	99.20	100.00	99.65
1.75	100.00	99.90	100.00	99.90	100.00	99.90	100.00	99.75	100.00	99.95	99.95	99.60	100.00	99.70
1.8	100.00	99.95	100.00	99.95	100.00	99.95	100.00	99.90	100.00	100.00	100.00	99.70	100.00	99.85
1.85	100.00	100.00	100.00	100.00	100.00	100.00	100.00	99.90	100.00	100.00	100.00	99.90	100.00	99.90
1.9	100.00	100.00	100.00	100.00	100.00	100.00	100.00	99.95	100.00	100.00	100.00	99.95	100.00	99.90
1.95	100.00	100.00	100.00	100.00	100.00	100.00	100.00	99.95	100.00	100.00	100.00	100.00	100.00	99.95
_2	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

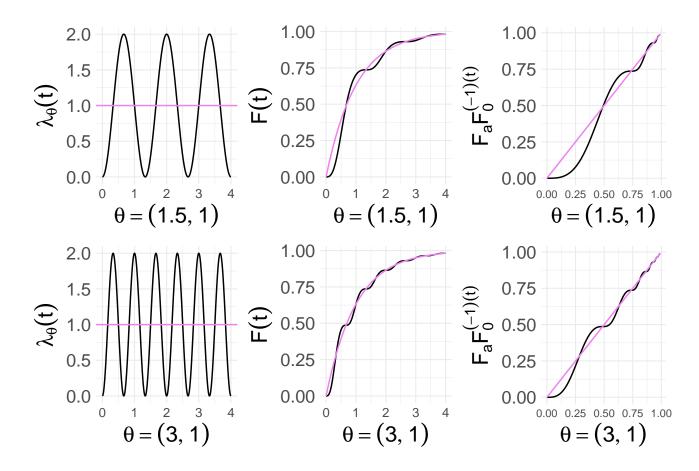
3.8 Parallel hazard functions - Sample size n=200 - Significance $\alpha=0.05$ - Adaptive length-scale

rate	M	W1	MV	$\overline{W2}$	MV	$\overline{W3}$	Pea	rson	LI	R1	LI	R2	W	LR
cens	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%	30%	50%
0.5	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00
0.55	100.00	99.95	100.00	99.95	99.95	99.95	100.00	99.90	100.00	99.95	100.00	99.95	100.00	99.90
0.6	99.90	99.65	99.90	99.65	99.90	99.55	99.90	99.45	99.90	99.85	99.95	99.55	99.90	99.35
0.65	99.05	97.05	99.15	97.00	99.10	97.05	99.05	95.20	99.85	99.40	99.30	96.80	99.00	94.35
0.7	94.60	89.05	94.65	89.40	94.70	89.05	93.35	80.80	98.85	95.40	95.80	88.10	93.55	80.90
0.75	81.60	71.85	81.65	72.70	81.70	71.75	74.85	54.85	93.00	82.90	84.45	70.75	73.55	55.90
0.8	58.60	48.25	59.25	48.70	58.15	47.80	47.50	31.95	74.35	58.50	60.90	47.10	45.50	32.30
0.85	33.35	29.10	34.15	29.60	33.45	29.15	22.95	16.50	46.15	33.10	36.75	27.65	23.55	17.00
0.9	15.95	15.45	16.55	15.80	15.85	15.05	10.20	7.20	21.50	17.35	17.60	14.05	10.15	9.25
0.95	7.50	7.60	7.70	7.60	7.70	7.40	5.20	4.55	8.30	7.80	7.50	7.15	6.10	6.70
1	4.95	5.05	4.60	5.10	4.55	5.00	5.65	5.50	5.10	4.75	5.10	5.50	6.85	7.30
1.05	6.10	6.20	6.35	6.35	6.40	6.30	7.65	7.80	9.20	9.20	7.95	8.30	10.55	10.65
1.1	12.80	11.35	13.10	11.60	13.10	11.30	14.70	14.00	21.75	17.20	17.95	14.45	17.70	17.00
1.15	25.80	18.80	26.05	19.50	25.65	19.05	26.80	23.10	39.90	31.40	32.55	24.55	29.35	25.30
1.2	41.50	31.20	41.65	32.15	41.20	31.00	42.65	34.85	60.10	47.85	48.15	37.80	45.35	37.65
1.25	58.10	45.00	58.35	45.60	57.65	44.95	58.80	47.90	76.30	63.60	63.70	51.15	62.55	49.90
1.3	73.15	59.35	73.80	59.05	73.85	59.35	73.20	60.75	87.75	75.60	77.25	63.25	75.55	62.55
1.35	84.45	71.15	85.00	71.70	84.70	71.35	85.55	72.05	94.85	83.60	86.80	73.05	85.90	72.20
1.4	91.90	79.75	92.10	79.95	91.85	79.90	91.80	80.90	97.80	90.05	92.75	81.55	92.60	81.10
1.45	96.00	85.95	96.25	86.05	96.00	86.30	96.05	87.95	99.15	94.70	96.95	87.65	96.35	87.30
1.5	97.95	90.70	98.00	90.75	98.00	90.60	98.50	92.10	99.80	97.85	98.35	91.70	98.45	92.25
1.55	99.25	94.80	99.30	94.80	99.25	94.85	99.55	95.50	99.90	98.85	99.25	95.20	99.30	96.10
1.6	99.65	97.20	99.70	97.20	99.65	97.25	99.70	97.70	99.95	99.40	99.75	97.50	99.90	97.80
1.65	99.90	98.50	99.90	98.55	99.90	98.50	99.85	98.80	100.00	99.85	99.90	98.65	99.90	99.05
1.7	99.90	99.35	99.95	99.25	99.95	99.40	99.90	99.45	100.00	99.90	99.95	99.20	100.00	99.65
1.75	100.00	99.65	100.00	99.70	100.00	99.70	100.00	99.75	100.00	99.95	99.95	99.60	100.00	99.70
1.8	100.00	99.90	100.00	99.95	100.00	99.95	100.00	99.90	100.00	100.00	100.00	99.70	100.00	99.85
1.85	100.00	99.95	100.00	99.95	100.00	99.95	100.00	99.90	100.00	100.00	100.00	99.90	100.00	99.90
1.9	100.00	100.00	100.00	100.00	100.00	100.00	100.00	99.95	100.00	100.00	100.00	99.95	100.00	99.90
1.95	100.00	100.00	100.00	100.00	100.00	100.00	100.00	99.95	100.00	100.00	100.00	100.00	100.00	99.95
2	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

4 Periodic hazard functions

Let $\theta = (\theta_1, \theta_2)$ such that $\theta_2 < 1$ and $\theta_1 \in \mathbb{R}$. We consider the family of hazard functions $\lambda_{\theta}(t) = 1 - \theta_2 \cos(\theta_1 \pi t)$ for fixed $\theta_2 = 1$ and $\theta_1 \in \{0.5, 0.7, 0.9, 1, 1.5, 3\}$. We include plots of the hazard function, distribution function and distribution of the transformed data $U = F_0(X)$ for each combination of alternative and null hypothesis. The null hypothesis, shown in the plots in color pink, is denoted by $F_0(t) = 1 - e^{-t}$ and $\lambda_0(t) = 1$.





4.1 Type I error

For this experiment, the null hypothesis is recovered when $\theta_2 = 0$. In red we observe tests that have an clear incorrect level. In orange, we observe tests that have a questionable incorrect level

4.1.1 Periodic hazards experiment: Censoring parameter $\gamma=1/2$ Fixed length-scale 1

Type-I error										
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
Sample	e size n=	=30								
10 %	9.30	10.65	9.20	14.75	10.60	10.05	20.95			
5 %	4.70	5.60	4.75	9.50	5.45	5.60	14.85			
1 %	1.25	2.05	0.95	4.75	1.25	1.65	6.35			
Sample	e size n=	=50								
10~%	10.55	11.70	10.90	13.95	10.35	10.80	15.50			
5%	5.70	6.70	5.90	8.35	5.55	5.75	9.70			
1 %	1.25	1.55	1.35	3.60	1.90	1.80	3.20			
Sample	e size n=	=100								
10 %	9.35	9.75	9.55	12.50	10.15	9.85	14.50			
5%	4.90	5.35	4.85	7.25	5.50	5.50	8.50			
1 %	0.95	1.35	1.15	1.70	1.45	1.10	3.15			
Sample	e size n=	=200								
10 %	10.80	11.05	10.85	10.10	10.75	10.40	10.90			
5%	5.65	5.95	5.50	4.90	5.60	5.95	6.20			
1 %	1.00	1.25	1.10	0.90	1.35	0.85	1.95			

Adaptive length-scale

			Type	-I error			
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR
Sample	e size n=	=30					
10 %	10.00	11.05	9.90	14.75	10.60	10.05	20.95
5%	5.25	6.15	4.85	9.50	5.45	5.60	14.85
1 %	1.05	1.50	0.95	4.75	1.25	1.65	6.35
Sample	e size n=	=50					
10 %	9.85	10.70	9.85	13.95	10.35	10.80	15.50
5%	5.20	5.90	4.95	8.35	5.55	5.75	9.70
1 %	1.25	1.50	1.15	3.60	1.90	1.80	3.20
Sample	e size n=	=100					
10 %	9.80	10.30	9.40	12.50	10.15	9.85	14.50
5%	4.35	4.55	4.10	7.25	5.50	5.50	8.50
1 %	1.10	1.20	1.05	1.70	1.45	1.10	3.15
Sample	e size n=	=200					
10 %	10.55	10.90	10.55	10.10	10.75	10.40	10.90
5%	5.65	5.70	5.70	4.90	5.60	5.95	6.20
1 %	0.65	0.75	0.95	0.90	1.35	0.85	1.95

4.1.2 Periodic hazards experiment: Censoring parameter $\gamma=2$ Fixed length-scale 1

$\begin{array}{ c c c c c c c c c }\hline & MW1 & MW2 & MW3 & Pearson & LR1 & LR2 & WLR\\\hline Sample size n=&30 & & & & & & \\\hline 10 \% & 10.05 & 11.15 & 9.80 & 13.60 & 10.00 & 10.55 & 13.85\\ 5 \% & 5.65 & 6.55 & 5.45 & 9.65 & 5.05 & 5.55 & 9.50\\ 1 \% & 1.25 & 2.30 & 1.05 & 5.45 & 1.15 & 1.55 & 4.95\\\hline Sample size n=&50 & & & & \\\hline 10 \% & 10.80 & 11.20 & 10.50 & 13.95 & 11.20 & 10.15 & 13.75\\ 5 \% & 5.80 & 6.50 & 5.80 & 9.25 & 6.00 & 5.85 & 9.65\\ 1 \% & 1.35 & 1.75 & 1.40 & 4.55 & 1.60 & 1.60 & 5.70\\\hline Sample size n=&100 & & & & \\\hline 10 \% & 10.45 & 10.90 & 10.35 & 13.55 & 9.55 & 10.05 & 12.05\\ 5 \% & 5.55 & 5.85 & 5.35 & 9.65 & 5.45 & 5.05 & 7.95\\ 1 \% & 1.55 & 1.55 & 1.35 & 5.10 & 1.45 & 1.45 & 3.55\\\hline Sample size n=&200 & & & & \\\hline 10 \% & 9.85 & 10.20 & 10.25 & 14.15 & 9.65 & 10.00 & 11.30\\ 5 \% & 4.80 & 5.25 & 5.10 & 9.50 & 4.75 & 4.90 & 6.65\\ 1 \% & 0.85 & 1.10 & 0.85 & 4.30 & 1.00 & 0.90 & 2.60\\\hline \end{array}$				Type	-I error			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		MW1	MW2	MW3	Pearson	LR1	LR2	WLR
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Sample	e size n=	=30					
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	10 %	10.05	11.15	9.80	13.60	10.00	10.55	13.85
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	5%	5.65	6.55	5.45	9.65	5.05	5.55	9.50
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1 %	1.25	2.30	1.05	5.45	1.15	1.55	4.95
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Sample	e size n=	=50					
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	10 %	10.80	11.20	10.50	13.95	11.20	10.15	13.75
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	5 %	5.80	6.50	5.80	9.25	6.00	5.85	9.65
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1 %	1.35	1.75	1.40	4.55	1.60	1.60	5.70
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Sample	e size n=	=100					
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	10 %	10.45	10.90	10.35	13.55	9.55	10.05	12.05
Sample size n=200 10 % 9.85 10.20 10.25 14.15 9.65 10.00 11.30 5 % 4.80 5.25 5.10 9.50 4.75 4.90 6.65	5 %	5.55	5.85	5.35	9.65	5.45	5.05	7.95
10 % 9.85 10.20 10.25 14.15 9.65 10.00 11.30 5 % 4.80 5.25 5.10 9.50 4.75 4.90 6.65	1 %	1.55	1.55	1.35	5.10	1.45	1.45	3.55
5 % 4.80 5.25 5.10 9.50 4.75 4.90 6.65	Sample	e size n=	=200					
0,0 0 0	10~%	9.85	10.20	10.25	14.15	9.65	10.00	11.30
1 % 0.85 1.10 0.85 4.30 1.00 0.90 2.60	5%	4.80	5.25	5.10	9.50	4.75	4.90	6.65
	1 %	0.85	1.10	0.85	4.30	1.00	0.90	2.60

Adaptive length-scale

	Type-I error											
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR					
Sample	Sample size n=30											
10 %	10.25	11.30	10.20	13.60	10.00	10.55	13.85					
5%	5.40	6.35	5.20	9.65	5.05	5.55	9.50					
1 %	1.20	1.50	1.40	5.45	1.15	1.55	4.95					
Sample	e size n=	=50										
10 %	10.55	10.90	10.65	13.95	11.20	10.15	13.75					
5%	5.65	5.90	5.40	9.25	6.00	5.85	9.65					
1 %	1.35	1.55	1.35	4.55	1.60	1.60	5.70					
Sample	e size n=	=100										
10 %	10.30	10.45	10.30	13.55	9.55	10.05	12.05					
5%	5.45	5.45	5.30	9.65	5.45	5.05	7.95					
1 %	1.65	1.75	1.50	5.10	1.45	1.45	3.55					
Sample	e size n=	=200										
10 %	10.25	10.40	10.25	14.15	9.65	10.00	11.30					
5%	4.85	4.95	5.00	9.50	4.75	4.90	6.65					
1 %	0.90	0.80	0.85	4.30	1.00	0.90	2.60					

4.1.3 Sample size 30; Censoring distribution $G_1(t) = 1 - e^{-1/2t}$

Fixed length-scale 1										
		Samp	ole size n	$= 30; \gamma =$	1/2					
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta = (0$.5, 1)									
10 %	100.00	100.00	100.00	99.40	89.65	99.95	62.15			
5%	99.95	99.95	99.95	96.95	74.50	99.80	44.60			
1 %	99.90	99.95	99.90	76.80	31.25	94.20	17.30			
$\theta = (0$.7, 1)									
10 %	99.80	99.90	99.85	95.85	43.95	97.95	40.85			
5%	99.45	99.55	99.45	86.05	27.45	90.25	27.90			
1 %	96.45	97.95	96.50	56.55	6.40	49.15	10.70			
$\theta = (0$.9, 1)									
10 %	97.25	97.75	97.20	89.35	20.65	80.00	31.40			
5%	93.40	94.45	93.25	76.35	10.80	56.55	20.55			
1 %	77.05	82.10	76.70	46.60	1.65	13.00	8.75			
$\theta = (1$,1)									
10 %	93.10	94.25	93.10	87.35	16.20	62.80	31.35			
5%	84.70	86.60	84.55	73.60	8.05	39.55	21.55			
1 %	60.00	65.75	59.80	42.05	0.80	6.55	10.30			
$\theta = (1$.5, 1)									
10 %	40.05	43.00	40.15	62.95	8.40	18.20	25.20			
5%	26.45	29.95	26.20	46.20	3.85	7.35	17.85			
1 %	8.60	11.90	8.40	21.75	0.55	1.00	8.70			
$\theta = (3$. ,									
10 %	11.60	13.20	11.70	20.00	8.95	5.35	19.35			
5%	5.20	7.15	5.25	12.70	4.55	2.20	13.60			
1 %	1.50	2.25	1.55	4.90	0.95	0.25	6.70			

	Adaptive length-scale Sample size $n = 30$: $\gamma = 1/2$											
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$												
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR					
$\theta = (0, 0)$.5, 1)											
10 %	99.95	99.95	99.95	99.40	89.65	99.95	70.15					
5%	99.95	99.95	99.95	96.95	74.50	99.80	52.40					
1 %	99.75	99.80	99.75	76.80	31.25	94.20	21.35					
$\theta = (0)$.7, 1)											
10 %	99.90	99.90	99.90	95.85	43.95	97.95	46.50					
5~%	99.75	99.85	99.75	86.05	27.45	90.25	29.20					
1 %	96.30	97.50	96.85	56.55	6.40	49.15	8.60					
$\theta = (0$.9, 1)											
10 %	99.25	99.35	99.30	89.35	20.65	80.00	33.75					
5%	97.90	98.40	98.00	76.35	10.80	56.55	20.20					
1 %	87.80	89.15	87.70	46.60	1.65	13.00	6.00					
(, 1)											
10 %	98.60	99.05	98.60	87.35	16.20	62.80	30.55					
5~%	95.50	96.25	95.30	73.60	8.05	39.55	18.30					
1 %	82.00	83.75	82.40	42.05	0.80	6.55	5.35					
$\theta = (1$, ,											
	84.85	86.65	84.50	62.95	8.40	18.20	25.20					
	71.70	73.65	71.50	46.20	3.85	7.35	15.50					
		43.40	40.85	21.75	0.55	1.00	5.50					
$\theta = (3$,1)											
10 %	23.40	25.80	23.40	20.00	8.95	5.35	18.85					
5%	13.40	15.65	13.60	12.70	4.55	2.20	11.05					
1 %	4.00	5.60	4.10	4.90	0.95	0.25	3.40					

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4.1.4 Sample size 30; Censoring distribution $G_2(t) = 1 - e^{-2t}$

Fixed length-scale 1											
		San	nple size	$n = 30; \gamma$	=2						
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0$.5, 1)										
	99.95	99.95	99.95	86.00	98.35	99.95	47.55				
5%	99.95	99.95	99.95	62.10	93.30	99.65	24.50				
1 %	99.80	99.90	99.85	18.85	62.05	84.00	3.25				
$\theta = (0$.7, 1)										
10 %		99.75	99.70	69.70	82.55	99.40	23.60				
5~%	99.45	99.50	99.45	46.10	66.35	96.15	10.80				
1 %	96.65	97.65	96.50	18.80	24.05	54.95	3.10				
$\theta = (0$.9, 1)										
	98.15	98.35	98.20	60.30	58.95	95.90	13.35				
5%	96.10	96.85	96.15	39.05	36.75	85.85	7.40				
1 %	87.60	90.50	87.80	19.20	8.85	28.00	3.55				
$\theta = (1$											
10 %	96.20	96.80	96.15	54.85	45.60	92.20	12.30				
5~%	92.60	93.75	92.65	35.25	27.45	75.55	7.45				
1 %	77.45	81.65	77.80	17.60	4.65	17.80	3.55				
$\theta = (1$.5, 1)										
10 %	65.35	68.30	65.25	44.65	17.25	54.85	9.45				
5%	51.70	56.20	52.10	29.35	7.90	30.55	6.45				
1 %	30.75	35.90	30.50	14.70	0.90	1.50	3.60				
$\theta = (3$, 1)										
10 %	14.70	16.25	14.55	15.75	7.75	8.65	10.35				
5%	8.90	10.95	8.90	11.45	3.15	2.65	7.25				
1 %	2.65	3.95	2.80	5.55	0.40	0.00	3.55				

Adaptive length-scale											
		San	nple size	$n=30; \gamma$	=2						
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0.$.5, 1)										
10 %	99.95	99.95	99.95	86.00	98.35	99.95	52.40				
5%	99.90	99.90	99.90	62.10	93.30	99.65	29.75				
1 %	99.55	99.55	99.45	18.85	62.05	84.00	4.85				
$\theta = (0.$.7, 1)										
10 %	99.80	99.80	99.75	69.70	82.55	99.40	28.25				
5%	99.45	99.60	99.45	46.10	66.35	96.15	12.75				
1 %	95.70	95.50	95.90	18.80	24.05	54.95	2.80				
$\theta = (0.$.9, 1)										
10 %	99.25	99.25	99.20	60.30	58.95	95.90	17.55				
5%	97.80	97.65	97.80	39.05	36.75	85.85	7.55				
1 %	89.50	88.45	89.55	19.20	8.85	28.00	2.65				
$\theta = (1,$, 1)										
10 %	98.45	98.40	98.40	54.85	45.60	92.20	15.15				
5%	96.05	96.05	95.80	35.25	27.45	75.55	7.40				
1 %	83.85	81.10	83.50	17.60	4.65	17.80	2.55				
$\theta = (1.$.5, 1)										
10 %	88.30	88.70	88.20	44.65	17.25	54.85	7.90				
5%	77.55	77.85	77.55	29.35	7.90	30.55	3.60				
1 %	51.10	47.00	51.40	14.70	0.90	1.50	1.40				
$\theta = (3,$, 1)										
10 %	38.85	40.30	38.75	15.75	7.75	8.65	6.30				
5%	22.35	23.80	22.35	11.45	3.15	2.65	3.85				
1 %	5.40	6.30	5.10	5.55	0.40	0.00	2.25				

4.1.5 Sample size 50; Censoring distribution $G_1(t) = 1 - e^{-1/2t}$

Fixed length-scale 1										
		Sam	ple size n	$\gamma = 50; \gamma = 0$						
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta = (0$.5, 1)									
10 %	100.00	100.00	100.00	100.00	99.25	100.00	94.10			
5%	100.00	100.00	100.00	99.95	97.50	100.00	88.35			
1 %	100.00	100.00	100.00	99.85	79.35	99.95	61.25			
$\theta = (0$.7, 1)									
10 %	100.00	100.00	100.00	99.95	71.50	99.95	76.10			
5%	100.00	100.00	100.00	99.85	53.75	99.85	60.75			
1 %	99.95	99.95	99.90	96.25	17.95	95.15	30.90			
$\theta = (0$.9, 1)									
10 %	99.95	99.90	99.95	99.55	36.85	98.15	57.10			
5%	99.80	99.80	99.80	98.70	22.25	91.90	42.00			
1 %	96.60	97.40	96.85	87.45	4.50	59.05	18.20			
$\theta = (1$,1)									
10 %	99.45	99.45	99.45	99.45	25.75	92.75	53.15			
5%	98.10	98.45	98.25	97.50	14.45	79.45	38.15			
1 %	88.70	90.50	89.00	83.25	2.25	35.60	16.20			
$\theta = (1$.5, 1)									
10 %	62.50	64.30	63.10	87.80	11.25	37.00	39.95			
5~%	43.60	46.50	43.55	76.70	5.35	19.70	28.10			
1 %	16.95	19.85	16.60	49.20	1.05	3.00	12.90			
$\theta = (3$, ,									
10 %	12.65	13.75	12.45	22.20	8.65	7.50	18.30			
5%	6.85	7.80	6.90	14.20	4.75	3.25	12.80			
1 %	1.65	2.90	2.05	5.75	1.00	0.30	5.60			

		A	daptive l	ength-scale	9		
		Sam	ple size n	$= 50; \gamma =$	1/2		
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR
$\theta = (0$.5, 1)						
10 %	100.00	100.00	100.00	100.00	99.25	100.00	94.10
5%	100.00	100.00	100.00	99.95	97.50	100.00	88.35
1 %	100.00	100.00	100.00	99.85	79.35	99.95	61.25
$\theta = (0)$.7, 1)						
10 %	100.00	100.00	100.00	99.95	71.50	99.95	76.10
5 %	100.00	100.00	100.00	99.85	53.75	99.85	60.75
1 %	99.95	100.00	99.90	96.25	17.95	95.15	30.90
$\theta = (0$.9, 1)						
10 %	100.00	100.00	100.00	99.55	36.85	98.15	57.10
5%	99.95	99.95	99.95	98.70	22.25	91.90	42.00
1 %	99.55	99.75	99.50	87.45	4.50	59.05	18.20
$\theta = (1$,1)						
10 %	100.00	100.00	100.00	99.45	25.75	92.75	53.15
5%	99.85	99.90	99.80	97.50	14.45	79.45	38.15
1 %	98.50	98.75	98.80	83.25	2.25	35.60	16.20
$\theta = (1$.5, 1)						
10 %	98.35	98.45	98.45	87.80	11.25	37.00	39.95
5 %	94.20	94.65	94.20	76.70	5.35	19.70	28.10
1 %	74.65	75.95	74.30	49.20	1.05	3.00	12.90
$\theta = (3$,1)						
10 %	33.90	35.70	34.45	22.20	8.65	7.50	18.30
5%	20.30	21.50	19.75	14.20	4.75	3.25	12.80
1 %	6.55	7.20	6.20	5.75	1.00	0.30	5.60

4.1.6 Sample size 50; Censoring distribution $G_2(t) = 1 - e^{-2t}$

				ngth-scale 1						
Sample size $n = 50$; $\gamma = 2$										
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta = (0$.5, 1)									
10 %	100.00	100.00	100.00	99.95	100.00	100.00	94.25			
5%	100.00	100.00	100.00	99.45	99.80	100.00	83.80			
1 %	100.00	100.00	100.00	85.00	96.00	99.95	40.55			
$\theta = (0$										
10 %	100.00	100.00	100.00	99.00	97.95	100.00	65.80			
5~%	100.00	100.00	100.00	95.40	94.20	99.95	44.75			
1 %	99.90	99.85	99.85	62.40	68.75	98.65	12.75			
$\theta = (0$.9, 1)									
10 %	99.95	99.95	99.95	95.50	84.40	99.95	41.50			
5~%	99.75	99.80	99.75	85.45	70.20	99.50	24.50			
1 %	98.20	98.75	98.10	47.50	30.70	89.05	5.80			
$\theta = (1$,1)									
10 %	99.80	99.80	99.80	92.80	72.80	99.80	30.20			
5%	99.30	99.30	99.25	81.90	54.30	98.55	17.55			
1 %	95.70	96.40	95.35	41.95	17.60	79.20	5.55			
$\theta = (1$.5, 1)									
10 %	85.00	86.45	85.10	75.35	29.40	87.35	14.25			
5%	75.35	77.30	75.00	58.75	15.95	69.15	8.60			
1 %	51.30	55.40	51.35	29.30	3.70	22.80	3.20			
$\theta = (3$,1)									
10 %	20.05	21.20	20.30	21.55	10.70	17.65	9.25			
5%	13.15	14.60	12.95	14.90	4.35	8.05	5.60			
1 %	4.35	5.50	4.55	6.75	0.65	0.70	3.15			

	Adaptive length-scale										
	Sample size $n = 50$; $\gamma = 2$										
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0$.5, 1)										
10 %	100.00	100.00	100.00	99.95	100.00	100.00	94.25				
5~%	100.00	100.00	100.00	99.45	99.80	100.00	83.80				
1 %	99.95	99.95	99.95	85.00	96.00	99.95	40.55				
$\theta = (0$.7, 1)										
10 %	100.00	100.00	100.00	99.00	97.95	100.00	65.80				
5~%	100.00	100.00	99.95	95.40	94.20	99.95	44.75				
1 %	99.95	99.90	99.95	62.40	68.75	98.65	12.75				
$\theta = (0$.9, 1)										
10 %	100.00	100.00	100.00	95.50	84.40	99.95	41.50				
5%	99.95	99.95	99.95	85.45	70.20	99.50	24.50				
1 %	99.05	99.05	99.15	47.50	30.70	89.05	5.80				
$\theta = (1$,1)										
10 %	99.95	99.95	99.95	92.80	72.80	99.80	30.20				
5%	99.90	99.90	99.95	81.90	54.30	98.55	17.55				
1 %	98.50	98.35	98.65	41.95	17.60	79.20	5.55				
$\theta = (1$.5, 1)										
10 %	98.85	98.80	98.80	75.35	29.40	87.35	14.25				
5%	96.35	96.50	96.20	58.75	15.95	69.15	8.60				
1 %	83.25	81.05	83.10	29.30	3.70	22.80	3.20				
$\theta = (3$											
10 %	63.15	64.40	63.55	21.55	10.70	17.65	9.25				
5%	40.80	42.10	41.05	14.90	4.35	8.05	5.60				
1 %	11.80	12.60	12.05	6.75	0.65	0.70	3.15				

	Fixed length-scale 1										
		Sam	ple size r	$n = 100; \gamma$							
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0$.5, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
5~%	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
1 %	100.00	100.00	100.00	100.00	99.85	100.00	99.70				
$\theta = (0$.7, 1)										
10 %	100.00	100.00	100.00	100.00	97.00	100.00	99.50				
5%	100.00	100.00	100.00	100.00	92.20	100.00	98.10				
1 %	100.00	100.00	100.00	100.00	66.75	100.00	88.95				
$\theta = (0$.9, 1)										
10 %	100.00	100.00	100.00	100.00	66.40	100.00	96.40				
5~%	100.00	100.00	100.00	100.00	49.25	100.00	91.00				
1 %	100.00	100.00	100.00	100.00	19.30	99.65	69.65				
$\theta = (1$,1)										
10 %	100.00	100.00	100.00	100.00	49.65	100.00	93.65				
5%	100.00	100.00	100.00	100.00	33.25	99.85	85.25				
1 %	100.00	100.00	100.00	100.00	11.55	94.60	62.30				
$\theta = (1$.5, 1)										
10 %	94.90	95.45	95.00	99.85	16.70	77.75	79.60				
5%	84.20	84.65	84.50	99.10	8.95	59.10	65.75				
1 %	50.35	53.25	50.65	94.70	1.95	18.70	38.65				
$\theta = (3$,1)										
10 %	13.85	14.90	13.90	28.55	9.80	11.50	27.50				
5%	8.00	8.20	7.80	19.15	5.00	5.80	18.50				
1 %	2.15	2.45	2.30	7.25	0.90	0.95	7.90				

			Adaptive	length-sca	le		
		Sam	ple size r	$n = 100; \gamma$	= 1/2		
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR
$\theta = (0$.5, 1)						
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00
1 %	100.00	100.00	100.00	100.00	99.85	100.00	99.70
$\theta = (0$.7,1)						
10 %	100.00	100.00	100.00	100.00	97.00	100.00	99.50
5%	100.00	100.00	100.00	100.00	92.20	100.00	98.10
1 %	100.00	100.00	100.00	100.00	66.75	100.00	88.95
$\theta = (0$.9, 1)						
10 %	100.00	100.00	100.00	100.00	66.40	100.00	96.40
5%	100.00	100.00	100.00	100.00	49.25	100.00	91.00
1 %	100.00	100.00	100.00	100.00	19.30	99.65	69.65
$\theta = (1$,1)						
10 %	100.00	100.00	100.00	100.00	49.65	100.00	93.65
5~%	100.00	100.00	100.00	100.00	33.25	99.85	85.25
1 %	100.00	100.00	100.00	100.00	11.55	94.60	62.30
$\theta = (1$.5, 1)						
10 %	100.00	100.00	100.00	99.85	16.70	77.75	79.60
5~%	100.00	100.00	100.00	99.10	8.95	59.10	65.75
1 %	99.55	99.70	99.65	94.70	1.95	18.70	38.65
$\theta = (3$. ,						
10 %	67.00	67.65	67.05	28.55	9.80	11.50	27.50
5%	43.55	44.65	43.45	19.15	5.00	5.80	18.50
1 %	14.20	15.20	14.55	7.25	0.90	0.95	7.90

4.1.8 Sample size 100; Censoring distribution $G_2(t) = 1 - e^{-2t}$

				ngth-scale						
Sample size $n = 100$; $\gamma = 2$										
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta = (0$.5, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
1 %	100.00	100.00	100.00	100.00	100.00	100.00	99.55			
$\theta = (0$.7, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	99.20			
5%	100.00	100.00	100.00	100.00	99.95	100.00	97.50			
1 %	100.00	100.00	100.00	100.00	99.35	100.00	83.95			
$\theta = (0)$.9, 1)									
10 %	100.00	100.00	100.00	100.00	99.40	100.00	90.65			
5%	100.00	100.00	100.00	100.00	97.80	100.00	79.20			
1 %	100.00	100.00	100.00	99.55	85.35	100.00	43.05			
$\theta = (1$, 1)									
10 %	100.00	100.00	100.00	100.00	97.25	100.00	79.95			
5%	100.00	100.00	100.00	99.95	92.70	100.00	63.15			
1 %	100.00	100.00	100.00	98.55	67.90	100.00	29.10			
$\theta = (1$.5, 1)									
10 %	99.35	99.30	99.30	99.00	54.70	99.90	31.10			
5%	97.35	97.40	97.25	96.65	37.60	99.20	17.50			
1 %	88.00	88.50	87.75	82.20	12.10	87.85	4.15			
$\theta = (3$,1)									
10 %	27.45	27.95	27.60	34.45	12.20	38.90	14.20			
5%	17.55	18.45	17.50	23.25	5.75	22.45	9.95			
1 %	5.80	6.55	6.00	9.80	1.25	3.90	4.55			

-	Adaptive length-scale										
	Sample size $n = 100$; $\gamma = 2$										
-	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0$.5, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
1 %	100.00	100.00	100.00	100.00	100.00	100.00	99.55				
$\theta = (0$.7,1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	99.20				
5%	100.00	100.00	100.00	100.00	99.95	100.00	97.50				
1 %	100.00	100.00	100.00	100.00	99.35	100.00	83.95				
$\theta = (0$.9, 1)										
10 %	100.00	100.00	100.00	100.00	99.40	100.00	90.65				
5~%	100.00	100.00	100.00	100.00	97.80	100.00	79.20				
1 %	100.00	100.00	100.00	99.55	85.35	100.00	43.05				
$\theta = (1$,1)										
10 %	100.00	100.00	100.00	100.00	97.25	100.00	80.90				
5~%	100.00	100.00	100.00	99.95	92.70	100.00	65.30				
1 %	100.00	100.00	100.00	98.55	67.90	100.00	27.95				
$\theta = (1$.5, 1)										
10 %	100.00	100.00	100.00	99.00	54.70	99.90	35.35				
5%	100.00	100.00	100.00	96.65	37.60	99.20	21.40				
1 %	99.85	99.80	99.80	82.20	12.10	87.85	5.30				
$\theta = (3$,1)										
10 %	95.20	95.10	95.15	34.45	12.20	38.90	11.80				
5%	86.70	86.80	86.90	23.25	5.75	22.45	7.20				
1 %	49.30	48.45	49.65	9.80	1.25	3.90	2.85				

4.1.9 Sample size 200; Censoring distribution $G_1(t) = 1 - e^{-1/2t}$

				ngth-scale						
Sample size $n = 200$; $\gamma = 1/2$										
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta = (0$.5, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
1 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
$\theta = (0$.7, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
5%	100.00	100.00	100.00	100.00	99.90	100.00	100.00			
1 %	100.00	100.00	100.00	100.00	98.80	100.00	100.00			
$\theta = (0$.9, 1)									
10 %	100.00	100.00	100.00	100.00	95.05	100.00	100.00			
5%	100.00	100.00	100.00	100.00	88.45	100.00	99.95			
1 %	100.00	100.00	100.00	100.00	64.30	100.00	99.75			
$\theta = (1$,1)									
10 %	100.00	100.00	100.00	100.00	83.00	100.00	100.00			
5%	100.00	100.00	100.00	100.00	71.00	100.00	99.75			
1 %	100.00	100.00	100.00	100.00	39.95	100.00	99.15			
$\theta = (1$.5, 1)									
10 %	99.95	100.00	100.00	100.00	28.50	98.10	99.30			
5%	99.70	99.80	99.80	100.00	17.70	94.40	98.65			
1 %	93.80	93.65	93.45	100.00	5.20	73.50	93.40			
$\theta = (3$,1)									
10 %	21.20	21.05	20.95	44.70	10.70	21.85	55.45			
5%	12.00	11.95	11.50	31.70	4.95	11.40	44.05			
1 %	3.35	3.60	3.40	14.20	1.00	2.35	24.80			

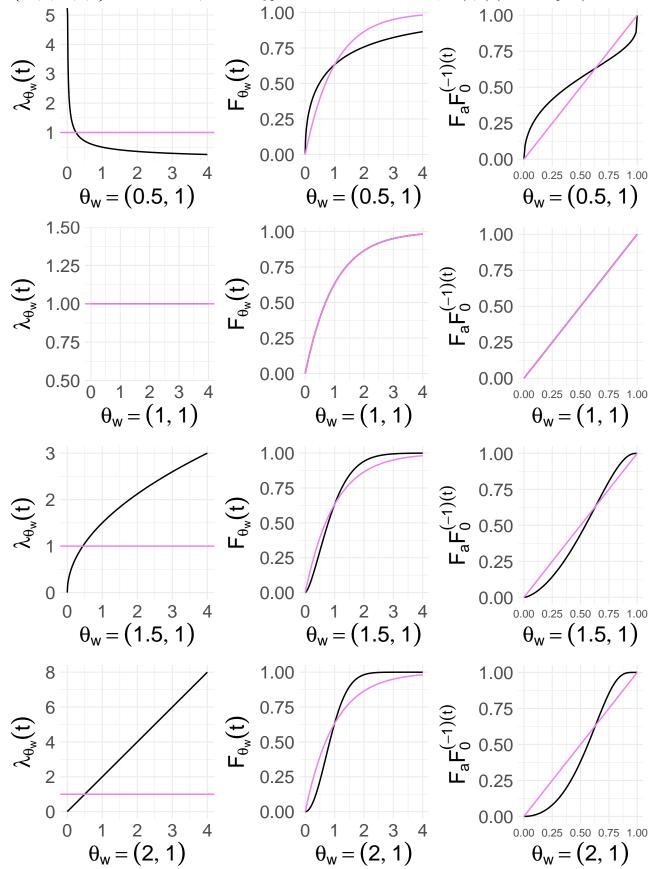
-	Adaptive length-scale										
		Sam	ple size r	$n = 200; \gamma$	= 1/2						
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0$.5, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
1 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
$\theta = (0$.7, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
5~%	100.00	100.00	100.00	100.00	99.90	100.00	100.00				
1 %	100.00	100.00	100.00	100.00	98.80	100.00	100.00				
$\theta = (0$.9,1)										
10 %	100.00	100.00	100.00	100.00	95.05	100.00	100.00				
5%	100.00	100.00	100.00	100.00	88.45	100.00	99.95				
1 %	100.00	100.00	100.00	100.00	64.30	100.00	99.75				
$\theta = (1$,1)										
10 %	100.00	100.00	100.00	100.00	83.00	100.00	100.00				
5%	100.00	100.00	100.00	100.00	71.00	100.00	99.95				
1 %	100.00	100.00	100.00	100.00	39.95	100.00	99.30				
$\theta = (1$.5, 1)										
10 %	100.00	100.00	100.00	100.00	28.50	98.10	99.25				
5~%	100.00	100.00	100.00	100.00	17.70	94.40	98.05				
1 %	100.00	100.00	100.00	100.00	5.20	73.50	90.55				
$\theta = (3$,1)										
10 %	98.20	98.35	98.30	44.70	10.70	21.85	44.35				
5%	89.75	89.95	89.85	31.70	4.95	11.40	31.45				
1 %	48.90	48.00	47.85	14.20	1.00	2.35	12.85				

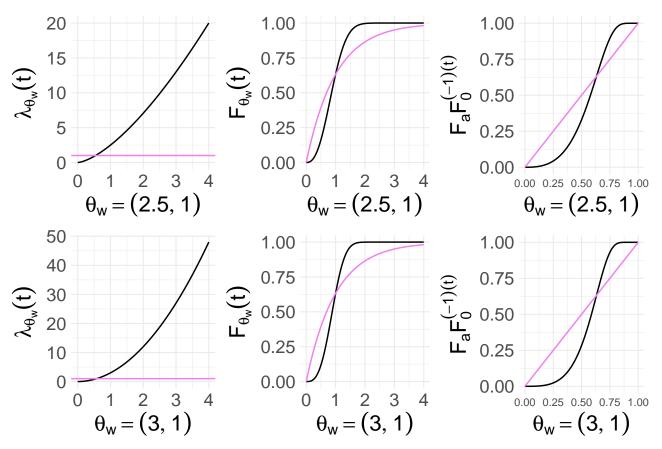
	Fixed length-scale 1									
	Sample size $n = 200$; $\gamma = 2$									
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta = (0$.5, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
5~%	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
1 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
$\theta = (0$.7, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
5~%	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
1 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00			
$\theta = (0$.9, 1)									
10 %	100.00	100.00	100.00	100.00	100.00	100.00	99.95			
5%	100.00	100.00	100.00	100.00	100.00	100.00	99.75			
1 %	100.00	100.00	100.00	100.00	99.90	100.00	98.25			
$\theta = (1$,1)									
10 %	100.00	100.00	100.00	100.00	99.95	100.00	99.60			
5~%	100.00	100.00	100.00	100.00	99.90	100.00	98.50			
1 %	100.00	100.00	100.00	100.00	98.95	100.00	91.00			
$\theta = (1$.5, 1)									
10 %	100.00	100.00	100.00	100.00	84.75	100.00	75.60			
5%	99.95	100.00	100.00	100.00	72.50	100.00	59.05			
1 %	99.75	99.70	99.70	99.95	43.70	99.90	26.90			
$\theta = (3$. ,									
10 %	44.65	44.90	44.65	56.40	18.65	74.90	27.45			
5%	31.45	31.70	30.95	44.05	10.35	56.80	16.95			
1 %	13.30	13.50	13.15	22.45	2.20	22.15	6.20			

-	Adaptive length-scale										
				$n = 200; \gamma$	r=2						
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR				
$\theta = (0$.5, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
1 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
$\theta = (0$.7, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
5%	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
1 %	100.00	100.00	100.00	100.00	100.00	100.00	100.00				
$\theta = (0$.9, 1)										
10 %	100.00	100.00	100.00	100.00	100.00	100.00	99.95				
5%	100.00	100.00	100.00	100.00	100.00	100.00	99.75				
1 %	100.00	100.00	100.00	100.00	99.90	100.00	98.25				
$\theta = (1$,1)										
10 %	100.00	100.00	100.00	100.00	99.95	100.00	99.80				
5%	100.00	100.00	100.00	100.00	99.90	100.00	98.70				
1 %	100.00	100.00	100.00	100.00	98.95	100.00	92.35				
$\theta = (1$	$\overline{.5,1)}$										
10 %	100.00	100.00	100.00	100.00	84.75	100.00	79.45				
5%	100.00	100.00	100.00	100.00	72.50	100.00	65.70				
1 %	100.00	100.00	100.00	99.95	43.70	99.90	30.70				
$\theta = (3$	(1, 1)										
10 %	100.00	100.00	100.00	56.40	18.65	74.90	24.00				
5%	99.95	99.95	99.95	44.05	10.35	56.80	15.10				
1 %	96.45	96.45	97.05	22.45	2.20	22.15	5.55				

5 Weibull hazard functions

Let $\theta_w = (\theta_{w1}, \theta_{w2}) \in \mathbb{R}^2_+$. We consider the hazard functions $\lambda_{\theta_w} = \theta_{w1}/\theta_{w2}(t/\theta_{w2})^{\theta_{w1}-1}$ for fixed $\theta_{w2} = 1$ and $\theta_{w1} \in \{0.5, 1, 1.5, 2, 3\}$. For this model, the null hypothesis is recovered when $\theta_w = (1, 1)$ (shown in pink).





In red we observe tests that have an clear incorrect level. In orange, we observe tests that have a questionable incorrect level.

Weibull hazard functions										
Sa	Sample size $n = 30$; Censoring 30%; Fixed length-scale 1									
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w = ($. ,									
10 %	40.40	43.85	40.55	70.25	28.55	71.30	70.55			
5%	26.65	31.35	26.45	60.15	20.45	65.15	63.70			
1%	7.75	12.75	8.05	42.05	9.60	51.80	52.55			
$\theta_w = ($	1, 1)									
10 %	8.95	10.50	9.10	13.20	9.45	9.80	18.65			
5%	4.65	6.05	4.80	8.85	5.10	5.20	13.30			
1%	1.20	2.05	1.45	3.60	1.60	1.45	6.40			
$\theta_w = ($	1.5, 1)									
10 %	25.95	28.90	26.10	52.20	3.65	8.45	33.40			
5%	16.75	19.30	16.65	40.80	1.55	3.45	24.10			
1%	5.30	7.80	5.35	21.10	0.05	0.25	11.55			
$\theta_w = ($	(2,1)									
10 %	69.75	72.55	70.00	95.20	1.30	17.60	73.15			
5%	53.45	57.85	53.55	89.65	0.45	5.95	63.10			
1%	25.65	30.15	25.45	72.95	0.00	0.20	42.00			
$\theta_w = ($	2.5, 1)									
10 %	95.05	95.70	95.25	99.90	0.55	28.45	95.75			
5~%	87.60	89.90	87.75	99.80	0.00	9.40	92.80			
1%	63.20	69.10	63.75	98.20	0.00	0.30	80.35			
$\theta_w = ($	3, 1)									
10 %	99.90	99.90	99.85	100.00	0.05	43.40	99.55			
5%	98.90	99.25	98.75	100.00	0.00	16.30	99.00			
1%	89.60	91.40	89.50	99.90	0.00	0.45	96.20			

-	Weibull hazard functions									
Sa	Sample size $n = 30$; Censoring 30%; Adaptive length-scale									
-	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w = 0$	[0.5, 1)									
10 %	67.20	70.70	67.30	70.25	28.55	71.30	70.55			
5%	52.30	56.10	52.15	60.15	20.45	65.15	63.70			
1%	21.95	29.40	21.95	42.05	9.60	51.80	52.55			
$\theta_w = 0$	(1,1)									
10 %	9.25	10.25	8.95	13.20	9.45	9.80	18.65			
5%	4.40	5.25	4.40	8.85	5.10	5.20	13.30			
1%	0.85	1.50	0.95	3.60	1.60	1.45	6.40			
	(1.5, 1)									
10%	45.35	48.20	45.50	52.20	3.65	8.45	33.40			
5%	32.50	35.80	32.05	40.80	1.55	3.45	24.10			
1%	12.70	15.05	12.35	21.10	0.05	0.25	11.55			
$\theta_w = 0$	(2,1)									
10 %	92.75	93.45	92.50	95.20	1.30	17.60	73.15			
5%	85.60	87.50	85.60	89.65	0.45	5.95	63.10			
1%	61.25	65.55	60.15	72.95	0.00	0.20	42.00			
$\theta_w = 0$	(2.5, 1)									
10 %	99.90	99.95	99.90	99.90	0.55	28.45	95.75			
5%	99.65	99.75	99.60	99.80	0.00	9.40	92.80			
1%	95.00	96.15	95.30	98.20	0.00	0.30	80.35			
$\theta_w = 0$										
10 %	100.00	100.00	100.00	100.00	0.05	43.40	99.55			
5%	100.00	100.00	100.00	100.00	0.00	16.30	99.00			
1%	99.80	99.95	99.85	99.90	0.00	0.45	96.20			

		We	ibull haz	ard function	ons					
Sa	Sample size $n = 30$; Censoring 50%; Fixed length-scale 1									
	MW1	MW2		Pearson	LR1	LR2	WLR			
$\theta_w = ($	0.5, 1)									
10 %	51.00	54.40	51.00	61.95	51.30	85.05	63.80			
5~%	36.05	41.35	36.00	53.60	42.35	80.60	57.50			
1%	13.15	19.95	13.10	37.25	27.10	68.40	47.15			
$\theta_w = ($. ,									
10 %	9.25	10.80	9.20	14.35	9.50	9.75	16.70			
- , ,	4.45	5.95	4.25	10.05	4.85	5.20	11.05			
1%	1.00	1.85	1.10	5.35	1.10	1.10	6.20			
$\theta_w = ($	1.5, 1)									
10 %	29.35	31.75	29.30	44.30	3.60	15.10	20.65			
5%	19.05	22.15	18.90	32.25	1.30	6.50	14.20			
1%	6.95	9.95	7.05	16.70	0.20	0.70	8.05			
$\theta_w = ($	(2,1)									
- , -	69.95	72.60	69.80	86.25	0.90	32.25	46.25			
5%	54.20	58.50	54.60	77.10	0.20	15.25	36.05			
1%	28.35	34.10	27.75	54.40	0.00	1.50	20.70			
$\theta_w = ($	2.5, 1)									
10 %	93.80	94.95	93.85	99.15	0.40	51.50	76.65			
5%	86.80	88.90	86.50	98.30	0.00	25.15	67.50			
1%	62.95	69.00	62.50	91.20	0.00	2.20	47.60			
$\theta_w = ($	(3,1)									
- , ,	99.75	99.85	99.80	100.00	0.10	68.00	92.45			
	98.15	98.75	98.25	99.85	0.00	37.20	87.40			
1%	88.65	91.35	88.55	98.90	0.00	3.25	74.65			

-	Weibull hazard functions									
Sa	Sample size $n = 30$; Censoring 50%; Adaptive length-scale									
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w = 0$	[0.5, 1)									
10 %	68.20	70.85	67.95	61.95	51.30	85.05	63.80			
5%	52.20	56.40	52.10	53.60	42.35	80.60	57.50			
1%	21.00	29.20	21.40	37.25	27.10	68.40	47.15			
$\theta_w = 0$	(1,1)									
10 %	8.85	10.20	8.85	14.35	9.50	9.75	16.70			
5%	4.30	5.35	4.25	10.05	4.85	5.20	11.05			
1%	0.65	1.15	0.60	5.35	1.10	1.10	6.20			
$\theta_w = 0$	(1.5, 1)									
10 %	41.60	44.25	41.65	44.30	3.60	15.10	20.65			
5~%	29.70	32.35	29.80	32.25	1.30	6.50	14.20			
1%	11.60	13.15	11.50	16.70	0.20	0.70	8.05			
$\theta_w = 0$	(2,1)									
10 %	87.65	88.75	87.50	86.25	0.90	32.25	46.25			
5%	78.90	80.55	78.75	77.10	0.20	15.25	36.05			
1%	53.05	56.95	53.65	54.40	0.00	1.50	20.70			
$\theta_w = 0$	(2.5, 1)									
10 %	99.75	99.85	99.80	99.15	0.40	51.50	76.65			
5%	98.65	99.20	98.75	98.30	0.00	25.15	67.50			
1%	89.35	91.05	89.30	91.20	0.00	2.20	47.60			
$\theta_w = 0$	(3,1)									
10 %	100.00	100.00	100.00	100.00	0.10	68.00	92.45			
5%	100.00	100.00	100.00	99.85	0.00	37.20	87.40			
1%	99.60	99.60	99.60	98.90	0.00	3.25	74.65			

	Weibull hazard functions									
S	Sample size $n = 50$; Censoring 30%; Adaptive length-scale									
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w = 0$	(0.5, 1)									
10 %	90.35	91.30	90.25	90.35	30.15	85.95	83.95			
5~%	81.95	84.20	82.50	84.60	22.75	81.10	78.05			
1%	53.80	58.05	53.20	68.05	12.65	68.45	67.00			
$\theta_w = 0$	(1,1)									
10 %	8.50	9.05	8.45	11.55	9.60	9.05	15.80			
5~%	4.20	4.75	4.40	6.40	4.40	4.65	9.25			
1%	1.05	1.25	1.05	2.05	1.00	1.05	3.65			
$\theta_w = 0$	(1.5, 1)									
10 %	70.05	71.50	70.10	74.90	3.55	14.85	45.95			
	54.70	57.60	55.70	62.90	1.20	6.20	34.80			
1%	27.05	29.40	27.70	38.30	0.05	1.00	18.10			
$\theta_w = 0$	(2,1)									
10 %	99.60	99.70	99.60	99.85	1.10	40.65	94.40			
5%	98.85	99.00	98.95	99.40	0.20	19.60	88.95			
1%	92.75	93.35	92.75	96.80	0.00	2.20	73.20			
	(2.5, 1)									
10 %	100.00	100.00	100.00	100.00	0.65	66.90	99.70			
5~%	100.00	100.00	100.00	100.00	0.05	40.80	99.65			
1%	99.95	99.95	99.95	100.00	0.00	4.80	98.15			
$\theta_w = 0$	(3,1)									
10 %	100.00	100.00	100.00	100.00	0.10	87.35	100.00			
5~%	100.00	100.00	100.00	100.00	0.00	62.30	99.95			
1%	100.00	100.00	100.00	100.00	0.00	9.35	99.95			

5.0.4 Sample size 50; Censoring percentage 50%

Weibull hazard functions									
S	Sample size $n = 50$; Censoring 50%; Fixed length-scale 1								
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR		
$\theta_w = 0$	(0.5, 1)								
10 %	74.05	75.60	74.10	82.40	64.50	95.30	76.65		
5%	61.05	63.30	60.85	75.75	55.75	93.00	70.55		
1%	31.15	36.15	30.65	58.65	37.00	85.75	57.85		
$\theta_w = 0$	(1,1)								
10 %	8.40	9.30	8.45	14.35	9.15	9.60	15.70		
5%	4.45	5.20	4.50	9.60	4.90	5.05	10.15		
1%	1.10	1.65	1.10	4.85	1.20	1.20	4.90		
$\theta_w = 0$	(1.5, 1)								
10 %	41.95	43.00	41.40	60.60	3.45	26.85	24.15		
5%	28.20	30.60	28.35	49.40	1.20	14.35	17.15		
1%	11.20	13.95	11.25	27.05	0.10	2.15	8.40		
$\theta_w = 0$	(2,1)								
10 %	90.20	91.25	90.40	98.60	1.10	63.95	67.90		
5%	81.45	82.40	80.80	96.65	0.25	41.70	57.05		
1%	54.10	58.05	54.30	88.30	0.05	8.60	36.65		
$\theta_w = 0$	(2.5, 1)								
10 %	99.90	99.90	99.90	100.00	0.20	87.25	94.40		
5%	98.80	99.20	98.85	99.95	0.05	69.05	90.05		
1%	91.60	92.85	91.10	99.75	0.00	18.60	77.40		
$\theta_w = 0$									
10 %	100.00	100.00	100.00	100.00	0.00	96.90	99.35		
5%	100.00	100.00	100.00	100.00	0.00	86.95	98.75		
1%	99.70	99.95	99.75	100.00	0.00	34.00	95.30		

-	Weibull hazard functions									
Sa	Sample size $n = 50$; Censoring 50%; Adaptive length-scale									
-	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w = 0$	(0.5, 1)									
10 %	89.80	90.60	89.75	82.40	64.50	95.30	76.65			
5%	81.15	82.55	81.50	75.75	55.75	93.00	70.55			
1%	53.80	59.45	52.95	58.65	37.00	85.75	57.85			
$\theta_w = 0$	(1,1)									
10 %	8.35	8.90	8.35	14.35	9.15	9.60	15.70			
5%	4.15	4.65	4.05	9.60	4.90	5.05	10.15			
1%	0.95	1.20	1.00	4.85	1.20	1.20	4.90			
	(1.5, 1)									
10%	62.90	64.20	62.75	60.60	3.45	26.85	24.15			
5 %	49.25	50.85	49.20	49.40	1.20	14.35	17.15			
1%	24.20	25.95	24.35	27.05	0.10	2.15	8.40			
$\theta_w = 0$	(2,1)									
10 %	98.65	98.80	98.65	98.60	1.10	63.95	67.90			
5%	97.50	97.60	97.30	96.65	0.25	41.70	57.05			
1%	86.85	87.90	86.95	88.30	0.05	8.60	36.65			
	(2.5, 1)									
10 %	100.00	100.00	100.00	100.00	0.20	87.25	94.40			
5%	100.00	100.00	100.00	99.95	0.05	69.05	90.05			
1%	99.75	99.85	99.85	99.75	0.00	18.60	77.40			
$\theta_w = 0$,									
10 %	100.00	100.00	100.00	100.00	0.00	96.90	99.35			
5%	100.00	100.00	100.00	100.00	0.00	86.95	98.75			
1%	100.00	100.00	100.00	100.00	0.00	34.00	95.30			

	Weibull hazard functions								
S	ample siz	n = 100	0; Censor	ing 30%; F	ixed len	gth-scal	e 1		
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR		
$\theta_w = 0$	(0.5, 1)								
10 %	89.10	89.70	89.20	99.60	36.30	97.20	97.15		
5%	77.30	78.25	76.75	99.00	28.45	95.55	95.20		
1%	52.00	55.40	53.10	96.45	16.30	90.00	89.25		
$\theta_w = 0$	(1,1)								
10~%	9.90	10.40	9.95	10.00	10.45	10.10	13.00		
5~%	5.30	5.45	5.05	5.45	5.95	5.80	7.30		
1%	1.15	1.30	1.00	1.80	1.30	1.30	3.05		
$\theta_w = 0$	(1.5, 1)								
10 %	69.95	70.70	69.55	97.10	5.00	39.10	79.05		
5~%	52.30	54.05	51.80	94.20	2.35	23.25	66.85		
1%	25.45	27.15	25.25	81.70	0.25	4.80	44.25		
$\theta_w = 0$	(2,1)								
10 %	99.85	99.85	99.85	100.00	3.35	85.30	99.95		
5~%	99.35	99.35	99.30	100.00	0.80	68.50	99.85		
1%	93.20	94.10	93.00	99.95	0.00	25.70	98.60		
$\theta_w = 0$	(2.5, 1)								
10~%	100.00	100.00	100.00	100.00	1.35	98.85	100.00		
5%	100.00	100.00	100.00	100.00	0.35	94.05	100.00		
1%	100.00	99.95	99.95	100.00	0.00	59.35	100.00		
$\theta_w = 0$	(3,1)								
10~%	100.00	100.00	100.00	100.00	0.35	99.95	100.00		
5~%	100.00	100.00	100.00	100.00	0.05	99.90	100.00		
1%	100.00	100.00	100.00	100.00	0.00	87.25	100.00		

		Weibull hazard functions									
S	Sample size $n = 100$; Censoring 30%; Adaptive length-scale										
	MW1	$\frac{100}{\mathrm{MW2}}$	$\frac{\text{, censor}}{\text{MW3}}$	Pearson	LR1	LR2	WLR				
$\theta_w = 0$		1/1 // 2	111 11 0	1 carbon	LIUI	11102	WEIG				
10 %	99.85	99.90	99.90	99.60	36.30	97.20	97.15				
5 %	99.50	99.65	99.45	99.00	28.45	95.55	95.20				
1%	95.20	95.05 95.25	99.45 94.95	96.45	16.30	90.00	89.25				
		95.25	94.90	90.45	10.50	90.00	09.20				
$\theta_w = 0$		10.05	0.70	10.00	10.45	10.10	10.00				
10 %	9.50	10.05	9.70	10.00	10.45	10.10	13.00				
5%	5.20	5.65	5.30	5.45	5.95	5.80	7.30				
1%	0.95	1.00	0.85	1.80	1.30	1.30	3.05				
	(1.5, 1)										
10 %	95.30	95.75	95.05	97.10	5.00	39.10	79.05				
5~%	90.50	91.45	90.55	94.20	2.35	23.25	66.85				
1%	71.45	73.00	71.60	81.70	0.25	4.80	44.25				
$\theta_w = 0$	(2,1)										
10~%	100.00	100.00	100.00	100.00	3.35	85.30	99.95				
5%	100.00	100.00	100.00	100.00	0.80	68.50	99.85				
1%	99.95	100.00	99.95	99.95	0.00	25.70	98.60				
$\theta_w = 0$	(2.5, 1)										
10 %	100.00	100.00	100.00	100.00	1.35	98.85	100.00				
5%	100.00	100.00	100.00	100.00	0.35	94.05	100.00				
1%	100.00	100.00	100.00	100.00	0.00	59.35	100.00				
$\theta_w = 0$	(3,1)										
10 %	100.00	100.00	100.00	100.00	0.35	99.95	100.00				
5%	100.00	100.00	100.00	100.00	0.05	99.90	100.00				
1%	100.00	100.00	100.00	100.00	0.00	87.25	100.00				

	Weibull hazard functions								
	Sample size $n = 100$; Censoring 50%; Fixed length-scale 1								
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR		
$\theta_w = 0$	[0.5, 1)								
10 %	95.35	95.40	95.10	97.95	83.85	99.65	93.10		
5~%	89.95	90.50	90.00	96.50	77.25	99.50	90.50		
1%	70.55	72.90	70.75	90.80	61.90	98.60	81.45		
$\theta_w = 0$	(1,1)								
10 %	9.60	9.80	9.40	12.20	10.10	9.20	14.00		
5~%	5.00	5.30	4.85	6.85	4.75	5.05	8.35		
1%	0.85	1.15	0.95	2.40	1.10	1.30	2.55		
$\theta_w = 0$	(1.5, 1)								
10 %	71.45	72.05	71.50	90.30	4.80	60.80	43.40		
5~%	57.05	58.15	56.90	82.85	1.80	42.75	32.20		
1%	30.00	33.20	30.25	60.30	0.10	13.15	14.45		
$\theta_w = 0$	(2,1)								
10 %	99.85	99.85	99.85	100.00	1.70	96.15	94.20		
5~%	98.90	98.90	98.90	100.00	0.20	89.90	90.25		
1%	93.15	93.20	92.75	99.90	0.00	58.55	76.75		
$\theta_w = 0$	(2.5, 1)								
10 %	100.00	100.00	100.00	100.00	0.40	99.90	99.85		
5~%	100.00	100.00	100.00	100.00	0.05	99.40	99.80		
1%	99.95	99.95	99.95	100.00	0.00	88.40	98.95		
$\theta_w = 0$	(3,1)								
10 %	100.00	100.00	100.00	100.00	0.00	100.00	100.00		
5~%	100.00	100.00	100.00	100.00	0.00	99.90	100.00		
1%	100.00	100.00	100.00	100.00	0.00	98.25	99.90		

	Weibull hazard functions									
\overline{S}	ample siz	n = 100); Censor	ing 50%; A	daptive	length-sc	ale			
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w = 0$	(0.5, 1)									
10 %	99.70	99.70	99.55	97.95	83.85	99.65	93.10			
5%	99.00	99.15	99.00	96.50	77.25	99.50	90.50			
1%	93.75	94.70	93.65	90.80	61.90	98.60	81.45			
$\theta_w = 0$	(1,1)									
10 %	9.85	10.30	9.80	12.20	10.10	9.20	14.00			
5%	5.20	5.40	4.80	6.85	4.75	5.05	8.35			
1%	0.90	1.05	0.80	2.40	1.10	1.30	2.55			
	(1.5, 1)									
10 %	91.45	91.75	91.60	90.30	4.80	60.80	43.40			
5%	84.40	84.70	84.35	82.85	1.80	42.75	32.20			
1%	61.90	63.10	61.80	60.30	0.10	13.15	14.45			
$\theta_w = 0$	(2,1)									
10 %	100.00	100.00	100.00	100.00	1.70	96.15	94.20			
5~%	100.00	100.00	100.00	100.00	0.20	89.90	90.25			
1%	99.85	99.85	99.85	99.90	0.00	58.55	76.75			
$\theta_w = 0$	(2.5, 1)									
10 %	100.00	100.00	100.00	100.00	0.40	99.90	99.85			
5~%	100.00	100.00	100.00	100.00	0.05	99.40	99.80			
1%	100.00	100.00	100.00	100.00	0.00	88.40	98.95			
$\theta_w = 0$	(3,1)									
10 %	100.00	100.00	100.00	100.00	0.00	100.00	100.00			
5%	100.00	100.00	100.00	100.00	0.00	99.90	100.00			
1%	100.00	100.00	100.00	100.00	0.00	98.25	99.90			

	Weibull hazard functions									
	Sample size $n = 200$; Censoring 30%; Fixed length-scale 1									
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR			
$\theta_w =$	(0.5, 1)									
10 %	99.90	99.95	99.95	100.00	46.05	99.95	99.95			
5%	99.15	99.20	99.05	100.00	36.80	99.90	99.95			
1%	93.10	93.70	92.85	100.00	20.90	99.30	99.60			
	(1,1)									
10 %	9.90	9.80	9.70	9.15	9.85	9.20	11.70			
5%	5.10	5.10	5.05	5.00	5.80	4.95	6.15			
1%	0.85	0.90	0.65	1.20	1.30	0.70	1.40			
	(1.5, 1)									
10 %	96.40	96.35	96.25	100.00	6.10	72.65	98.85			
5%	88.25	88.80	88.25	100.00	2.75	56.50	96.85			
1%	60.05	62.15	60.85	99.80	0.45	22.40	88.35			
	(2,1)									
10 %	100.00	100.00	100.00	100.00	5.25	99.75	100.00			
5%	100.00	100.00	100.00	100.00	1.65	98.55	100.00			
1%	100.00	100.00	100.00	100.00	0.05	85.50	100.00			
	(2.5, 1)									
10 %	100.00	100.00	100.00	100.00	4.00	100.00	100.00			
5%	100.00	100.00	100.00	100.00	1.00	100.00	100.00			
1%	100.00	100.00	100.00	100.00	0.00	99.80	100.00			
$\theta_w =$,									
10 %	100.00	100.00	100.00	100.00	2.15	100.00	100.00			
5%	100.00	100.00	100.00	100.00	0.20	100.00	100.00			
1%	100.00	100.00	100.00	100.00	0.00	100.00	100.00			

		W	eibull haz	ard function	ons				
S	Sample size $n = 200$; Censoring 30%; Adaptive length-scale								
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR		
$\theta_w = 0$	(0.5, 1)								
10 %	100.00	100.00	100.00	100.00	46.05	99.95	99.95		
5%	100.00	100.00	100.00	100.00	36.80	99.90	99.95		
1%	100.00	100.00	100.00	100.00	20.90	99.30	99.60		
$\theta_w = 0$	(1,1)								
10 %	8.95	9.00	8.95	9.15	9.85	9.20	11.70		
5~%	4.75	4.75	4.70	5.00	5.80	4.95	6.15		
1%	0.80	0.95	0.90	1.20	1.30	0.70	1.40		
	(1.5, 1)								
10 %	99.95	100.00	99.95	100.00	6.10	72.65	98.85		
5%	99.90	99.85	99.90	100.00	2.75	56.50	96.85		
1%	98.70	98.95	98.65	99.80	0.45	22.40	88.35		
$\theta_w = 0$	(2,1)								
10 %	100.00	100.00	100.00	100.00	5.25	99.75	100.00		
5~%	100.00	100.00	100.00	100.00	1.65	98.55	100.00		
1%	100.00	100.00	100.00	100.00	0.05	85.50	100.00		
$\theta_w = 0$	(2.5, 1)								
10 %	100.00	100.00	100.00	100.00	4.00	100.00	100.00		
5~%	100.00	100.00	100.00	100.00	1.00	100.00	100.00		
1%	100.00	100.00	100.00	100.00	0.00	99.80	100.00		
$\theta_w = 0$	(3,1)								
10 %	100.00	100.00	100.00	100.00	2.15	100.00	100.00		
5~%	100.00	100.00	100.00	100.00	0.20	100.00	100.00		
1%	100.00	100.00	100.00	100.00	0.00	100.00	100.00		

	Weibull hazard functions								
	Sample size $n = 200$; Censoring 50%; Fixed length-scale 1								
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR		
$\theta_w = 0$	(0.5, 1)								
10 %	100.00	100.00	100.00	100.00	97.20	100.00	99.40		
5~%	99.85	99.90	99.90	100.00	95.35	100.00	98.95		
1%	98.45	98.40	98.40	99.80	88.65	100.00	97.70		
$\theta_w = 0$	(1,1)								
10 /0	10.10	10.15	10.00	10.10	10.25	9.35	11.95		
5%	4.70	4.70	4.60	5.40	5.25	4.60	7.05		
1%	0.70	0.80	0.65	1.55	1.20	0.90	2.20		
$\theta_w = 0$,								
- , -	95.50	95.80	95.30	99.65	6.35	90.75	74.65		
5 %	88.35	88.60	88.20	99.15	2.15	81.60	62.35		
1%	66.45	67.80	66.60	95.80	0.15	50.05	38.80		
$\theta_w = 0$	(2,1)								
10 %	100.00	100.00	100.00	100.00	2.45	100.00	99.95		
5 %	100.00	100.00	100.00	100.00	0.50	100.00	99.90		
1%	100.00	100.00	100.00	100.00	0.00	98.20	98.85		
$\theta_w = 0$	(2.5, 1)								
10 %	100.00	100.00	100.00	100.00	0.30	100.00	100.00		
5 %	100.00	100.00	100.00	100.00	0.10	100.00	100.00		
1%	100.00	100.00	100.00	100.00	0.00	100.00	100.00		
$\theta_w = 0$. ,								
10 %	100.00	100.00	100.00	100.00	0.20	100.00	100.00		
5 %	100.00	100.00	100.00	100.00	0.00	100.00	100.00		
1%	100.00	100.00	100.00	100.00	0.00	100.00	100.00		

Weibull hazard functions							
Sample size $n = 200$; Censoring 50%; Adaptive length-scale							
	MW1	MW2	MW3	Pearson	LR1	LR2	WLR
$\theta_w = (0.5, 1)$							
10 %	100.00	100.00	100.00	100.00	97.20	100.00	99.40
5~%	100.00	100.00	100.00	100.00	95.35	100.00	98.95
1%	100.00	100.00	100.00	99.80	88.65	100.00	97.70
$\theta_w = (1,1)$							
10 %	9.40	9.60	9.10	10.10	10.25	9.35	11.95
5%	4.25	4.40	4.45	5.40	5.25	4.60	7.05
1%	0.75	0.85	0.85	1.55	1.20	0.90	2.20
$\theta_w = (1.5, 1)$							
10 %	99.95	99.95	99.95	99.65	6.35	90.75	74.65
5%	99.60	99.60	99.70	99.15	2.15	81.60	62.35
1%	95.60	95.65	95.85	95.80	0.15	50.05	38.80
$\theta_w = (2, 1)$							
10 %	100.00	100.00	100.00	100.00	2.45	100.00	99.95
5%	100.00	100.00	100.00	100.00	0.50	100.00	99.90
1%	100.00	100.00	100.00	100.00	0.00	98.20	98.85
$\theta_w = (2.5, 1)$							
10 %	100.00	100.00	100.00	100.00	0.30	100.00	100.00
5~%	100.00	100.00	100.00	100.00	0.10	100.00	100.00
1%	100.00	100.00	100.00	100.00	0.00	100.00	100.00
$\theta_w = (3,1)$							
10 %	100.00	100.00	100.00	100.00	0.20	100.00	100.00
5~%	100.00	100.00	100.00	100.00	0.00	100.00	100.00
1%	100.00	100.00	100.00	100.00	0.00	100.00	100.00