Table 17.1. *Survival Analysis: Definitions of Key Concepts*

Function	Symbol	Definition	Relationships
Density	$f(t)$		$f(t) = dF(t)/dt$
Distribution	$F(t)$	$\Pr[T \leq t]$	$F(t) = \int_0^t f(s)ds$
Survivor	$S(t)$	$\Pr[T > t]$	$S(t) = 1 - F(t)$
Hazard	$\lambda(t)$	$\lim_{h \to 0} \frac{\Pr[t \leq T < t + h \mid T \geq t]}{h}$	$\lambda(t) = f(t)/S(t)$
Cumulative hazard	$\Lambda(t)$	$\int_0^t \lambda(s)ds$	$\Lambda(t) = -\ln S(t)$