Construction and interpretation of a Cox model for the pharmocoSmoking dataset I

Exercise

- 1. How many covariates does the dataset contain ?
- 2. Fit a first Cox model with all the covariates you found in question 1. What is the problem ?
- 3. Fit a new Cox model with a subset of covariates, that solves the previous problem.
- 4. Do a backward procedure of variable selection based on Wald tests.
- 5. Interpret the coefficients in the final model.