

modelo_cox

November 5, 2025

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[1]: import pandas as pd
import numpy as np
import statsmodels.api as sm
from lifelines import ExponentialFitter, WeibullFitter, CoxPHFitter
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[65]: %store -r df_cox
```

```
[70]: df_cox = df_cox[df_cox['duration']>0]
df_cox
```

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[70]:
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	id	duration	event	GDP	Personal_Income	TasaDesempleo
1	Alabama	18.266667	0	2.501586	2.481643	6.514286
2	Alaska	9.133333	1	2.384076	2.340522	6.914286
3	Alaska	6.066667	0	2.384076	2.340522	6.914286
4	Arizona	18.266667	0	2.533618	2.509739	6.414286
6	Arkansas	9.133333	0	2.454395	2.436157	6.033333
..
65	Wisconsin	3.033333	1	2.530079	2.508573	5.952381
67	Wisconsin	6.066667	0	2.530079	2.508573	5.952381
68	Wyoming	3.033333	1	2.364291	2.320092	3.723810
69	Wyoming	3.066667	1	2.364291	2.320092	3.723810
70	Wyoming	6.066667	0	2.364291	2.320092	3.723810

[64 rows x 6 columns]

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[92]: #Modelo parametrico

exp_model = ExponentialFitter()
exp_model.fit(df_cox['duration'], event_observed=df_cox['event'])
summary = exp_model.summary
print(summary)
```

	coef	se(coef)	coef lower 95%	coef upper 95%	cmp to \
lambda_	50.826172	13.583861	24.202294	77.45005	0.0

	z	p	-log2(p)
lambda_	3.741659	0.000183	12.41737

```
[90]: # Weibull
weibull_model = WeibullFitter()
weibull_model.fit(df_cox['duration'], event_observed=df_cox['event'])
summary = weibull_model.summary
print(summary)
```

	coef	se(coef)	coef lower 95%	coef upper 95%	cmp to \
lambda_	73.92983	41.315599	-7.047255	154.906915	1.0
rho_	0.78817	0.194980	0.406016	1.170324	1.0

	z	p	-log2(p)
lambda_	1.765189	0.077532	3.689063
rho_	-1.086419	0.277294	1.850514

```
[89]: cox = CoxPHFitter()
cox.fit(df_cox, duration_col='duration', event_col='event', formula="GDP")
summary = cox.summary
print(summary)
```

	coef	exp(coef)	se(coef)	coef lower 95%	coef upper 95%	\
covariate						
GDP	-8.301693	0.000248	3.488477	-15.138982	-1.464404	

	exp(coef) lower 95%	exp(coef) upper 95%	cmp to	z	\
covariate					
GDP	2.662097e-07	0.231216	0.0	-2.379747	

	p	-log2(p)
covariate		
GDP	0.017325	5.851041

```
[88]: cox = CoxPHFitter()
cox.fit(df_cox, duration_col='duration', event_col='event',
        formula="GDP+Personal_Income")
summary = cox.summary
print(summary)
```

	coef	exp(coef)	se(coef)	coef lower 95%	\
covariate					
GDP	5.514219	248.196183	26.856241	-47.123045	
Personal_Income	-13.300833	0.000002	25.514435	-63.308207	

	coef upper 95%	exp(coef) lower 95%	exp(coef) upper 95%	\
covariate				
GDP	58.151484	3.425481e-21	1.798327e+25	
Personal_Income	36.706541	3.203282e-28	8.738729e+15	

	cmp to	z	p	-log2(p)
covariate				

GDP	0.0	0.205324	0.837319	0.256150
Personal_Income	0.0	-0.521306	0.602153	0.731797

```
[87]: cox = CoxPHFitter()
      cox.fit(df_cox, duration_col='duration', event_col='event',
             formula="GDP+Personal_Income+TasaDesempleo")
      summary = cox.summary
      print(summary)
```

	coef	exp(coef)	se(coef)	coef lower 95%	\
covariate					
GDP	6.770542	871.784659	27.801397	-47.719194	
Personal_Income	-12.367026	0.000004	26.393222	-64.096792	
TasaDesempleo	-0.250742	0.778223	0.235428	-0.712172	

	coef upper 95%	exp(coef) lower 95%	exp(coef) upper 95%	\
covariate				
GDP	61.260278	1.887198e-21	4.027178e+26	
Personal_Income	39.362739	1.455851e-28	1.244573e+17	
TasaDesempleo	0.210688	4.905774e-01	1.234527e+00	

	cmp to	z	p	-log2(p)
covariate				
GDP	0.0	0.243532	0.807593	0.308300
Personal_Income	0.0	-0.468568	0.639378	0.645258
TasaDesempleo	0.0	-1.065049	0.286854	1.801612

```
[86]: cox = CoxPHFitter()
      cox.fit(df_cox, duration_col='duration', event_col='event',
             formula="GDP+TasaDesempleo")
      summary = cox.summary
      print(summary)
```

	coef	exp(coef)	se(coef)	coef lower 95%	coef upper 95%	\
covariate						
GDP	-6.055163	0.002346	4.016530	-13.927417	1.817091	
TasaDesempleo	-0.256406	0.773828	0.236113	-0.719180	0.206368	

	exp(coef) lower 95%	exp(coef) upper 95%	cmp to	z	\
covariate					
GDP	8.941282e-07	6.153931	0.0	-1.507561	
TasaDesempleo	4.871517e-01	1.229205	0.0	-1.085944	

	p	-log2(p)
covariate		
GDP	0.131667	2.925035
TasaDesempleo	0.277504	1.849420

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