

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
```

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

```
[70]:      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        ...          ...        ...
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)	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		
	<i>z</i>	<i>p</i>	<i>-log2(p)</i>				
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)	lower 95%	coef	upper 95%	\
covariate							
GDP	-8.301693	0.000248	3.488477	-15.138982		-1.464404	
	<i>exp(coef)</i>	<i>lower 95%</i>	<i>exp(coef)</i>	<i>upper 95%</i>	<i>cmp to</i>	<i>z</i>	\
covariate							
GDP		2.662097e-07		0.231216	0.0	-2.379747	
	<i>p</i>	<i>-log2(p)</i>					
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)	lower 95%	coef	upper 95%	\
covariate							
GDP	5.514219	248.196183	26.856241	-47.123045			
Personal_Income	-13.300833	0.000002	25.514435	-63.308207			
	<i>coef</i>	<i>upper 95%</i>	<i>exp(coef)</i>	<i>lower 95%</i>	<i>exp(coef)</i>	<i>upper 95%</i>	\
covariate							
GDP		58.151484		3.425481e-21		1.798327e+25	
Personal_Income		36.706541		3.203282e-28		8.738729e+15	
	<i>cmp to</i>	<i>z</i>	<i>p</i>	<i>-log2(p)</i>			
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)
```

covariate	coef	exp(coef)	se(coef)	coef lower 95%	\\
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	

covariate	coef upper 95%	exp(coef) lower 95%	exp(coef) upper 95%	\\
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	

covariate	cmp to	z	p	-log2(p)	\\
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)
```

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

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

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

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