

1. background information

- $med(T_i - t_0 | T_i \geq t_0, x_{1i}) = exp(\beta_{t_0}^{(0)} + \beta_{t_0}^{(1)} x_{1i})$
- Use Weibull distribution with survival function  $S(t) = exp\{-(\rho t)^\kappa\}$
- Under  $H_0 : \beta_{t_0}^{(1)} = 0$ , Qth quantile residual time

$$\begin{aligned}\theta_{t_0} &= exp(\beta_{t_0}^{(0)}) = S^{-1}\{(1 - Q)S(t_0)\} - t_0 \\ &= (1/\rho_0)\{\log(1/1 - Q) + (\rho_0 t_0)^\kappa\}^{1/\kappa} - t_0, t_0 \geq 0\end{aligned}$$

- Under  $H_1 : \beta_{t_0}^{(1)} \neq 0$  Qth quantile residual time

$$\begin{aligned}\theta_{t_0} &= exp(\beta_{t_0}^{(0)} + \beta_{t_0}^{(1)} x_{1i}) = S^{-1}\{(1 - Q)S(t_0)\} - t_0 \\ &= (1/\rho_0)\{\log(1/1 - Q) + (\rho_0 t_0)^\kappa\}^{1/\kappa} - t_0, t_0 \geq 0\end{aligned}$$

- Assume covariate  $X \sim Bernoulli(.5)$ ,  
 $exp(\beta_{t_0}^{(0)}) = 5$ ,  $exp(\beta_{t_0}^{(0)} + \beta_{t_0}^{(1)}) = 25$ ,  $\kappa = 5$
- Assume  $t_0 = 0$ , find  $\rho_0 = \{\log(1/1 - Q)\}^{1/\kappa}/exp(\beta_0^{(0)})$   
and  $\rho_1 = \{\log(1/1 - Q)\}^{1/\kappa}/exp(\beta_0^{(0)} + \beta_0^{(1)})$  using background previous assumption.
- Find true parameter  $\beta_{t_0}^{(0)}$ , and  $\beta_{t_0}^{(1)}$  for each  $t_0 = 0, 1, 2, 3$   
When  $\beta_{t_0}^{(1)} = 0$ ,  $\beta_0^{(0)} = 1.61, \beta_1^{(0)} = 1.41, \beta_2^{(0)} = 1.22$  and  $\beta_3^{(0)} = 1.04$ .  
When  $\beta_{t_0}^{(1)} \neq 0$ ,  $\beta_{t_0}^{(0)}$  is same, and  $\beta_0^{(1)} = 1.61, \beta_1^{(1)} = 1.77, \beta_2^{(1)} = 1.92$  and  $\beta_3^{(1)} = 2.06$ .

2. Data generation under  $H_0 : \beta_{t_0}^{(1)} = 0$  with censoring rate C

(1) Generate  $T_i = (1/\rho_0)\{-\log(1 - u_i)\}^{1/\kappa}$ , where  $u_i$  is from a uniform random variable between 0 and 1.

(2)  $C_i$  is generated from  $Unif(0, c)$  where constant c is for a certain censoring proportion.

(3) If  $T_i > C_i, \delta_i = 0$ , otherwise  $\delta_i = 1$ .

(4) Covariate  $X_i$  is generated from  $Bernoulli(0.5)$ .

3. Data generation under  $H_1 : \beta_{t_0}^{(1)} \neq$  with censoring rate C

(1) Covariate  $X_i$  is generated from *Bernoulli*(0.5)

(2) If  $X_i = 1$ , generate  $T_i = (1/\rho_1)\{-\log(1 - u_i)\}^{1/\kappa}$ , where  $u_i$  is from a uniform random variable between 0 and 1. Unless, generate  $T_i = (1/\rho_0)\{-\log(1 - u_i)\}^{1/\kappa}$ , where  $u_i$  is from a uniform random variable between 0 and 1.

(3)  $C_i$  is generated from *Unif*(0,  $c$ ) where constant  $c$  is for a certain censoring proportion.

(4) If  $T_i > C_i$ ,  $\delta_i = 0$ , otherwise  $\delta_i = 1$