

75th Quantile estimation

β_0, β_1 effective

datasize = 400

simulation = 2000

May 19, 2020

1. Beta estimation by Crq function

Table 1: Crq function : $t_0 = 0$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.608 | 0.043 | 0.043 | 0.869 | 0.694 | 0.064 | 0.062 | 0.928 |
| 10 | 1.608 | 0.045 | 0.045 | 0.869 | 0.694 | 0.069 | 0.065 | 0.927 |
| 30 | 1.609 | 0.048 | 0.049 | 0.851 | 0.697 | 0.080 | 0.075 | 0.923 |
| 50 | 1.609 | 0.053 | 0.053 | 0.840 | 0.644 | 0.081 | 0.076 | 0.831 |
| 70 | 1.607 | 0.087 | 0.066 | 0.929 | 0.246 | 0.088 | 0.066 | 0.036 |

Table 2: Crq function : $t_0 = 1$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.408 | 0.054 | 0.054 | 0.848 | 0.793 | 0.077 | 0.073 | 0.921 |
| 10 | 1.412 | 0.056 | 0.055 | 0.877 | 0.791 | 0.080 | 0.075 | 0.932 |
| 30 | 1.412 | 0.062 | 0.060 | 0.860 | 0.792 | 0.099 | 0.092 | 0.915 |
| 50 | 1.411 | 0.072 | 0.071 | 0.832 | 0.680 | 0.094 | 0.091 | 0.668 |
| 70 | 1.402 | 0.130 | 0.078 | 0.765 | 0.181 | 0.130 | 0.080 | 0.059 |

Table 3: Crq function : $t_0 = 2$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.215 | 0.067 | 0.067 | 0.850 | 0.886 | 0.090 | 0.085 | 0.922 |
| 10 | 1.218 | 0.070 | 0.072 | 0.852 | 0.883 | 0.096 | 0.094 | 0.915 |
| 30 | 1.217 | 0.078 | 0.077 | 0.840 | 0.886 | 0.120 | 0.112 | 0.907 |
| 50 | 1.216 | 0.096 | 0.086 | 0.854 | 0.722 | 0.111 | 0.104 | 0.558 |
| 70 | 1.180 | 0.093 | 0.097 | 0.571 | 0.193 | 0.093 | 0.110 | 0.000 |

Table 4: Crq function : $t_0 = 3$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.037 | 0.085 | 0.087 | 0.865 | 0.969 | 0.109 | 0.105 | 0.892 |
| 10 | 1.037 | 0.091 | 0.092 | 0.840 | 0.969 | 0.120 | 0.113 | 0.904 |
| 30 | 1.034 | 0.103 | 0.105 | 0.845 | 0.975 | 0.149 | 0.137 | 0.905 |
| 50 | 1.035 | 0.123 | 0.121 | 0.828 | 0.784 | 0.137 | 0.133 | 0.521 |
| 70 | 0.911 | 0.082 | 0.125 | 0.526 | 0.281 | 0.084 | 0.136 | 0.000 |

2. Beta estimation by rq with jump weight

Table 5: rq function : $t_0 = 0$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.609 | 0.045 | 0.044 | 0.941 | 0.692 | 0.065 | 0.063 | 0.948 |
| 10 | 1.608 | 0.047 | 0.046 | 0.945 | 0.694 | 0.071 | 0.067 | 0.951 |
| 30 | 1.608 | 0.055 | 0.053 | 0.941 | 0.695 | 0.102 | 0.079 | 0.980 |
| 50 | 1.608 | 0.075 | 0.081 | 0.930 | 0.682 | 0.166 | 0.118 | 0.991 |
| 70 | 1.552 | 0.109 | 0.161 | 0.708 | 0.279 | 0.177 | 0.233 | 0.438 |

Table 6: rq function : $t_0 = 1$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.409 | 0.056 | 0.055 | 0.939 | 0.791 | 0.076 | 0.073 | 0.955 |
| 10 | 1.412 | 0.059 | 0.057 | 0.946 | 0.790 | 0.084 | 0.077 | 0.958 |
| 30 | 1.411 | 0.069 | 0.067 | 0.953 | 0.791 | 0.133 | 0.098 | 0.985 |
| 50 | 1.418 | 0.103 | 0.130 | 0.939 | 0.714 | 0.199 | 0.173 | 0.966 |
| 70 | 1.283 | 0.138 | 0.194 | 0.619 | 0.259 | 0.220 | 0.290 | 0.400 |

Table 7: rq function : $t_0 = 2$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.216 | 0.069 | 0.068 | 0.940 | 0.884 | 0.090 | 0.086 | 0.943 |
| 10 | 1.217 | 0.075 | 0.074 | 0.936 | 0.883 | 0.101 | 0.097 | 0.950 |
| 30 | 1.215 | 0.090 | 0.086 | 0.941 | 0.887 | 0.163 | 0.121 | 0.978 |
| 50 | 1.219 | 0.135 | 0.171 | 0.927 | 0.762 | 0.234 | 0.223 | 0.957 |
| 70 | 1.026 | 0.173 | 0.230 | 0.599 | 0.301 | 0.274 | 0.336 | 0.477 |

Table 8: rq function : $t_0 = 3$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.039 | 0.089 | 0.087 | 0.942 | 0.966 | 0.110 | 0.106 | 0.917 |
| 10 | 1.037 | 0.097 | 0.094 | 0.933 | 0.969 | 0.124 | 0.117 | 0.933 |
| 30 | 1.032 | 0.119 | 0.114 | 0.942 | 0.975 | 0.202 | 0.148 | 0.983 |
| 50 | 1.036 | 0.175 | 0.197 | 0.923 | 0.832 | 0.274 | 0.238 | 0.958 |
| 70 | 0.806 | 0.213 | 0.271 | 0.636 | 0.363 | 0.336 | 0.376 | 0.561 |

3. Beta estimation by Induced smoothing with jump weight-out

Table 9: Suggested method : $t_0 = 0$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.609 | 0.042 | 0.042 | 0.933 | 0.695 | 0.059 | 0.059 | 0.943 |
| 10 | 1.609 | 0.044 | 0.044 | 0.932 | 0.695 | 0.065 | 0.063 | 0.946 |
| 30 | 1.609 | 0.051 | 0.050 | 0.932 | 0.697 | 0.094 | 0.075 | 0.970 |
| 50 | 1.609 | 0.070 | 0.078 | 0.917 | 0.652 | 0.138 | 0.103 | 0.986 |
| 70 | 1.538 | 0.085 | 0.147 | 0.533 | 0.318 | 0.096 | 0.208 | 0.097 |

Table 10: Suggested method : $t_0 = 1$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.409 | 0.052 | 0.053 | 0.932 | 0.794 | 0.070 | 0.069 | 0.943 |
| 10 | 1.412 | 0.056 | 0.055 | 0.938 | 0.791 | 0.078 | 0.073 | 0.953 |
| 30 | 1.412 | 0.064 | 0.064 | 0.933 | 0.792 | 0.124 | 0.093 | 0.972 |
| 50 | 1.418 | 0.100 | 0.124 | 0.908 | 0.684 | 0.143 | 0.162 | 0.931 |
| 70 | 1.249 | 0.104 | 0.169 | 0.394 | 0.342 | 0.115 | 0.234 | 0.115 |

Table 11: Suggested method : $t_0 = 2$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.215 | 0.065 | 0.065 | 0.922 | 0.887 | 0.084 | 0.083 | 0.929 |
| 10 | 1.218 | 0.070 | 0.071 | 0.914 | 0.884 | 0.094 | 0.092 | 0.936 |
| 30 | 1.216 | 0.084 | 0.083 | 0.911 | 0.886 | 0.154 | 0.115 | 0.968 |
| 50 | 1.216 | 0.123 | 0.161 | 0.876 | 0.738 | 0.154 | 0.208 | 0.855 |
| 70 | 0.978 | 0.140 | 0.189 | 0.411 | 0.415 | 0.153 | 0.235 | 0.193 |

Table 12: Suggested method : $t_0 = 3$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.037 | 0.083 | 0.085 | 0.910 | 0.970 | 0.103 | 0.103 | 0.897 |
| 10 | 1.037 | 0.092 | 0.091 | 0.902 | 0.970 | 0.117 | 0.112 | 0.909 |
| 30 | 1.032 | 0.112 | 0.110 | 0.896 | 0.976 | 0.195 | 0.142 | 0.966 |
| 50 | 1.034 | 0.162 | 0.188 | 0.844 | 0.809 | 0.193 | 0.222 | 0.786 |
| 70 | 0.764 | 0.207 | 0.214 | 0.451 | 0.474 | 0.214 | 0.238 | 0.217 |

4. Beta estimation by Induced smoothing with jump weight-in

Table 13: Suggested method : $t_0 = 0$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.609 | 0.042 | 0.042 | 0.933 | 0.695 | 0.059 | 0.059 | 0.943 |
| 10 | 1.609 | 0.046 | 0.045 | 0.938 | 0.696 | 0.070 | 0.068 | 0.948 |
| 30 | 1.609 | 0.056 | 0.052 | 0.943 | 0.698 | 0.094 | 0.088 | 0.959 |
| 50 | 1.612 | 0.070 | 0.061 | 0.952 | 0.649 | 0.104 | 0.088 | 0.958 |
| 70 | 1.609 | 0.109 | 0.082 | 0.935 | 0.256 | 0.151 | 0.091 | 0.092 |

Table 14: Suggested method : $t_0 = 1$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.409 | 0.052 | 0.053 | 0.932 | 0.794 | 0.070 | 0.069 | 0.943 |
| 10 | 1.385 | 0.058 | 0.056 | 0.910 | 0.794 | 0.082 | 0.078 | 0.947 |
| 30 | 1.335 | 0.068 | 0.066 | 0.783 | 0.799 | 0.107 | 0.101 | 0.947 |
| 50 | 1.283 | 0.081 | 0.079 | 0.614 | 0.764 | 0.115 | 0.106 | 0.945 |
| 70 | 1.197 | 0.108 | 0.100 | 0.424 | 0.370 | 0.132 | 0.105 | 0.081 |

Table 15: Suggested method : $t_0 = 2$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.215 | 0.065 | 0.065 | 0.922 | 0.887 | 0.084 | 0.083 | 0.929 |
| 10 | 1.151 | 0.073 | 0.075 | 0.802 | 0.892 | 0.098 | 0.097 | 0.934 |
| 30 | 1.036 | 0.087 | 0.087 | 0.428 | 0.908 | 0.125 | 0.120 | 0.943 |
| 50 | 0.912 | 0.103 | 0.106 | 0.189 | 0.911 | 0.149 | 0.138 | 0.923 |
| 70 | 0.722 | 0.142 | 0.140 | 0.119 | 0.605 | 0.162 | 0.144 | 0.463 |

Table 16: Suggested method : $t_0 = 3$

| censor | β_0 | | | | β_1 | | | |
|--------|-----------|-------|-------|----------|-----------|-------|-------|----------|
| | β_0 | SE | SD | Coverage | β_1 | SE | SD | Coverage |
| 0 | 1.037 | 0.083 | 0.085 | 0.910 | 0.970 | 0.103 | 0.103 | 0.897 |
| 10 | 0.920 | 0.094 | 0.097 | 0.701 | 0.987 | 0.121 | 0.118 | 0.924 |
| 30 | 0.727 | 0.115 | 0.121 | 0.268 | 1.018 | 0.155 | 0.148 | 0.926 |
| 50 | 0.539 | 0.142 | 0.141 | 0.097 | 1.046 | 0.200 | 0.185 | 0.908 |
| 70 | 0.246 | 0.200 | 0.208 | 0.073 | 0.873 | 0.228 | 0.216 | 0.787 |