

4.2 The data in Table 4.6 are times to death, y_i , in weeks from diagnosis and \log_{10} (initial white blood cell count), x_i , for seventeen patients suffering from leukemia. (This is Example U from Cox and Snell 1981.)

Table 4.6 *Survival time, y_i , in weeks and \log_{10} (initial white blood cell count), x_i , for seventeen leukemia patients.*

y_i	65	156	100	134	16	108	121	4	39
x_i	3.36	2.88	3.63	3.41	3.78	4.02	4.00	4.23	3.73
y_i	143	56	26	22	1	1	5	65	
x_i	3.85	3.97	4.51	4.54	5.00	5.00	4.72	5.00	

- (a) Plot y_i against x_i . Do the data show any trend?
- (b) A possible specification for $E(Y)$ is

$$E(Y_i) = \exp(\beta_1 + \beta_2 x_i),$$

which will ensure that $E(Y)$ is non-negative for all values of the parameters and all values of x . Which link function is appropriate in this case?

- (c) The Exponential distribution is often used to describe survival times.

The probability distribution is $f(y; \theta) = \theta e^{-y\theta}$. This is a special case of the Gamma distribution with shape parameter $\phi = 1$ (see Exercise 3.12(a)). Show that $E(Y) = 1/\theta$ and $\text{var}(Y) = 1/\theta^2$.

- (d) Fit a model with the equation for $E(Y_i)$ given in (b) and the Exponential distribution using appropriate statistical software.
- (e) For the model fitted in (d), compare the observed values y_i and fitted values $\hat{y}_i = \exp(\hat{\beta}_1 + \hat{\beta}_2 x_i)$, and use the standardized residuals $r_i = (y_i - \hat{y}_i) / \hat{y}_i$ to investigate the adequacy of the model. (Note: \hat{y}_i is used as the denominator of r_i because it is an estimate of the standard deviation of Y_i —see (c) above.)