Problem.

Consider the data set 'aml', which is included in the 'survival' package. This is a study of whether or not maintenance therapy increases survival among patients with acute myelogenous leukemia, with survival time measured in weeks. The basic Cox model may be fitted as follows:

Create a coarser time variable by expressing it in **months** instead of **weeks** as follows:

time.months <- cut(aml\$time, breaks=seq(0,161,4), labels=F)

Now re-fit the model, modeling ties using the Breslow, Efron, and exact methods. Which approximate method gives a result closest to that from the exact method?