

## Distributions from flexsurv:

"gengamma"	Generalized gamma (stable)	mu	AFT	
"gengamma.orig"	Generalized gamma (original)	scale	AFT	
"genf"	Generalized F (stable)	mu	AFT	
"genf.orig"	Generalized F (original)	mu	AFT	
"weibull"	Weibull	scale	AFT	✓
"gamma"	Gamma	rate	AFT	✓
"exp"	Exponential	rate	PH	
"llogis"	Log-logistic	scale	AFT	✓
"lnorm"	Log-normal	meanlog	AFT	✓
"gompertz"	Gompertz	rate	PH	✓

"exponential" and "lognormal" can be used as aliases for "exp" and "lnorm", for compatibility with [survreg](#).

## MRL formulas from paper

### GAMMA:

$$m(x) = \frac{x^\alpha \exp\left[-\frac{x}{\lambda}\right]}{\lambda^{\alpha-1} \Gamma(\alpha) S_{\mathbf{X}}(x)} + \lambda \alpha - x$$

### Gompertz with shape/scale $\alpha, \lambda > 0$ :

$$\Rightarrow m(x) = \frac{e^{\lambda/\alpha} \left(\frac{1}{\alpha}\right) \Gamma_{inc}(0, z(x))}{\exp\left[\frac{\lambda}{\alpha} (1 - e^{\alpha x})\right]} = e^{z(x)} \left(\frac{1}{\alpha}\right) \Gamma_{inc}(0, z(x))$$

(where  $z(x) = \frac{\lambda}{\alpha} e^{\alpha x}$ ) where  $\Gamma_{inc}(a, x) = \int_x^\infty t^{a-1} e^{-t} dt$  where  $x, a \geq 0$

### Log-logistic with shape/scale $\alpha, \lambda > 0$ :

$$z(t) = z = \frac{\left(\frac{t}{\lambda}\right)^\alpha}{1 + \left(\frac{t}{\lambda}\right)^\alpha}.$$

$$\left(\frac{\lambda}{\alpha}\right) \Gamma\left(1 - \frac{1}{\alpha}\right) \Gamma\left(\frac{1}{\alpha}\right) \underbrace{\int_{z(x)}^1 \frac{\Gamma\left(1 - \frac{1}{\alpha} + \frac{1}{\alpha}\right)}{\Gamma\left(1 - \frac{1}{\alpha}\right) \Gamma\left(\frac{1}{\alpha}\right)} (1-z)^{(1-\frac{1}{\alpha})-1} z^{\frac{1}{\alpha}-1} dz}_{\text{survival function of a beta}}$$

$$= \left(\frac{\lambda}{\alpha}\right) \Gamma\left(1 - \frac{1}{\alpha}\right) \Gamma\left(\frac{1}{\alpha}\right) S_{\mathbf{Z}}\left(z(x); 1 - \frac{1}{\alpha}, \frac{1}{\alpha}\right) \left(1 + \left(\frac{x}{\lambda}\right)^\alpha\right)$$

### log-Normal

$$m(x) = \frac{e^{\left(\mu + \frac{\sigma^2}{2}\right)} \left[1 - \Phi\left(\frac{\ln(x) - (\mu + \sigma^2)}{\sigma}\right)\right]}{1 - \Phi\left(\frac{\ln(x) - \mu}{\sigma}\right)} - x$$

## Truncated Normal

$$S_Y(y) = 1 - \Phi\left(\frac{y-\mu}{\sigma}\right)$$

$$m_X(x) = \frac{\frac{\sigma}{\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} + \mu S_Y(z(x))}{S_Y(x)} - x$$

## Weibull with shape/scale $\alpha, \lambda > 0$

$$S(x) = \exp\left[-\left(\frac{x}{\lambda}\right)^\alpha\right]. \quad \text{Let } z(t) = z = t^\alpha,$$

$$\frac{1}{\alpha} \int_{z(x)}^{\infty} z^{\frac{1}{\alpha}-1} e^{-\frac{z}{\lambda^\alpha}} dz = \frac{1}{\alpha} (\lambda^\alpha)^{\frac{1}{\alpha}} \Gamma\left(\frac{1}{\alpha}\right) \int_{z(x)}^{\infty} \frac{z^{\frac{1}{\alpha}-1} e^{-\frac{z}{\lambda^\alpha}}}{(\lambda^\alpha)^{\frac{1}{\alpha}} \Gamma\left(\frac{1}{\alpha}\right)}$$

$$Z \sim \Gamma\left(\text{shape} = \frac{1}{\alpha}, \text{scale} = \lambda^\alpha\right).$$

$$m(x) = \frac{\left(\frac{\lambda}{\alpha}\right) \Gamma\left(\frac{1}{\alpha}\right) S_Z(z(x))}{S_X(x)}$$

## Summary:

Distribution	Hazard Rate	Mean Residual Life
Gamma( $\alpha, \lambda$ ) shape parameter $\alpha > 0$ scale parameter $\lambda > 0$	$\alpha < 1$ DCR $\alpha = 1$ constant ( $1/\lambda$ ) $\alpha > 1$ INC	$\alpha < 1$ INC $\alpha = 1$ constant( $\lambda$ ) $\alpha > 1$ DCR
Gompertz( $\alpha, \lambda$ ) shape parameter $\alpha > 0$ scale parameter $\lambda > 0$	$\forall \alpha$ INC	$\forall \alpha$ DCR
Loglogistic( $\alpha, \lambda$ ) shape parameter $\alpha > 0$ scale parameter $\lambda > 0$	$\alpha \leq 1$ DCR $\alpha > 1$ UBT	$\alpha \leq 1$ undefined $\alpha > 1$ BT
Lognormal( $\mu, \sigma$ ) mean $\mu \in \mathbf{R}$ variance $\sigma^2 > 0$	UBT	BT
Truncated normal( $\mu, \sigma$ ) mean $\mu \in \mathbf{R}$ variance $\sigma^2 > 0$	INC	DCR
Weibull( $\alpha, \lambda$ ) shape parameter $\alpha > 0$ scale parameter $\lambda > 0$	$\alpha < 1$ DCR $\alpha = 1$ constant ( $1/\lambda$ ) $\alpha > 1$ INC	$\alpha < 1$ INC $\alpha = 1$ constant( $\lambda$ ) $\alpha > 1$ DCR