

# Review on Parametric Parametric OF Survival Model

## *Likelihood function*

Recall from Ben's "Parametric Overreported Failure (OF) Survival Model" that the indicator of observation  $i$  being truly censored (given that the subset of non-censored failure outcomes are being misclassified) is

$$\alpha_i = I(C_i = 1 | \tilde{C}_i = 0), \quad (1)$$

such that  $\Pr(\alpha_i = 1) = \Pr(C_i = 1 | \tilde{C}_i = 0)$  and  $\Pr(\alpha_i = 0) = 1 - \Pr(\alpha_i = 1) = \Pr(C_i = 0 | \tilde{C}_i = 0)$ .

Although we only define misclassification/correct-classification for  $\tilde{C}_i = 0$  case, we have to note that

$$\Pr(C_i = 0 | \tilde{C}_i = 1) = 0 \quad (2)$$

and the opposite

$$\Pr(C_i = 1 | \tilde{C}_i = 1) = 1 - \Pr(C_i = 0 | \tilde{C}_i = 1) = 1. \quad (3)$$

From here, I am not sure at all.....but just tried (Is the function based on  $C_i$  or  $\tilde{C}_i$ ?)

Reflecting this to the likelihood of Survival model,  $f(t_i)$  should consists of those with  $C_i = 1$ :

$$\begin{aligned} & \Pr(C_i = 1 | \tilde{C}_i = 0) * S(t_i)?f(t_i)? + \Pr(C_i = 1 | \tilde{C}_i = 1) * f(t_i) \\ & = \Pr(\alpha_i = 1) * S(t_i)?f(t_i)? + f(t_i) \end{aligned} \quad (4)$$

And the survival function  $S(t_i)$  for the case of  $C_i = 0$  is therefore

$$\begin{aligned} & \Pr(C_i = 0 | \tilde{C}_i = 0) * S(t_i) + \Pr(C_i = 0 | \tilde{C}_i = 1) * S(t_i)?f(t_i)?(\text{does not matter}) \\ & = (1 - \Pr(\alpha_i = 1)) * S(t_i) \end{aligned} \quad (5)$$

where

$$\Pr(\alpha_i = 1) = \frac{\exp(\mathbf{Z}\gamma)}{1 + \exp(\mathbf{Z}\gamma)}. \quad (6)$$