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library(PanelCurrentStatus)

data <- readRDS("data.rds")
n <- nrow(data)
delta <- as.matrix(data[, 1:5])
ctime <- as.matrix(data[, 5 + 1:5])
predictors <- as.matrix(data[, 10 + 1:3])

fit <- ccl.fit(delta, ctime, predictors, n.ptb = 500, seed = 1)
data.frame(est = fit[[2]], est.se = fit[[3]])

##           est      est.se
## 1 0.6418898 0.04868211
## 2 0.5514986 0.05546564
## 3 0.5327539 0.05103419

alldata <- NULL
for (k in 1:ncol(delta)) {
  DF <- data.frame(delta = delta[, k], ctime = ctime[, k], predictors)
  alldata <- rbind(alldata, DF)
}
t0 <- median(alldata$ctime)
h <- sd(alldata$ctime) / n^0.3
ans <- ccl.roc(alldata, fit, t0, h)
data.frame(roc = ans[[1]], roc.se = ans[[2]])

##           roc      roc.se
## auc.tilde.lower 0.6049827 0.02274278
## auc.tilde.upper 0.6049842 0.02274271
## tpr.05.tilde   0.1307085 0.02560484
## tpr.10.tilde   0.1799483 0.02859876

proc.time()

##    user  system elapsed
##  15.747   1.576  17.362

```