

Denote variables as following

$Y = \text{complete}, T = \text{survival}.$

- (a) Let $X = \text{wedge}$. Consider the Cox proportional hazards regression model

$$h_i(t|x_i) = h_0(t)e^{\beta x_i}$$

Calculate the estimate for the parameter β .

- (b) Continue with the model

$$h_i(t|x_i) = h_0(t)e^{\beta x_i},$$

where $X = \text{wedge}$. Estimate the value of the survival function $S(t|x_i) = P(T \geq t|x_i)$ at the time point $t = 1.00$ when $x_i = 0.6$. Also present graphically how the estimate of the survival function $S(t|x_i)$ is behaving when $x_i = 0.6$.

- (c) Furthermore, continue with the model

$$h_i(t|x_i) = h_0(t)e^{\beta x_i},$$

where $X = \text{wedge}$. Estimate the hazard ratio

$$\frac{h_i(t|x_i = 0.6)}{h_i(t|x_{i*} = 1.6)}.$$

- (d) Consider the following Cox proportional hazards regression model

$$h_i(t|\mathbf{x}_i) = h_0(t) \cdot \exp(\beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i3} + \beta_4 x_{i1} x_{i2}),$$

where $X_1 = \text{wedge}$, $X_2 = \text{peelForce}$ and $X_3 = \text{interBelt}$. Test at 5% significance level, is the explanatory variable $X_1 = \text{wedge}$ statistically significant variable.

- (e) Continue using the model

$$h_i(t|\mathbf{x}_i) = h_0(t) \cdot \exp(\beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i3} + \beta_4 x_{i1} x_{i2}),$$

where $X_1 = \text{wedge}$, $X_2 = \text{peelForce}$ and $X_3 = \text{interBelt}$. Create 95% confidence interval for the survival function $S(t|\mathbf{x}_i) = P(T \geq t|\mathbf{x}_i)$ at the time point $t = 1.00$ when $x_{i1} = 0.6$, $x_{i2} = 0.8$, and $x_{i3} = 0.7$.