Introduction to survival analysis

Jorge N. Tendeiro

Department of Psychometrics and Statistics
Faculty of Behavioral and Social Sciences
University of Groningen

✉ j.n.tendeiro@rug.nl
🌐 www.jorgetendeiro.com
○ jorgetendeiro/Seminar-2020-Survival-Analysis

Bayes rule

- $\mathcal{D} = \text{data}$
- $\theta = \text{unknown parameter}$

$$p(\theta|\mathcal{D}) = \frac{p(\theta)p(\mathcal{D}|\theta)}{p(\mathcal{D})}$$

In words,

$$\text{posterior} = \frac{\text{prior} \times \text{likelihood}}{\text{evidence}}$$

The *evidence* does not depend on θ; let's hide it:

$$\text{posterior} \propto \text{prior} \times \text{likelihood}$$

The symbol $\propto$ means "proportional to".