Simulation Result 1: $C \sim Exp(0.2)$

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Table 1: Summary of the estimated SAUC for Biomarker when the true censoring is distributed as Exp(0.2).

			p = 0.7	p = 0.5	p = 0.3
Patients	N	Method	Median (Q1, Q3)	Median (Q1, Q3)	Median (Q1, Q3)
50-150	20	HZ_P HZ_O Proposed Succuess	75.01 (73.32, 76.39) 76.12 (74.27, 78.11) 75.58 (73.33, 77.85) 63.96	74.82 (73.57, 75.97) 76.52 (74.56, 78.28) 74.75 (72.35, 76.96) 61.86	74.69 (73.75, 75.67) 78.56 (75.73, 80.61) 72.82 (69.93, 76.60) 41.51
	30	HZ_P HZ_O Proposed Succuess	74.70 (73.48, 75.93) 75.90 (74.25, 77.35) 75.38 (73.43, 77.37) 72.72	74.68 (73.56, 75.85) 76.35 (74.65, 77.90) 74.60 (72.77, 76.70) 71.82	74.67 (73.96, 75.46) 78.03 (76.09, 79.93) 73.07 (70.27, 76.02) 55.65
	50	HZ_P HZ_O Proposed Succuess	74.61 (73.65, 75.57) 75.74 (74.60, 76.89) 75.14 (73.65, 76.80) 83.5	74.57 (73.77, 75.33) 76.24 (75.04, 77.40) 74.52 (73.08, 76.17) 80	74.50 (73.86, 75.08) 77.43 (76.00, 78.94) 73.17 (71.15, 75.53) 67.34
50-300	20	HZ_P HZ_O Proposed Succuess	75.95 (74.78, 77.08) 76.89 (75.41, 78.40) 76.05 (73.63, 78.28) 60.7	75.80 (74.71, 76.76) 77.25 (75.70, 78.87) 75.52 (72.78, 77.77) 58.09	75.81 (75.13, 76.61) 79.17 (77.36, 80.93) 73.40 (70.27, 76.25) 27.81
	30	HZ_P HZ_O Proposed Succuess	75.80 (74.88, 76.66) 76.65 (75.43, 77.71) 76.04 (74.34, 77.67) 67.8	75.74 (74.86, 76.51) 77.03 (75.70, 78.31) 75.55 (73.52, 77.32) 67.94	75.64 (74.90, 76.33) 78.49 (76.56, 80.31) 73.55 (69.89, 76.35) 38.21
	50	HZ_P HZ_O Proposed Succuess	75.69 (74.83, 76.45) 76.44 (75.36, 77.36) 75.97 (74.64, 77.20) 78.4	75.66 (75.02, 76.26) 76.86 (75.89, 77.93) 75.66 (74.37, 76.92) 72.74	75.67 (75.13, 76.09) 78.28 (76.76, 79.73) 74.27 (71.30, 76.41) 48.19

Table 2: Summary of the estimated SAUC for Biomarker when the true censoring is distributed as Exp(0.2).

			p = 0.7	p = 0.5	p = 0.3
Patients	N	Method	$\frac{P}{\text{Median (Q1, Q3)}}$	$\frac{P}{\text{Median (Q1, Q3)}}$	$\frac{\text{Median (Q1, Q3)}}{\text{Median (Q1, Q3)}}$
50-150	20	HZ_P HZ_O Proposed Succuess	60.11 (59.09, 61.16) 61.12 (59.72, 62.34) 59.88 (58.26, 61.42) 65.46	60.15 (59.21, 61.02) 61.97 (60.65, 63.44) 59.06 (57.23, 61.22) 65.28	60.16 (59.46, 60.75) 64.47 (62.44, 66.40) 59.29 (56.01, 63.63) 65.88
	30	HZ_P HZ_O Proposed Succuess	60.12 (59.27, 60.95) 61.11 (60.07, 62.18) 59.86 (58.55, 61.11) 73.72	60.17 (59.45, 60.82) 62.02 (60.99, 63.12) 58.72 (57.34, 60.20) 75	60.07 (59.51, 60.63) 64.41 (62.90, 65.94) 58.25 (55.69, 63.06) 68.7
	50	HZ_P HZ_O Proposed Succuess	60.10 (59.44, 60.76) 61.01 (60.26, 61.90) 59.46 (58.57, 60.53) 81.66	60.09 (59.56, 60.62) 62.04 (61.18, 62.87) 58.48 (57.50, 59.60) 80.64	60.11 (59.67, 60.53) 64.41 (63.18, 65.65) 57.57 (55.66, 60.14) 79.46
50-300	20	HZ_P HZ_O Proposed Succuess	60.36 (59.51, 61.06) 61.23 (60.24, 62.20) 60.23 (59.07, 61.47) 61.78	60.35 (59.70, 61.00) 62.13 (61.15, 63.12) 60.21 (58.69, 61.78) 64.59	60.32 (59.84, 60.86) 63.97 (62.38, 65.28) 60.21 (57.82, 63.35) 56.23
	30	HZ_P HZ_O Proposed Succuess	60.29 (59.71, 60.98) 61.27 (60.50, 62.05) 60.11 (59.16, 61.23) 69.1	60.28 (59.76, 60.85) 62.04 (61.29, 62.93) 59.87 (58.76, 61.30) 73.33	60.33 (59.92, 60.73) 63.89 (62.76, 64.96) 59.83 (57.79, 62.31) 64.59
	50	HZ_P HZ_O Proposed Succuess	60.29 (59.85, 60.79) 61.26 (60.67, 61.83) 59.93 (59.17, 60.76) 76.55	60.29 (59.93, 60.71) 62.10 (61.41, 62.74) 59.64 (58.72, 60.94) 78.61	60.31 (60.01, 60.62) 63.88 (63.00, 64.76) 59.46 (57.76, 61.88) 72.24

Table 3: Summary of the estimated SAUC for Biomarker when the true censoring is distributed as Exp(0.2).

			p = 0.7	p = 0.5	p = 0.3
Patients	N	Method	Median (Q1, Q3)	Median (Q1, Q3)	Median (Q1, Q3)
50-150	20	HZ_P HZ_O Proposed Succuess	87.12 (85.74, 88.43) 88.05 (86.35, 89.37) 88.79 (87.05, 90.07) 55.24	87.21 (86.15, 88.30) 88.72 (87.32, 89.87) 88.48 (86.73, 89.69) 53.33	87.04 (86.15, 88.04) 89.81 (88.09, 91.16) 85.30 (82.21, 88.14) 33.04
	30	HZ_P HZ_O Proposed Succuess	87.24 (86.10, 88.31) 87.94 (86.63, 89.06) 88.99 (87.50, 90.04) 59.83	87.23 (86.29, 88.07) 88.57 (87.26, 89.57) 88.50 (87.17, 89.56) 59.83	86.94 (86.28, 87.82) 89.72 (88.54, 90.74) 85.92 (83.27, 87.86) 35.58
	50	HZ_P HZ_O Proposed Succuess	87.11 (86.32, 87.93) 87.88 (86.91, 88.71) 88.85 (87.83, 89.86) 74.4	87.09 (86.34, 87.85) 88.48 (87.58, 89.30) 88.79 (87.77, 89.62) 71.32	87.02 (86.45, 87.57) 89.76 (88.69, 90.56) 87.18 (84.74, 88.68) 51.63
50-300	20	HZ_P HZ_O Proposed Succuess	89.27 (88.37, 89.93) 89.83 (89.03, 90.48) 88.51 (81.25, 90.34) 30.72	89.12 (88.32, 89.78) 90.33 (89.58, 90.89) 80.20 (68.82, 87.93) 19.29	88.86 (88.21, 89.49) 91.03 (90.35, 91.57) 70.51 (63.57, 76.12) 7.81
	30	HZ_P HZ_O Proposed Succuess	88.98 (88.21, 89.63) 89.67 (88.88, 90.33) 89.42 (84.93, 90.50) 40.45	88.96 (88.31, 89.54) 90.22 (89.57, 90.69) 83.10 (72.31, 89.22) 21.76	88.85 (88.36, 89.36) 90.93 (90.40, 91.42) 70.36 (63.78, 76.98) 6.94
	50	HZ_P HZ_O Proposed Succuess	88.95 (88.33, 89.52) 89.72 (88.97, 90.26) 89.89 (88.20, 90.63) 52.46	88.89 (88.39, 89.33) 90.20 (89.60, 90.56) 88.48 (75.90, 90.15) 30.87	88.82 (88.40, 89.23) 91.01 (90.59, 91.43) 70.92 (65.12, 77.81) 11.2

Table 4: Summary of the estimated SAUC for Biomarker1 when the true censoring is distributed as U(1,4), but a misspecified exponential distribution is fitted.

			p = 0.7	p = 0.5	p = 0.3
Patients	N	Method	Median (Q1, Q3)	Median (Q1, Q3)	Median (Q1, Q3)
50-150	20	HZ_P HZ_O Proposed Succuess	75.34 (73.88, 76.73) 76.35 (74.43, 78.03) 76.24 (74.09, 78.36) 39.74	75.06 (73.80, 76.42) 76.81 (74.98, 78.94) 75.49 (73.03, 78.09) 39.76	74.97 (73.99, 75.81) 78.54 (76.15, 80.69) 73.00 (70.03, 76.53) 23.31
	30	HZ_P HZ_O Proposed Succuess	75.05 (73.86, 76.13) 76.11 (74.67, 77.55) 76.22 (74.23, 78.15) 47.95	74.89 (73.89, 75.86) 76.75 (75.24, 78.03) 75.36 (73.15, 77.45) 46.35	74.80 (73.99, 75.61) 77.89 (76.13, 79.84) 72.37 (70.06, 75.43) 25.99
	50	HZ_P HZ_O Proposed Succuess	74.81 (73.87, 75.71) 75.83 (74.68, 77.00) 75.68 (74.39, 77.44) 61.5	74.80 (74.03, 75.52) 76.48 (75.24, 77.59) 74.96 (73.25, 76.72) 49.35	74.80 (74.29, 75.39) 77.67 (76.39, 79.08) 72.30 (70.56, 74.39) 32.25
50-300	20	HZ_P HZ_O Proposed Succuess	76.21 (75.06, 77.18) 77.15 (75.71, 78.52) 77.16 (74.44, 79.94) 29.86	76.09 (75.07, 77.02) 77.67 (76.06, 79.16) 76.39 (73.05, 79.35) 27.62	75.95 (75.30, 76.67) 79.52 (77.53, 81.06) 74.21 (71.19, 75.89) 10.24
	30	HZ_P HZ_O Proposed Succuess	76.09 (75.15, 77.00) 76.99 (75.78, 78.20) 76.95 (74.70, 79.19) 35.47	75.97 (75.18, 76.70) 77.36 (76.08, 78.57) 76.13 (73.68, 78.76) 28.72	75.92 (75.36, 76.56) 78.89 (77.35, 80.33) 73.86 (70.38, 75.72) 10.85
	50	HZ_P HZ_O Proposed Succuess	75.99 (75.28, 76.70) 76.83 (75.82, 77.73) 76.51 (74.90, 78.36) 38.42	75.89 (75.27, 76.50) 77.15 (75.98, 78.23) 75.90 (74.07, 77.73) 33.57	75.83 (75.31, 76.31) 78.61 (77.34, 79.86) 73.57 (70.10, 75.45) 10.6

Table 5: Summary of the estimated SAUC for Biomarker2 when the true censoring is distributed as U(1,4), but a misspecified exponential distribution is fitted.

			p = 0.7	p = 0.5	p = 0.3
Patients	N	Method	Median (Q1, Q3)	Median (Q1, Q3)	Median (Q1, Q3)
50-150	20	HZ_P HZ_O Proposed Succuess	60.23 (59.20, 61.22) 61.65 (60.25, 62.93) 60.34 (58.76, 62.04) 45.98	60.19 (59.40, 60.98) 62.81 (61.39, 64.10) 59.80 (58.07, 61.97) 47.24	60.27 (59.61, 60.82) 65.36 (63.51, 67.13) 59.69 (56.87, 63.44) 43.46
	30	HZ_P HZ_O Proposed Succuess	60.17 (59.44, 60.97) 61.56 (60.67, 62.63) 60.18 (58.88, 61.39) 49.75	60.16 (59.51, 60.84) 62.75 (61.59, 63.81) 59.42 (58.05, 61.04) 50.95	60.20 (59.67, 60.73) 65.23 (63.79, 66.69) 58.92 (56.70, 61.77) 49.2
	50	HZ_P HZ_O Proposed Succuess	60.16 (59.58, 60.75) 61.50 (60.71, 62.27) 59.81 (59.02, 60.86) 53.92	60.17 (59.66, 60.69) 62.81 (61.85, 63.56) 59.20 (58.12, 60.25) 54.5	60.13 (59.73, 60.54) 65.31 (64.16, 66.37) 58.60 (56.72, 60.40) 54.15
50-300	20	HZ_P HZ_O Proposed Succuess	60.38 (59.64, 61.21) 61.72 (60.78, 62.63) 60.79 (59.55, 62.03) 37.53	60.33 (59.74, 60.95) 62.59 (61.56, 63.51) 60.56 (59.28, 61.86) 36.13	60.36 (59.91, 60.85) 64.39 (63.00, 65.63) 60.29 (58.38, 62.29) 31.61
	30	HZ_P HZ_O Proposed Succuess	60.40 (59.77, 61.05) 61.70 (60.90, 62.49) 60.63 (59.61, 61.71) 43.82	60.37 (59.88, 60.84) 62.58 (61.84, 63.33) 60.40 (59.44, 61.49) 41.27	60.36 (60.00, 60.77) 64.47 (63.32, 65.45) 59.97 (58.41, 61.65) 37.63
	50	HZ_P HZ_O Proposed Succuess	60.37 (59.89, 60.78) 61.61 (61.02, 62.22) 60.44 (59.65, 61.24) 47.49	60.33 (59.87, 60.75) 62.51 (61.87, 63.07) 60.17 (59.24, 60.98) 50.3	60.40 (60.10, 60.71) 64.40 (63.55, 65.17) 59.68 (58.43, 60.90) 43.9

Table 6: Summary of the estimated SAUC for Biomarker when the true censoring is distributed as U(1,4), but a misspecified exponential distribution is fitted.

			p = 0.7	p = 0.5	p = 0.3
Patients	N	Method	Median (Q1, Q3)	Median (Q1, Q3)	Median (Q1, Q3)
50-150	20	HZ_P HZ_O Proposed Succuess	87.64 (86.34, 88.74) 88.38 (87.04, 89.51) 88.84 (87.08, 90.02) 36.68	87.57 (86.56, 88.54) 89.12 (87.82, 90.10) 88.28 (86.33, 89.46) 35.59	87.38 (86.58, 88.21) 89.94 (88.41, 90.88) 82.96 (78.76, 85.94) 19.83
	30	HZ_P HZ_O Proposed Succuess	87.57 (86.66, 88.49) 88.30 (87.16, 89.21) 88.73 (87.19, 89.87) 45.38	87.58 (86.66, 88.43) 88.92 (87.75, 89.79) 88.31 (86.70, 89.42) 39.16	87.33 (86.70, 87.95) 89.92 (88.93, 90.76) 82.60 (78.59, 86.05) 21.22
	50	HZ_P HZ_O Proposed Succuess	87.52 (86.60, 88.21) 88.21 (87.36, 89.06) 88.92 (87.70, 89.86) 52.57	87.44 (86.77, 88.08) 88.70 (87.89, 89.57) 88.45 (87.20, 89.39) 48.21	87.38 (86.79, 87.87) 89.79 (88.86, 90.50) 81.84 (77.93, 85.89) 19.94
50-300	20	HZ_P HZ_O Proposed Succuess	89.34 (88.59, 89.95) 89.96 (89.20, 90.57) 77.41 (69.90, 86.64) 16.78	89.31 (88.60, 89.87) 90.26 (89.64, 90.79) 73.32 (64.59, 80.29) 15.28	89.33 (88.75, 89.85) 90.85 (90.38, 91.38) 68.46 (61.61, 76.02) 12.12
	30	HZ_P HZ_O Proposed Succuess	89.38 (88.71, 89.92) 90.01 (89.39, 90.49) 78.33 (70.24, 88.11) 14.69	89.27 (88.68, 89.81) 90.32 (89.78, 90.78) 72.41 (64.17, 82.09) 16.65	89.17 (88.76, 89.60) 90.96 (90.54, 91.40) 68.73 (61.87, 76.95) 12.09
	50	HZ_P HZ_O Proposed Succuess	89.22 (88.65, 89.71) 89.91 (89.33, 90.34) 80.04 (71.24, 89.42) 18.53	89.23 (88.75, 89.63) 90.33 (89.89, 90.70) 73.15 (63.37, 84.97) 12.13	89.09 (88.76, 89.48) 90.97 (90.56, 91.29) 68.64 (61.81, 77.64) 6.85