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	0.00 (73.32, 76.39) 1.11 (74.27, 78.11) 0.37 (72.96, 77.74) 63.76	0.00 (73.57, 75.97) 1.70 (74.56, 78.28) 0.05 (72.20, 77.40) 60.95	0.00 (73.75, 75.66) 3.93 (75.73, 80.64) -1.05 (69.92, 77.96) 40.72
	30	HZ_P HZ_O Proposed Succuess	0.00 (73.48, 75.93) 1.21 (74.25, 77.36) 0.69 (73.39, 77.39) 72.72	0.00 (73.56, 75.85) 1.67 (74.65, 77.90) 0.10 (72.83, 77.08) 70.51	0.00 (73.97, 75.48) 3.37 (76.09, 79.99) -0.21 (71.35, 77.19) 56.53
	50	HZ_P HZ_O Proposed Succuess	0.00 (73.65, 75.57) 1.13 (74.60, 76.89) 0.56 (73.68, 76.92) 83.98	0.00 (73.77, 75.33) 1.67 (75.04, 77.40) 0.16 (73.16, 76.30) 80.6	0.00 (73.87, 75.09) 2.95 (76.02, 78.94) -0.49 (71.67, 76.25) 67.45
	100	HZ_P HZ_O Proposed Succuess	0.00 (73.78, 75.15) 1.02 (74.70, 76.31) 0.36 (73.77, 76.06) 89.9	0.00 (73.93, 74.99) 1.62 (75.20, 76.88) 0.09 (73.40, 75.91) 87.3	0.00 (73.96, 74.84) 2.86 (76.25, 78.18) -0.42 (72.31, 75.68) 78.2
50-300	20	HZ_P HZ_O Proposed Succuess	0.00 (74.78, 77.08) 0.95 (75.41, 78.40) -0.28 (72.96, 77.63) 60.34	0.00 (74.71, 76.76) 1.46 (75.69, 78.87) -0.32 (71.83, 77.29) 60.06	0.00 (75.08, 76.61) 3.34 (77.36, 80.88) -1.54 (35.81, 77.63) 26.1
	30	HZ_P HZ_O Proposed Succuess	0.00 (74.88, 76.66) 0.85 (75.44, 77.72) 0.07 (74.34, 77.37) 68.94	0.00 (74.86, 76.51) 1.29 (75.71, 78.32) -0.29 (73.50, 77.07) 68.47	0.00 (74.93, 76.34) 2.78 (76.57, 80.30) -0.66 (71.33, 77.48) 38
	50	HZ_P HZ_O Proposed Succuess	0.00 (74.83, 76.45) 0.75 (75.36, 77.36) 0.22 (74.59, 77.05) 79.1	0.00 (75.02, 76.26) 1.19 (75.88, 77.92) 0.17 (74.52, 77.01) 71.37	0.00 (75.12, 76.08) 2.67 (76.73, 79.72) -0.02 (72.99, 77.42) 47.98
	100	HZ_P HZ_O Proposed Succuess	0.00 (73.78, 75.15) 1.02 (74.70, 76.31) 0.36 (73.77, 76.06) 89.9	0.00 (73.93, 74.99) 1.62 (75.20, 76.88) 0.09 (73.40, 75.91) 87.3	0.00 (73.96, 74.84) 2.86 (76.25, 78.18) -0.42 (72.31, 75.68) 78.2

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	Median (Q1, Q3)	Median (Q1, Q3)	Median (Q1, Q3)
50-150	20	HZ_P HZ_O Proposed Succuess	0.00 (59.09, 61.15) 1.00 (59.71, 62.32) -0.11 (58.34, 61.58) 67.94	0.00 (59.21, 61.01) 1.84 (60.68, 63.44) -0.93 (57.33, 61.84) 65.89	0.00 (59.45, 60.75) 4.34 (62.43, 66.39) 0.73 (56.61, 64.91) 65.54
	30	HZ_P HZ_O Proposed Succuess	0.00 (59.27, 60.95) 0.99 (60.08, 62.18) -0.27 (58.55, 61.15) 75	0.00 (59.45, 60.82) 1.85 (60.99, 63.12) -1.45 (57.33, 60.38) 75.2	0.00 (59.51, 60.64) 4.35 (62.94, 65.96) -1.15 (55.72, 64.68) 69.5
	50	HZ_P HZ_O Proposed Succuess	0.00 (59.44, 60.76) 0.91 (60.25, 61.90) -0.62 (58.58, 60.52) 80.36	0.00 (59.56, 60.62) 1.95 (61.18, 62.87) -1.64 (57.43, 59.63) 80.24	0.00 (59.67, 60.53) 4.31 (63.18, 65.65) -2.53 (55.64, 61.72) 79.76
	100	HZ_P HZ_O Proposed Succuess	0.00 (59.62, 60.52) 0.94 (60.39, 61.57) -0.67 (58.79, 60.04) 86.26	0.00 (59.68, 60.44) 1.92 (61.32, 62.64) -1.71 (57.64, 59.04) 84	0.00 (59.77, 60.34) 4.10 (63.16, 65.11) -3.43 (55.00, 58.17) 86.36
50-300	20	HZ_P HZ_O Proposed Succuess	0.00 (59.51, 61.06) 0.88 (60.24, 62.23) -0.01 (59.21, 61.70) 61.96	0.00 (59.71, 61.00) 1.79 (61.16, 63.13) 0.20 (58.78, 62.29) 65.6	0.00 (59.86, 60.87) 3.66 (62.44, 65.33) 1.34 (58.27, 64.64) 54.81
	30	HZ_P HZ_O Proposed Succuess	0.00 (59.71, 60.98) 0.98 (60.50, 62.04) -0.25 (59.06, 61.34) 68.83	0.00 (59.76, 60.85) 1.76 (61.29, 62.93) -0.39 (58.66, 61.67) 72.72	0.00 (59.92, 60.73) 3.56 (62.74, 64.96) -0.16 (57.63, 63.45) 63.87
	50	HZ_P HZ_O Proposed Succuess	0.00 (59.85, 60.79) 0.97 (60.66, 61.83) -0.39 (59.14, 60.84) 75.18	0.00 (59.93, 60.71) 1.80 (61.41, 62.74) -0.62 (58.66, 61.11) 80.77	0.00 (60.01, 60.62) 3.59 (63.00, 64.76) -0.80 (57.71, 63.15) 72.02
	100	HZ_P HZ_O Proposed Succuess	0.00 (59.62, 60.52) 0.94 (60.39, 61.57) -0.67 (58.79, 60.04) 86.26	0.00 (59.68, 60.44) 1.92 (61.32, 62.64) -1.71 (57.64, 59.04) 84	0.00 (59.77, 60.34) 4.10 (63.16, 65.11) -3.43 (55.00, 58.17) 86.36

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	0.00 (72.90, 75.14) 1.32 (74.20, 76.62) 0.45 (73.24, 75.81) 67.27	0.00 (73.17, 75.02) 2.34 (75.15, 77.52) 0.14 (72.60, 75.61) 65.38	0.00 (73.19, 74.84) 3.91 (76.53, 79.13) -1.55 (70.24, 74.77) 53
	30	HZ_P HZ_O Proposed Succuess	0.00 (73.16, 75.02) 1.49 (74.42, 76.53) 0.59 (73.56, 75.80) 73.24	0.00 (73.16, 74.79) 2.40 (75.52, 77.39) -0.10 (72.82, 75.27) 71.86	0.00 (73.29, 74.75) 3.94 (76.66, 79.01) -1.54 (70.87, 73.88) 61.52
	50	HZ_P HZ_O Proposed Succuess	0.00 (73.22, 74.74) 1.58 (74.62, 76.30) 0.52 (73.62, 75.39) 81.93	0.00 (73.22, 74.65) 2.39 (75.58, 77.12) -0.14 (73.04, 74.80) 79.78	0.00 (73.26, 74.52) 4.04 (76.90, 78.88) -1.52 (70.96, 73.59) 75.77
	100	HZ_P HZ_O Proposed Succuess	0.00 (73.19, 74.54) 1.53 (74.60, 76.12) 0.49 (73.73, 75.09) 89.08	0.00 (73.36, 74.47) 2.46 (75.64, 76.93) 0.02 (73.29, 74.56) 88.88	0.00 (73.31, 74.31) 4.12 (77.10, 78.60) -1.40 (71.33, 73.37) 85.11
50-300	20	HZ_P HZ_O Proposed Succuess	0.00 (74.20, 75.67) 0.87 (74.94, 76.70) -0.06 (73.67, 76.08) 58.6	0.00 (74.24, 75.59) 1.58 (75.65, 77.22) -0.36 (72.79, 75.73) 65.26	0.00 (74.43, 75.48) 2.80 (76.84, 78.51) -0.97 (71.57, 75.51) 43.77
	30	HZ_P HZ_O Proposed Succuess	0.00 (74.27, 75.59) 0.97 (75.23, 76.64) 0.27 (74.33, 75.93) 66.09	0.00 (74.33, 75.41) 1.57 (75.81, 77.15) -0.10 (73.77, 75.70) 71.96	0.00 (74.50, 75.38) 2.82 (77.04, 78.52) -0.49 (73.09, 75.35) 52.09
	50	HZ_P HZ_O Proposed Succuess	0.00 (74.39, 75.39) 0.99 (75.38, 76.45) 0.25 (74.47, 75.88) 76.89	0.00 (74.48, 75.34) 1.55 (75.94, 76.97) -0.07 (74.09, 75.54) 77.84	0.00 (74.64, 75.36) 2.77 (77.21, 78.32) -0.55 (73.65, 75.38) 68.59
	100	HZ_P HZ_O Proposed Succuess	0.00 (73.19, 74.54) 1.53 (74.60, 76.12) 0.49 (73.73, 75.09) 89.08	0.00 (73.36, 74.47) 2.46 (75.64, 76.93) 0.02 (73.29, 74.56) 88.88	0.00 (73.31, 74.31) 4.12 (77.10, 78.60) -1.40 (71.33, 73.37) 85.11

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	0.00 (73.88, 76.73) 1.01 (74.44, 78.02) 0.22 (73.32, 77.99) 40.74	0.00 (73.80, 76.42) 1.76 (74.98, 78.94) 0.13 (72.58, 78.00) 39.76	0.00 (73.97, 75.82) 3.59 (76.25, 80.80) -2.18 (69.60, 77.58) 22.58
	30	HZ_P HZ_O Proposed Succuess	0.00 (73.86, 76.13) 1.05 (74.67, 77.55) 0.76 (74.00, 77.84) 47.25	0.00 (73.89, 75.86) 1.86 (75.24, 78.03) 0.36 (73.08, 77.64) 46.35	0.00 (74.02, 75.59) 3.14 (76.17, 79.85) -1.94 (70.18, 75.73) 25.34
	50	HZ_P HZ_O Proposed Succuess	0.00 (73.87, 75.71) 1.02 (74.68, 77.00) 0.57 (74.13, 77.10) 60.96	0.00 (74.03, 75.52) 1.68 (75.24, 77.59) 0.17 (73.23, 76.74) 49.35	0.00 (74.29, 75.40) 2.86 (76.40, 79.07) -2.04 (70.94, 75.25) 31.6
	100	HZ_P HZ_O Proposed Succuess	0.00 (74.15, 75.38) 1.04 (75.02, 76.62) 0.60 (74.25, 76.58) 71.2	0.00 (74.26, 75.28) 1.48 (75.50, 77.03) -0.04 (73.84, 76.11) 59.76	0.00 (74.38, 75.20) 2.73 (76.46, 78.42) -1.65 (71.73, 74.70) 43.83
50-300	20	HZ_P HZ_O Proposed Succuess	0.00 (75.06, 77.18) 0.95 (75.72, 78.53) -0.19 (73.97, 77.94) 30.09	0.00 (75.10, 77.06) 1.61 (76.15, 79.17) -1.04 (66.46, 77.31) 27.23	0.00 (75.30, 76.68) 3.36 (77.45, 81.04) -5.57 (35.09, 77.52) 9.32
	30	HZ_P HZ_O Proposed Succuess	0.00 (75.15, 77.00) 0.91 (75.79, 78.20) 0.11 (74.71, 77.73) 34.2	0.00 (75.17, 76.70) 1.39 (76.07, 78.57) -0.45 (73.74, 77.09) 27.88	0.00 (75.38, 76.57) 2.89 (77.36, 80.34) -3.73 (53.37, 76.00) 11.8
	50	HZ_P HZ_O Proposed Succuess	0.00 (75.28, 76.70) 0.83 (75.82, 77.74) 0.32 (75.15, 77.33) 37.94	0.00 (75.27, 76.50) 1.27 (75.97, 78.22) -0.20 (74.39, 76.85) 34.84	0.00 (75.28, 76.29) 2.79 (77.29, 79.82) -2.26 (62.30, 76.66) 11.67
	100	HZ_P HZ_O Proposed Succuess	0.00 (74.15, 75.38) 1.04 (75.02, 76.62) 0.60 (74.25, 76.58) 71.2	0.00 (74.26, 75.28) 1.48 (75.50, 77.03) -0.04 (73.84, 76.11) 59.76	0.00 (74.38, 75.20) 2.73 (76.46, 78.42) -1.65 (71.73, 74.70) 43.83

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	0.00 (59.20, 61.22) 1.41 (60.25, 62.94) 0.39 (58.92, 62.48) 46.32	0.00 (59.40, 60.98) 2.62 (61.39, 64.10) 0.03 (57.94, 62.91) 45.84	0.00 (59.61, 60.82) 5.10 (63.51, 67.13) 2.18 (57.88, 65.74) 42.6
	30	HZ_P HZ_O Proposed Succuess	0.00 (59.44, 60.97) 1.39 (60.67, 62.63) 0.02 (58.88, 61.49) 52.35	0.00 (59.51, 60.84) 2.59 (61.59, 63.81) -0.72 (57.96, 61.31) 52.05	0.00 (59.67, 60.73) 5.04 (63.81, 66.70) -0.58 (57.07, 65.21) 47.39
	50	HZ_P HZ_O Proposed Succuess	0.00 (59.58, 60.75) 1.33 (60.71, 62.27) -0.42 (58.95, 60.83) 53.42	0.00 (59.66, 60.69) 2.63 (61.85, 63.56) -1.16 (57.96, 60.12) 56.1	0.00 (59.73, 60.54) 5.18 (64.17, 66.37) -1.57 (56.35, 61.30) 54.75
	100	HZ_P HZ_O Proposed Succuess	0.00 (59.75, 60.55) 1.33 (60.92, 62.03) -0.57 (59.03, 60.32) 60.4	0.00 (59.83, 60.52) 2.49 (62.06, 63.29) -1.42 (57.92, 59.58) 59.36	0.00 (59.89, 60.45) 4.96 (64.33, 65.92) -2.49 (56.20, 59.39) 62.22
50-300	20	HZ_P HZ_O Proposed Succuess	0.00 (59.63, 61.21) 1.34 (60.79, 62.63) 0.54 (59.49, 62.28) 37.56	0.00 (59.74, 60.95) 2.26 (61.56, 63.52) 0.37 (59.10, 62.36) 37.56	0.00 (59.91, 60.85) 4.03 (63.01, 65.63) 0.28 (58.23, 64.26) 32.56
	30	HZ_P HZ_O Proposed Succuess	0.00 (59.77, 61.05) 1.29 (60.91, 62.49) 0.08 (59.53, 61.76) 46.69	0.00 (59.88, 60.84) 2.23 (61.84, 63.33) -0.32 (58.95, 61.27) 41.89	0.00 (60.00, 60.77) 4.11 (63.31, 65.45) -0.67 (57.68, 61.85) 38.51
	50	HZ_P HZ_O Proposed Succuess	0.00 (59.89, 60.78) 1.23 (61.02, 62.23) -0.09 (59.42, 61.06) 48.5	0.00 (59.87, 60.75) 2.18 (61.87, 63.07) -0.52 (58.98, 60.66) 48.04	0.00 (60.10, 60.71) 3.99 (63.55, 65.17) -1.38 (57.83, 60.47) 45.52
	100	HZ_P HZ_O Proposed Succuess	0.00 (59.75, 60.55) 1.33 (60.92, 62.03) -0.57 (59.03, 60.32) 60.4	0.00 (59.83, 60.52) 2.49 (62.06, 63.29) -1.42 (57.92, 59.58) 59.36	0.00 (59.89, 60.45) 4.96 (64.33, 65.92) -2.49 (56.20, 59.39) 62.22

Table 6: 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	0.00 (73.27, 75.26) 1.48 (74.67, 76.82) 0.54 (73.55, 76.04) 43.57	0.00 (73.45, 75.18) 2.25 (75.50, 77.48) 0.03 (73.05, 75.55) 42.2	0.00 (73.57, 75.02) 3.69 (76.64, 79.18) -1.59 (70.74, 74.64) 38.02
	30	HZ_P HZ_O Proposed Succuess	0.00 (73.54, 75.19) 1.56 (75.07, 76.72) 0.58 (73.91, 75.90) 45.28	0.00 (73.58, 75.08) 2.27 (75.81, 77.41) -0.15 (73.06, 75.21) 46.99	0.00 (73.81, 74.89) 3.79 (77.12, 79.15) -1.75 (71.04, 74.26) 38.78
	50	HZ_P HZ_O Proposed Succuess	0.00 (73.72, 75.04) 1.61 (75.22, 76.60) 0.68 (74.21, 75.83) 52.66	0.00 (73.63, 74.88) 2.42 (76.02, 77.35) -0.13 (73.38, 74.91) 57.99	0.00 (73.84, 74.75) 3.91 (77.47, 78.98) -1.84 (71.42, 73.46) 48.35
	100	HZ_P HZ_O Proposed Succuess	0.00 (73.77, 74.81) 1.59 (75.30, 76.39) 0.64 (74.37, 75.49) 58.82	0.00 (73.76, 74.74) 2.49 (76.18, 77.24) 0.04 (73.70, 74.85) 59.11	0.00 (73.86, 74.63) 4.00 (77.67, 78.81) -1.76 (71.71, 73.27) 58.94
50-300	20	HZ_P HZ_O Proposed Succuess	0.00 (74.32, 75.77) 0.90 (75.19, 76.75) 0.11 (74.20, 76.09) 35.37	0.00 (74.39, 75.58) 1.49 (75.73, 77.25) 0.00 (73.91, 75.79) 36.4	0.00 (74.65, 75.62) 2.83 (77.08, 78.59) -1.30 (71.54, 75.15) 32.42
	30	HZ_P HZ_O Proposed Succuess	0.00 (74.47, 75.70) 0.95 (75.41, 76.65) 0.32 (74.61, 76.22) 42.61	0.00 (74.53, 75.62) 1.46 (75.91, 77.12) -0.20 (73.97, 75.70) 43.25	0.00 (74.70, 75.49) 2.76 (77.01, 78.51) -1.12 (72.46, 75.06) 31.92
	50	HZ_P HZ_O Proposed Succuess	0.00 (74.55, 75.55) 0.95 (75.48, 76.51) 0.40 (74.88, 76.01) 49.5	0.00 (74.66, 75.49) 1.50 (76.11, 77.05) 0.13 (74.49, 75.73) 48.08	0.00 (74.75, 75.38) 2.64 (77.15, 78.19) -0.78 (73.20, 75.28) 34.23
	100	HZ_P HZ_O Proposed Succuess	0.00 (73.77, 74.81) 1.59 (75.30, 76.39) 0.64 (74.37, 75.49) 58.82	0.00 (73.76, 74.74) 2.49 (76.18, 77.24) 0.04 (73.70, 74.85) 59.11	0.00 (73.86, 74.63) 4.00 (77.67, 78.81) -1.76 (71.71, 73.27) 58.94