## 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) 0.47 (73.10, 77.71) 63.9	0.00 (73.57, 75.97) 1.70 (74.53, 78.27) 0.14 (72.28, 77.38) 59.9	0.00 (73.67, 75.65) 3.71 (75.47, 80.57) -0.87 (70.19, 77.74) 46.8
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (73.56, 75.96) 1.14 (74.40, 77.38) 0.47 (73.30, 77.14) 73.2	0.00 (73.60, 75.73) 1.72 (74.84, 77.92) 0.33 (72.89, 77.01) 67.8	0.00 (73.84, 75.42) 3.06 (75.45, 79.64) -0.60 (71.13, 76.75) 58.8
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (73.66, 75.57) 1.10 (74.52, 76.90) 0.49 (73.57, 76.51) 82.9	0.00 (73.74, 75.33) 1.51 (74.89, 77.23) 0.00 (72.95, 76.38) 77	0.00 (73.86, 75.17) 3.10 (75.97, 78.95) -0.35 (71.92, 76.30) 66.5
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (73.81, 75.23) 1.04 (74.74, 76.43) 0.49 (73.96, 76.26) 91.2	0.00 (73.94, 75.02) 1.59 (75.33, 76.96) 0.14 (73.51, 75.90) 87.8	0.00 (73.99, 74.81) 2.87 (76.19, 78.22) -0.46 (72.31, 75.44) 77.1
50-300	20	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (74.78, 77.07) 0.92 (75.30, 78.29) -0.14 (72.97, 77.61) 61.7	0.00 (74.91, 76.94) 1.55 (75.76, 78.97) -0.62 (71.77, 77.40) 56.8	0.00 (75.04, 76.59) 3.15 (77.01, 80.92) -0.58 (67.89, 77.83) 19.3
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (75.01, 76.87) 0.74 (75.58, 78.00) -0.09 (74.15, 77.50) 70.5	0.00 (75.00, 76.59) 1.31 (75.79, 78.46) -0.10 (73.62, 77.28) 67	0.00 (75.07, 76.28) 2.86 (76.73, 80.25) -0.03 (72.77, 78.26) 20.8
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (74.93, 76.40) 0.78 (75.52, 77.38) 0.30 (74.82, 77.24) 79.7	0.00 (74.98, 76.19) 1.14 (75.76, 77.79) 0.06 (74.35, 76.89) 74.5	0.00 (75.15, 76.18) 2.59 (76.82, 79.75) 0.05 (73.83, 77.44) 26.1
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (73.81, 75.23) 1.04 (74.74, 76.43) 0.49 (73.96, 76.26) 91.2	0.00 (73.94, 75.02) 1.59 (75.33, 76.96) 0.14 (73.51, 75.90) 87.8	0.00 (73.99, 74.81) 2.87 (76.19, 78.22) -0.46 (72.31, 75.44) 77.1

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 (56.67, 58.73) 0.61 (57.05, 59.51) -0.02 (56.11, 59.03) 78.7	0.00 (56.85, 58.57) 1.50 (57.88, 60.58) -0.84 (55.27, 58.88) 75.1	0.00 (57.08, 58.37) 3.57 (59.29, 62.95) -0.38 (54.85, 61.24) 70
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (56.93, 58.46) 0.65 (57.28, 59.33) -0.19 (56.22, 58.64) 83.5	0.00 (57.07, 58.44) 1.51 (58.24, 60.24) -1.19 (55.19, 58.08) 83.3	0.00 (57.19, 58.24) 3.70 (59.81, 62.90) -1.56 (54.30, 60.57) 76.7
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.12, 58.36) 0.73 (57.67, 59.17) -0.30 (56.52, 58.32) 88.1	0.00 (57.16, 58.24) 1.49 (58.36, 59.94) -1.56 (55.22, 57.10) 89.2	0.00 (57.34, 58.14) 3.46 (60.08, 62.34) -2.58 (54.12, 56.73) 82.5
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.25, 58.18) 0.67 (57.89, 58.93) -0.50 (56.59, 57.88) 94.2	0.00 (57.36, 58.09) 1.38 (58.57, 59.67) -1.71 (55.43, 56.65) 96.2	0.00 (57.46, 58.03) 3.51 (60.45, 62.06) -2.95 (54.05, 55.66) 93.6
50-300	20	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.15, 58.63) 0.77 (57.71, 59.59) -0.10 (56.88, 58.79) 64.7	0.00 (57.29, 58.56) 1.54 (58.37, 60.38) -0.36 (56.07, 59.15) 66	0.00 (57.44, 58.43) 3.32 (59.86, 62.55) 1.74 (55.91, 62.10) 65.3
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.30, 58.55) 0.77 (57.93, 59.43) -0.15 (56.89, 58.60) 71.4	0.00 (57.38, 58.45) 1.50 (58.60, 60.15) -0.75 (56.04, 58.34) 73.4	0.00 (57.49, 58.27) 3.23 (59.95, 62.16) -0.30 (55.30, 61.31) 71.8
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.38, 58.37) 0.74 (58.00, 59.13) -0.30 (56.85, 58.21) 79.2	0.00 (57.51, 58.33) 1.49 (58.83, 60.01) -0.99 (56.15, 57.78) 81.7	0.00 (57.60, 58.21) 3.23 (60.30, 61.93) -1.56 (54.94, 60.64) 78.7
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.25, 58.18) 0.67 (57.89, 58.93) -0.50 (56.59, 57.88) 94.2	0.00 (57.36, 58.09) 1.38 (58.57, 59.67) -1.71 (55.43, 56.65) 96.2	0.00 (57.46, 58.03) 3.51 (60.45, 62.06) -2.95 (54.05, 55.66) 93.6

Table 3: 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 (73.89, 76.74) 1.02 (74.45, 78.03) 0.25 (73.37, 78.12) 41.5	0.00 (73.80, 76.42) 1.76 (74.98, 78.94) 0.36 (72.80, 78.08) 39.6	0.00 (73.99, 75.85) 3.55 (76.11, 80.88) -1.66 (69.64, 77.41) 32.2
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (73.86, 76.22) 1.24 (74.75, 77.70) 0.68 (73.74, 78.05) 49.2	0.00 (73.95, 75.90) 1.73 (75.20, 78.06) -0.23 (72.69, 77.04) 42.2	0.00 (74.13, 75.57) 3.25 (76.14, 80.12) -1.10 (71.08, 76.80) 38.4
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (73.99, 75.83) 0.98 (74.90, 77.10) 0.73 (74.08, 77.21) 58.9	0.00 (74.08, 75.52) 1.54 (75.33, 77.50) -0.01 (73.26, 76.52) 52.5	0.00 (74.15, 75.29) 2.84 (76.20, 79.14) -1.09 (71.51, 75.56) 46.2
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (74.16, 75.42) 1.01 (75.01, 76.61) 0.84 (74.50, 76.67) 72.5	0.00 (74.24, 75.26) 1.55 (75.47, 77.11) 0.36 (73.92, 76.38) 64	0.00 (74.34, 75.14) 2.76 (76.42, 78.50) -1.10 (72.13, 75.32) 55.2
50-300	20	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (75.03, 77.25) 0.85 (75.59, 78.53) -0.46 (73.61, 78.01) 31.2	0.00 (75.15, 77.16) 1.59 (76.01, 79.29) -1.07 (67.19, 77.43) 30.4	0.00 (75.20, 76.68) 2.98 (77.06, 80.85) -6.39 (34.05, 75.87) 4.7
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (75.07, 77.03) 0.85 (75.77, 78.13) 0.01 (74.48, 77.57) 35.5	0.00 (75.18, 76.74) 1.44 (76.05, 78.70) -0.13 (73.99, 77.17) 30.7	0.00 (75.21, 76.42) 3.12 (77.29, 80.30) -1.52 (35.72, 77.07) 4.3
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (75.17, 76.62) 0.79 (75.74, 77.66) 0.30 (75.04, 77.23) 41.1	0.00 (75.27, 76.49) 1.28 (76.16, 78.07) -0.12 (74.60, 76.89) 34.7	0.00 (75.34, 76.26) 2.70 (77.04, 79.91) -1.53 (72.28, 76.58) 5.6
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (74.16, 75.42) 1.01 (75.01, 76.61) 0.84 (74.50, 76.67) 72.5	0.00 (74.24, 75.26) 1.55 (75.47, 77.11) 0.36 (73.92, 76.38) 64	0.00 (74.34, 75.14) 2.76 (76.42, 78.50) -1.10 (72.13, 75.32) 55.2

Table 4: 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	0.00 (56.85, 58.76) 0.95 (57.68, 59.94) 0.13 (56.50, 59.30) 55.5	0.00 (57.01, 58.60) 1.87 (58.42, 60.98) -0.40 (55.49, 59.64) 52.7	0.00 (57.26, 58.42) 4.50 (60.53, 64.08) 2.76 (55.19, 63.38) 54.5
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.02, 58.60) 1.04 (57.89, 59.71) 0.11 (56.68, 58.95) 61.2	0.00 (57.10, 58.34) 2.01 (58.82, 60.84) -0.92 (55.49, 58.71) 58	0.00 (57.31, 58.27) 4.57 (60.88, 63.76) -0.85 (54.49, 62.82) 56.9
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.19, 58.34) 1.01 (58.02, 59.47) -0.16 (56.55, 58.37) 66	0.00 (57.31, 58.33) 1.98 (59.02, 60.53) -1.30 (55.50, 57.62) 63.1	0.00 (57.46, 58.20) 4.50 (61.26, 63.30) -2.38 (53.93, 61.43) 64.4
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.40, 58.22) 0.98 (58.31, 59.32) -0.40 (56.83, 57.95) 64.8	0.00 (57.47, 58.14) 2.01 (59.28, 60.33) -1.45 (55.75, 57.05) 69.6	0.00 (57.54, 58.07) 4.39 (61.42, 62.95) -3.14 (53.53, 55.92) 69.7
50-300	20	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.16, 58.66) 0.99 (58.00, 59.81) 0.06 (56.80, 59.20) 41.6	0.00 (57.31, 58.51) 1.94 (58.91, 60.77) 0.26 (56.38, 60.25) 42.8	0.00 (57.45, 58.45) 3.79 (60.49, 62.83) 2.93 (57.56, 62.40) 51.9
	30	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.39, 58.57) 0.95 (58.28, 59.67) -0.22 (56.93, 58.84) 46.5	0.00 (57.48, 58.45) 1.89 (59.12, 60.63) -0.49 (56.38, 59.09) 46.1	0.00 (57.59, 58.33) 3.83 (60.82, 62.68) 2.66 (56.10, 62.44) 55.1
	50	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.48, 58.39) 1.01 (58.36, 59.51) -0.27 (56.95, 58.35) 49.5	0.00 (57.55, 58.30) 1.94 (59.30, 60.35) -0.78 (56.32, 58.02) 49.4	0.00 (57.64, 58.23) 3.81 (60.98, 62.47) -0.30 (55.66, 61.83) 60.2
	100	$HZ_P$ $HZ_O$ Proposed Succuess	0.00 (57.40, 58.22) 0.98 (58.31, 59.32) -0.40 (56.83, 57.95) 64.8	0.00 (57.47, 58.14) 2.01 (59.28, 60.33) -1.45 (55.75, 57.05) 69.6	0.00 (57.54, 58.07) 4.39 (61.42, 62.95) -3.14 (53.53, 55.92) 69.7