Bayesian Survival Modelling of Cabinet Survival

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1 Stan model

Survival models are still often associated with a frequentist approach. Certainly easy to use R-packages, such as Survival [CITE] have played a role in their popularity. At the same time, rstanarm [CITE] has only recently started adding survival models to the development version¹. Instead of relying on this à-la-carte option, I wrote the Stan code myself. However, Eren M. Elçi's blog post² on Bayesian survival models was incredibly helpful to vectorize the posterior draws using Stan's convenient logarithmic complementary cumulative distribution function (*_lccdf).

¹https://github.com/stan-dev/rstanarm/tree/feature/survival (retrieved on 11 May 2021)

²https://ermeel86.github.io/case_studies/surv_stan_example.html (retrieved on 11 May 2021)