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b1 = 2; b2 = 0.1; r1 = 0.2; r2 = -0.2

Table 1: cox model fitted with x1 + x2

	true beta	mean estimated beta	sd estimated beta	converage	significant percentage
x1	2.0	1.91	0.06	0.62	1.00
x2	0.1	0.09	0.03	0.92	0.79

Table 2: cox model fitted with only x1 or x2 $\,$

	true beta	mean estimated beta	sd estimated beta	converage	significant percentage
x1	2.0	1.99	0.07	0.94	1.00
x2	0.1	0.07	0.05	0.86	0.34

Table 3: \cos model fitted with x1 + x2

	true coef	mean estimated coef	sd estimated coef	converage	significant percentage
x1	1.8	1.8	0.12	0.97	1.00
x2	0.3	0.3	0.08	0.96	0.99

b1 = 0.1; b2 = 0.1; r1 = 0.2; r2 = -0.2

Table 4: cox model fitted with x1 + x2

	true beta	mean estimated beta	sd estimated beta	converage	significant percentage
$\overline{x1}$	0.1	0.1	0.03	0.94	0.86
x2	0.1	0.1	0.03	0.94	0.84

Table 5: cox model fitted with only x1 or x2

	true beta	mean estimated beta	sd estimated beta	converage	significant percentage
x1	0.1	0.11	0.04	0.98	0.70
x2	0.1	0.09	0.05	0.96	0.46

Table 6: cox model fitted with x1 + x2

	true coef	mean estimated coef	sd estimated coef	converage	significant percentage
$\overline{x1}$	-0.1	-0.1	0.06	0.97	0.33
x2	0.3	0.3	0.07	0.95	1.00

b1 = 0.3; b2 = 0.1; r1 = 0.2; r2 = -0.2

Table 7: cox model fitted with x1 + x2

	true beta	mean estimated beta	sd estimated beta	converage	significant percentage
x1	0.3	0.3	0.04	0.94	1.00
x2	0.1	0.1	0.04	0.97	0.73

Table 8: cox model fitted with only x1 or x2 $\,$

	true beta	mean estimated beta	sd estimated beta	converage	significant percentage
x1	0.3	0.35	0.05	0.82	1
x2	0.1	0.26	0.05	0.10	1

Table 9: cox model fitted with x1 + x2

	true coef	mean estimated coef	sd estimated coef	converage	significant percentage
x1	0.1	0.10	0.08	0.94	0.25
x2	0.3	0.31	0.07	0.94	1.00