Question 3

(Analysis of Censored Data; Exercise 11.29, see Example 11.7)

Suppose that we observe the following dataset:

(a) Write the Cox partial likelihood.

(b) Assume the baseline (exponential assumption). Compute the profile likelihood of beta.

(c) Compare the profile likelihood and partial likelihood.

(d) Compute the Fisher information of beta and compare with the information if there is no censoring.