

NAG Library Chapter Contents

g12 – Survival Analysis

g12 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

Function Name	Mark of Introduction	Purpose
g12aac	4	nag_prod_limit_surviv_fn Computes Kaplan–Meier (product-limit) estimates of survival probabilities
g12abc	23	nag_surviv_logrank Computes rank statistics for comparing survival curves
g12bac	6	nag_surviv_cox_model Fits Cox's proportional hazard model
g12zac	7	nag_surviv_risk_sets Creates the risk sets associated with the Cox proportional hazards model for fixed covariates
