

NAG Library Chapter Contents

G12 – Survival Analysis

G12 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

Routine Name	Mark of Introduction	Purpose
G12AAF	15	nagf_surviv_kaplanmeier Computes Kaplan–Meier (product-limit) estimates of survival probabilities
G12ABF	23	nagf_surviv_logrank Computes rank statistics for comparing survival curves
G12BAF	17	nagf_surviv_coxmodel Fits Cox's proportional hazard model
G12ZAF	19	nagf_surviv_coxmodel_risksets Creates the risk sets associated with the Cox proportional hazards model for fixed covariates
