STATISTICAL DIAGNOSTICS OF VARYING-COEFFICIENT MODEL WITH RANDOM RIGHT CENSORSHIP

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Abstract

For this model, this paper studies the method and application of the diagnostic mostly. Firstly, transform the primary model to varying-coefficient model, using a general transformation method. Secondly, a simple estimation form of the coefficient functions is obtained by employing the B splines with S-estimation method. Then, show that the case deletion model is equivalent to the mean shift outlier model for diagnostic purpose, some diagnostic statistics are given. At last, example is given to illustrate our results.

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Key Words : *Random right censorship, B splines, Statistical diagnostics.*