ON A ROBUST SIGNIFICANCE TEST FOR THE COX REGRESSION MODEL

Tadeusz Bednarski and Filip Borowicz

Institute of Economic Sciences
Wrocław University
Pl. Uniwersytecki 1, 50–137 Wrocław, Poland

e-mail: bednarski@prawo.uni.wroc.pl

e-mail: borowicz@prawo.uni.wroc.pl

Abstract

A robust significance testing method for the Cox regression model, based on a modified Wald test statistic, is discussed. Using Monte Carlo experiments the asymptotic behavior of the modified robust versions of the Wald statistic is compared with the standard significance test for the Cox model based on the log likelihood ratio test statistic.

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References


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