

Sequential test for censored data with linear transformation models

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Abstract: In this talk, we will present a sequential test for censored data with linear transformation models which include Cox proportional hazards model and proportional odds model. The approach is based on a score process motivated by Chen, Jin and Ying's (2002) estimation procedure. We show that for given interim analyses time points, the score process is approximated by a mean 0 multivariate normal distribution and the covariance matrix can be consistently estimated. Then with the boundaries procedure proposed by Slud and Wei (1982), a repeated significant test can be conducted. Numerical studies will also be presented.