

NAG Fortran Library Chapter Contents

G12 – Survival Analysis

Note: please refer to the Users' Note for your implementation to check that a routine is available.

G12 Chapter Introduction

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