A novel modelling approach to increase the explained risk in the proportional hazards regression

Deniz İnan¹, Öyküm Esra Aşkın² and Busenur Sarıca¹

¹Marmara University, İstanbul, Turkey, denizlukuslu@marmara.edu.tr, busenur.sarica@marmara.edu.tr ²Yıldız Technical University, İstanbul, Turkey, oykumesra@gmail.com

Keywords: proportional hazards regression models, censored data, fuzzy c-means algorithm, multivariate gaussian membership function

In this study, a modelling strategy to increase the information obtained from censored observations is proposed. For this purpose uncensored observations are clustered using fuzzy c-means algorithm and multivariate gaussian membership functions are determined on each cluster. Censored observations are weighted considering membership values and the distances between censoring time and the time component of centers. Simulation studies are performed to investigate the performance of proposed approach according to measure of explained risk.

References

- [1] Dunn, J. C. (1973). A fuzzy relative of the ISODATA process and its use in detecting compact well-separated clusters. *Journal of Cybernetics* **3**, 32–57.
- [2] Bezdek, J. C. (1981). Pattern Recognition with Fuzzy Objective Function Algorithms. Kluwer Academic Publishers Norwell, MA, USA.
- [3] Lemos, A., Caminhas, W., Gomide, F. (2013). Adaptive fault detection and diagnosis using an evolving fuzzy classifier. *Information Sciences* 220, 64–85.
- Heller, G. (2012). A measure of explained risk in the proportional hazards model. Biostatistics 13, 315–325.