

Statistical Inference for Dependent Truncation Data

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Consider a situation that we observe bivariate failure times (T_1, T_2) only if $T_1 \leq T_2$. The two variables have a truncation relationship and it is usually assumed that they are independent at the observable region (i.e. quasi-independence). In this talk, the dependent relationship between T_1 and T_2 is of main interest. Under a semi-survival Archimedean copulas assumption, we propose a semi-parametric inference procedure to estimate the association parameter, the marginal distributions and the truncation proportion. A nonparametric test for assessing quasi-independence is also proposed. Our methods can handle truncation data in presence of right censoring.

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