

Regression equations

$$E(D/Y|hieng) = \exp(\beta_0 + \beta_1 I(hieng = high))$$

$$\lambda(t|hieng) = \exp(\beta_0 + \beta_1 I(hieng = high))$$

$$\ln(\lambda(t|hieng)) = \beta_0 + \beta_1 I(hieng = high)$$

$$\begin{aligned} \frac{\lambda(t|hieng = high)}{\lambda(t|hieng = low)} &= \exp(\beta_0 + \beta_1) / \exp(\beta_0) \\ &= \exp(\beta_1) \end{aligned}$$

$$\begin{aligned} \ln(\lambda(t|hieng = high)) - \ln(\lambda(t|hieng = low)) &= \beta_0 + \beta_1 - \beta_0 \\ &= \beta_1 \end{aligned}$$

Regression equations

$$\ln(\lambda(t|\text{energy})) = \beta_0 + \beta_1 I(\text{energy} \in [2500, 3000)) + \beta_2 I(\text{energy} \in [3000, 4500))$$

$$\lambda(t|\text{energy}) = \exp(\beta_0 + \beta_1 \text{energy})$$

$$\begin{aligned} \frac{\lambda(t|\text{energy} = x + 1)}{\lambda(t|\text{energy} = x)} &= \exp(\beta_0 + \beta_1(x + 1)) / \exp(\beta_0 + \beta_1 x) \\ &= \exp(\beta_1) \end{aligned}$$

$$\ln(\lambda(t|\text{energy})) = \beta_0 + \beta_1 I(\text{energy}/100)$$

Regression equations

$$\ln(\lambda(t|hieng, job)) = \beta_0 + \beta_1 I(hieng = high) + \beta_2 I(job = 2) + \beta_3 I(job = 3)$$

$$\ln(\lambda(t|hieng = high, job)) - \ln(\lambda(t|hieng = low, job)) = \beta_1$$

$$\ln(\lambda(t|hieng, job)) = \beta_0 + \beta_1 I(hieng = high) + \beta_2 I(job = 2) + \beta_3 I(job = 3) + \beta_4 I(hieng = high \& job = 2) + \beta_5 I(hieng = high \& job = 3)$$

$$\begin{aligned} \ln(\lambda(t|hieng = high, job)) - \ln(\lambda(t|hieng = low, job)) \\ = \beta_1 + \beta_4 I(job = 2) + \beta_5 I(job = 3) \end{aligned}$$

Regression equations

$$\begin{aligned}\ln(\lambda(t|hieng, job)) &= \beta_1 I(job = 1) + \beta_2 I(job = 2) + \beta_3 I(job = 3) + \\ &\quad \beta_4 I(hieng = high \& job = 1) + \\ &\quad \beta_5 I(hieng = high \& job = 2) + \\ &\quad \beta_6 I(hieng = high \& job = 3)\end{aligned}$$

$$\begin{aligned}\ln(\lambda(t|hieng = high, job)) - \ln(\lambda(t|hieng = low, job)) \\ = \beta_4 I(job = 1) + \beta_5 I(job = 2) + \beta_6 I(job = 3)\end{aligned}$$

Risk calculations

For a constant hazard, we can calculate the risk to time t using

$$\hat{Risk}(t) = 1 - \exp(-\hat{\lambda}t)$$

Let the 95% confidence interval for $\hat{\lambda}$ be $(\hat{\lambda}_l, \hat{\lambda}_u)$. Then the 95% confidence interval for the risk is

$$\left(1 - \exp(-\hat{\lambda}_l t), 1 - \exp(-\hat{\lambda}_u t)\right)$$

Likelihoods

Cox regression:

$$L(\beta) = \prod_{j=1}^J \left[\frac{\exp(x_j \beta)}{\sum_{i \in R_j} \exp(x_i \beta)} \right]$$

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Cox regression:

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Nested case-control study:

$$L(\beta) = \prod_{j=1}^J \left[\frac{\exp(x_j \beta)}{\sum_{i \in R_j^*} \exp(x_i \beta)} \right]$$