

Goodness-of-fit tests for conditional models under censoring and truncation

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Abstract

The problem of specification tests for conditional models is studied when the data are subject to left truncation and right censoring. A general method is applied to derive tests for the polynomial regression, the proportional hazards, the additive risks and the proportional odds models. Bootstrap versions to approximate the critical values of the test are introduced and proved to work both from a theoretical viewpoint as well as in a small simulation study.