

EVALUATING BIAS OF THE KAPLAN-MEIER ESTIMATOR FOR THE SMALL-SAMPLE CASE

Sarah Williams¹, Karl Calderon² & Tollie Thigpen III³

¹University of Colorado

²University of Arizona

³Alcorn State University

Abstract

The following pages contain a study of the bias of the KaplanMeier Estimator in the case of the small-sample. Research was carried out through simulation study in the interest of a controllable environment. This bias was investigated on the dependence of the censoring distribution. It is shown that the bias of the estimator remains similar as the survival and censoring distribution are derived from independent and identical distributions. It is also determined that the amount of bias does vary when stochastic order of the censoring distribution is increased and decreased.