ON THE PROPRIETY OF POSTERIORS FOR PROPORTIONAL HAZARDS MODELS

Gauri S. Datta, University of Georgia
Malay Ghosh, University of Florida
Bani K. Mallick, Texas A & M University

May 14, 2002

ABSTRACT

The paper considers the propriety of posteriors for proportional hazards models with exponential baseline hazards.

AMS 1990 Subject Classification : 62C10
Key words: Baseline hazard, exponential, gamma prior, simple regression, uniform prior.