

## CHI-SQUARE GOODNESS-OF-FIT TESTS FOR RANDOMLY CENSORED DATA<sup>1</sup>

BY M. G. HABIB<sup>2</sup> AND D. R. THOMAS

Oregon State University

Two Pearson-type goodness-of-fit test statistics for parametric families are considered for randomly right-censored data. Asymptotic distribution theory for the test statistics is based on the result that the product-limit process with MLE for nuisance parameters converges weakly to a Gaussian process. The Chernoff-Lehmann (1954) result extends to a generalized Pearson statistic. A modified Pearson statistic is shown to have a limiting chi-square null distribution.

**1. Introduction.** In this paper we consider the problem of testing the goodness of fit of a parametric family  $\{F(t; \theta); \theta \in \Theta\}$  of survival distributions from arbitrary right-censored data. Pearson-type chi-squared statistics which compare the Kaplan-Meier (1958) estimate  $\hat{F}_N(t)$  to the parametric MLE  $F(t; \hat{\theta}_N)$  are studied. The random functions  $N^{1/2}[\hat{F}_N(t) - F(t; \hat{\theta}_N)]$  are shown to have a limiting Gaussian process, which generalizes the result of Breslow and Crowley (1974) for  $N^{1/2}[\hat{F}_N(t) - F(t; \theta)]$  where  $\theta$  is the true value. From this result limiting distributions of the Pearson-type statistics are obtained. The limiting process result may be of more general use than for the Pearson-type statistics considered here.

We use the random censorship model. There are  $N$  pairs of independent nonnegative random variables  $(X_1, U_1), (X_2, U_2), \dots, (X_N, U_N)$ , where the  $X$ 's denote failure times and the  $U$ 's the random censoring times. The observed data consist only of  $Y_i = \min(X_i; U_i)$  and the indicator functions  $\delta_i = I_{[X_i \leq U_i]}$  for  $i = 1, \dots, N$ . Let  $H(u) = P(U > u)$  denote the unknown absolutely continuous survival function for the censoring variable and assume that the distribution of  $X$  belongs to a family of absolutely continuous survival functions  $\{F(x; \theta); \theta \in \Theta\}$  where  $\Theta$  is an open set in  $k$ -dimensional Euclidean space  $R^k$ . We consider MLE  $\hat{\theta}_N$  of the parameter  $\theta$  based on a random sample from the joint distribution of  $Y$  and  $\delta$  with density function

$$(1) \quad g(t, \delta; \theta) = [f(t; \theta)H(t)]^\delta [F(t; \theta)h(t)]^{1-\delta}$$

with respect to the product of Lebesgue measure on  $(0, \infty)$  and counting measure on  $\{0, 1\}$ , where  $f(t; \theta)$  and  $h(t)$  are the density functions corresponding to  $F(t; \theta)$  and  $H(t)$ , respectively.

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<sup>2</sup>Currently at Kuwait University.

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We consider generalizations of Pearson type statistics to randomly censored data. Let  $0 = t_0 < t_1 < \dots < t_r < \infty$  denote boundaries for  $r + 1$  cells. The cell boundaries could be random, e.g., for specified survival probabilities  $P_i$  we may select  $\hat{t}_{Ni}$  satisfying  $F(\hat{t}_{Ni}; \hat{\theta}_N) = P_i$  as our boundaries. The test statistics are quadratic forms in the random vector

$$(2) \quad \hat{Z}_N = N^{1/2}(\hat{F}_N - F_\theta),$$

where  $\hat{F}_N = (\hat{F}_N(t_1), \dots, \hat{F}_N(t_r))'$  and  $F_\theta = (F(t_1; \hat{\theta}_N), \dots, F(t_r; \hat{\theta}_N))'$  are respectively the product-limit estimator and the MLE for the survival function.

In Section 2 the product-limit process with estimated parameters  $\hat{Z}_N(t) = N^{1/2}[\hat{F}_N(t) - F(t; \hat{\theta}_N)]$  is shown to converge weakly to a Gaussian process under the null hypothesis  $H_0: F(t) \in \{F(t, \theta); \theta \in \Theta\}$ . This generalizes the result of Breslow and Crowley (1974) for a completely specified survival function  $F(t)$ . In Section 3 a modified Pearson statistic  $\hat{Q}_N(\hat{\theta}_N)$  and a generalized Pearson statistic  $Q_N(\hat{\theta}_N)$  are considered [see (7) and (8)]. The modified Pearson statistic  $\hat{Q}_N(\hat{\theta}_N)$  is shown in Theorem 2 to have a limiting  $\chi_r^2$  distribution. For uncensored data the statistic  $\hat{Q}_N(\hat{\theta}_N)$  reduces to that proposed by Rao and Robson (1974) and Nikulin (1973), with further development by Moore and Spruill (1975) and Moore (1977). The limiting distribution of the generalized Pearson statistic  $Q_N(\hat{\theta}_N)$  is shown in Theorem 3 to be bounded by  $\chi_{r-k}^2$  and  $\chi_r^2$  distributions, which is a generalization of the Chernoff and Lehmann (1954) result. These asymptotic results hold for random cell boundaries as well as for fixed cell boundaries.

Chen (1975) and Turnbull and Weiss (1978) proposed goodness-of-fit tests for composite null hypotheses with randomly censored data. Chen considered a generalized Pearson statistic  $Q(\tilde{\theta})$ , of the same form as (8), based on a modified minimum  $\chi^3$  estimator  $\tilde{\theta}$ . The statistic  $Q(\tilde{\theta})$  was shown to have a limiting  $\chi_{r-k}^2$  distribution under composite null hypotheses. Turnbull and Weiss considered a likelihood ratio test based on the more restrictive model where both the failure distribution and the censoring distribution are assumed to be discrete with finite support. Several tests have been suggested for the case of a simple null hypothesis with randomly censored data; see Koziol and Green (1976), Hollander and Proschan (1979), Fleming et al. (1980), Fleming and Harrington (1981), and Nair (1981). For the case of Type II censoring (when censoring occurs at specified ordered failures), Mihalko and Moore (1980) used sample percentiles as cell boundaries to obtain Pearson-type tests of fit that have limiting chi-square distributions for composite null hypotheses.

**2. Weak convergence of the process  $\hat{Z}_N(t)$ .** Let the random function  $Z_N(t) = N^{1/2}[\hat{F}_N(t) - F(t; \theta)]$  be defined on an interval  $[0, T]$  where  $H(T)F(T; \theta) > 0$ . Breslow and Crowley (1974) proved that  $Z_N(t)$  converges weakly to a mean 0 Gaussian process  $Z(t)$  with

$$(3) \quad \text{Cov}(Z(t), Z(s)) = F(t; \theta)F(s; \theta) \int_0^s \frac{f(z; \theta)}{H(z)F^2(z; \theta)} dz$$

for  $0 \leq s \leq t \leq T$ .

To show weak convergence of  $\hat{Z}_N(t)$  we make the following assumptions:

(A.1)  $F(t; \theta)$  and  $f(t; \theta)$  are twice differentiable in  $\theta$  with continuous derivatives.

(A.2) The information matrix  $J = J[\theta, H]$  satisfies

$$J_{ij} = - \int \frac{\partial^2 \ln f(t, \theta)}{\partial \theta_i \partial \theta_j} H(t) f(t; \theta) dt - \int \frac{\partial^2 \ln F(t, \theta)}{\partial \theta_i \partial \theta_j} F(t; \theta) h(t) dt$$

for  $i, j = 1, \dots, k$ , is positive definite, and is continuous in  $\theta$ .

(A.3) The MLE  $\hat{\theta}_N$  exists and is efficient with  $N^{1/2}(\hat{\theta}_N - \theta) = J^{-1}W_N + o_P(1)$ , where  $W_N$  is the normalized score vector

$$W_N = N^{-1/2} \sum_{i=1}^N \frac{\partial \ln(g(Y_i, \delta_i; \theta))}{\partial \theta}.$$

**THEOREM 1.** *Let  $T < \infty$  satisfy  $H(T)F(T; \theta) > 0$  for  $\theta \in \Theta$ . Then, under the Assumptions A, the random function  $\hat{Z}_N(t)$ , for  $0 < t < T$ , converges weakly to a mean 0 Gaussian process  $\hat{Z}(t)$  with*

$$\begin{aligned} & \text{Cov}[\hat{Z}(s), \hat{Z}(t)] \\ &= \text{Cov}[Z(s), Z(t)] - \frac{\partial F(s; \theta)'}{\partial \theta} J^{-1} \frac{\partial F(t; \theta)}{\partial \theta} \quad \text{for } 0 < s \leq t < T. \end{aligned}$$

**PROOF.** Expand  $\hat{Z}_N(t)$  around  $\hat{\theta}_N = \theta$  to give

$$(4) \quad \hat{Z}_N(t) = Z_N(t) + Z_N^*(t) + R_N(t),$$

where

$$Z_N^*(t) = \frac{\partial F(t; \theta)}{\partial \theta} N^{1/2}(\hat{\theta}_N - \theta)$$

and  $R_N(t) \rightarrow 0$  in probability uniformly in  $t$ .

First we show convergence of finite-dimensional distributions of  $Z_N(t) + Z_N^*(t)$ . For an arbitrary partition  $0 < t_1 < \dots < t_r < T$ , let  $Z_N = (Z_N(t_1), \dots, Z_N(t_r))'$  and  $Z_N^* = (Z_N^*(t_1), \dots, Z_N^*(t_r))'$ , so that  $Z_N^* = BN^{1/2}(\hat{\theta}_N - \theta)$ , where the elements of  $B$  are  $B_{ij} = \partial F(t_i; \theta) / \partial \theta_j$ . The components of  $Z_N$  and of  $N^{1/2}(\hat{\theta}_N - \theta)$  can each be written, to order  $o_P(1)$ , as a normalized sum of continuous functions of  $(Y_1, \delta_1), \dots, (Y_N, \delta_N)$ . This follows from Breslow and Crowley's (1974) results (7.9), (7.12), and Assumption A.3, respectively. Hence, from the Central Limit Theorem, we have

$$(5) \quad \begin{bmatrix} Z_N \\ N^{1/2}(\hat{\theta}_N - \theta) \end{bmatrix} \rightarrow_L \begin{bmatrix} Z \\ \eta \end{bmatrix} \sim N\left(0, \begin{bmatrix} V & C \\ C' & J^{-1} \end{bmatrix}\right),$$

where the elements of  $V$  are given by (3) with  $V_{ij} = \text{Cov}[Z(t_i), Z(t_j)]$  and  $J$  is the information matrix given in A.2. Hence  $Z_N = Z_N^* \rightarrow \hat{Z} = Z + B\eta \sim N(0, \hat{\Sigma})$ .

Further,  $\Sigma$  can be evaluated without direct computation of  $C$  in (5) as follows. Under A.1–A.3 it follows from the result of Pierce (1982) that  $\hat{Z}$  and  $\eta$  are independent, and thus that  $V = \Sigma + BJ^{-1}B'$ . This gives the main result here that

$$(6) \quad \text{Var}(\hat{Z}) = \Sigma = V - BJ^{-1}B'.$$

Having shown this, the weak convergence of  $Z_N(t) + Z_N^*(t)$  will then follow from marginal weak convergence of  $Z_N(t)$  and  $Z_N^*(t)$  to continuous limits; see, for example, the argument used by Breslow and Crowley (1974, Theorem 4). The convergence of  $Z_N(t)$  is a standard result and that of  $Z_N^*(t)$  is clear, since it is a nonrandom vector function of  $t$  multiplied by a random vector (free of  $t$ ) with a limiting distribution.  $\square$

**3. The test statistics.** Let  $\hat{V}$  and  $\hat{\Sigma}$  denote respectively the estimators obtained from the covariance matrices  $V$  and  $\Sigma$  by replacing  $\theta$  by the MLE  $\hat{\theta}_N$  and the censoring distribution  $H$  by the product-limit estimator  $\hat{H}_N$ .

The modified Pearson statistic is defined as

$$(7) \quad \hat{Q}_N(\hat{\theta}_N) = \hat{Z}'_N \hat{\Sigma}^{-1} \hat{Z}_N$$

and the generalized Pearson statistic as

$$(8) \quad Q_N(\hat{\theta}_N) = \hat{Z}'_N \hat{V}^{-1} \hat{Z}_N.$$

The limiting distributions for these test statistics are developed in the following two theorems. The arguments are given for fixed-cell boundaries first, with subsequent extension to random-cell boundaries.

**THEOREM 2.** *Under composite null hypotheses, Assumptions A.1–A.3 and that  $\Sigma$  is of full rank  $r$ , the statistic  $\hat{Q}_N(\hat{\theta}_N)$  has a limiting  $\chi^2_r$  distribution.*

**PROOF.** The components  $V$ ,  $B$ , and  $J$  are each continuous in  $\theta$ . It can be shown that  $V$  is continuous in  $H$  with respect to the supremum metric over that interval  $[0, T]$  and  $J$  is continuous in  $H$  with respect to the supremum metric over the interval  $[0, \infty)$ . Since  $\hat{\theta}_N$  and  $\hat{H}_N$  are consistent estimators it then follows that  $\hat{V}$  and  $\hat{\Sigma}$  converges in probability to  $V$  and  $\Sigma$ , respectively. Theorem 1 can then be used to complete the proof.  $\square$

**THEOREM 3.** *Under composite null hypotheses, Assumptions A.1–A.3 and the assumption that the gradient matrix  $B$  is of full rank ( $k$ ) the statistic  $Q_N(\hat{\theta}_N)$  has a limiting distributions which is bounded by  $\chi^2_{r-k}$  and  $\chi^2_r$  distributions.*

**PROOF.** From Theorem 1 and the convergence of  $\hat{V}$  to  $V$  in probability it follows that  $Q_N(\hat{\theta}_N) \rightarrow_L Z'V^{-1}Z$ , where  $Z \sim N(0, \Sigma)$ . Let  $\Lambda$  be a diagonal matrix of eigenvalues of  $V$  and  $P$  the corresponding orthogonal matrix of eigenvectors. Then let  $\Lambda^*$  be a diagonal matrix of eigenvalues of  $\Lambda^{-1/2}P'\Sigma P\Lambda^{-1/2}$  and  $P^*$  the

corresponding orthogonal matrix of eigenvectors. We can then write

$$(9) \quad Z'V^{-1}Z = \sum_{i=1}^r \lambda_i \xi_i^2,$$

where the  $\xi_i$ 's are independent  $N(0, 1)$ . The eigenvalues  $\lambda_i^*$  satisfy the equation

$$\begin{aligned} 0 &= |P\Lambda^{1/2}(\Lambda^{-1/2}P'\Sigma P\Lambda^{-1/2} - \lambda_i^*I)\Lambda^{1/2}P'| \\ &= |\Sigma - \lambda_i V| \\ &= (-1)^k |BJ^{-1}B' - (1 - \lambda_i^*)V|. \end{aligned}$$

To conclude the proof, note that the nonzero roots of  $|BJ^{-1}B' - \mu V| = 0$  and those of  $|B'V^{-1}B - \mu J| = 0$  are identical [see Rao (1973, page 68)] and  $BJ^{-1}B'$  and  $B'V^{-1}B$  are nonnegative definite implies that (9) reduces to

$$Z'V^{-1}Z = \sum_{i=1}^k \xi_i^2 \lambda_i + \sum_{i=k+1}^r \xi_i^2,$$

where  $\lambda_i \in (0, 1)$  for  $i = 1, \dots, k$ .  $\square$

The treatment of random change of time on pages 144–145 of Billingsley (1968) can be applied here. He shows that if  $\Phi_N$  is a random monotone function which converges in probability to a function  $\Phi$  with  $\Phi_N$  and  $\Phi$  having the same finite domain then the random composite function  $\hat{Z}_N \circ \Phi_N$  converges weakly to the Gaussian process  $\hat{Z} \circ \Phi$ . The asymptotic distributions of the test statistics  $\hat{Q}_N$  and  $Q_N$  given in Theorems 2 and 3 then hold for random partition points which depends on  $\Phi_N$ . For example, in our chi-square goodness-of-fit application, one can truncate the fitted survival function at  $t = T$  and define  $F^*(t; \hat{\theta}_N) = F(t; \hat{\theta}_N)$  for  $-\infty < t < T$  and 0 otherwise. Then use  $\Phi_N(P) = F^{*-1}(P; \hat{\theta}_N)$  for  $0 < P < 1$  to produce random cell boundaries based on specified values on the survival scale  $1 > P_1 > \dots > P_r > 0$ . For a sample of size  $N$  one might need to reduce the number of cells from  $r^*$  to  $\hat{r}_N$  where  $\hat{r}_N = \max\{i: F^{*-1}(P_i; \hat{\theta}_N) < T\}$ . Then  $\hat{r}_N$  converges in probability to  $r$  where  $r = \max\{i: P_i > F(T; \theta)\}$ . The asymptotic distribution of the test statistics  $\hat{Q}_N$  and  $Q_N$  then holds for the random partition points  $\hat{t}_{Ni} = F^{*-1}(P_i, \hat{\theta}_N)$ .

**4. Computation.** Let there be  $c$  censored observations with censoring times  $t_1^* < t_2^* < \dots < t_c^*$ . Define  $t_0^* = 0$  and  $t_{c+1}^* = \infty$ . Let  $m(s) = \max\{j; t_j^* < s\}$ . Then, the uncorrected covariance matrix  $V$  and the generalized Pearson statistic  $Q_N(\hat{\theta}_N)$  reduce to the following simple forms:

$$\hat{V}_{ij} = F(t_i; \hat{\theta}_N)F(t_j; \hat{\theta}_N) \hat{d}_i$$

and

$$Q_N(\hat{\theta}_N) = N \sum_{i=1}^r \{ \hat{F}_N(t_{i-1})/F(t_{i-1}; \hat{\theta}_N) - \hat{F}_N(t_i)/F(t_i; \hat{\theta}_N) \} / (\hat{d}_i - \hat{d}_{i-1}),$$

where

$$\begin{aligned} d_i &= \int_0^{t_i} \frac{f(y; \hat{\theta}_N)}{\hat{H}_N(y) F^2(y; \hat{\theta}_N)} dy \\ &= \sum_{j=1}^{m(t_i)} \{1/F(t_j^*; \hat{\theta}_N) - 1/F(t_{j-1}^*; \hat{\theta}_N)\} / \hat{H}_N(t_j^*) \\ &\quad + \{1/F(t_{m(t_i)}^*; \hat{\theta}_N) - 1/F(t_i; \hat{\theta}_N)\} / \hat{H}_N(t_{m(t_i)}^*). \end{aligned}$$

Unfortunately, the computation of the modified Pearson statistic  $\hat{Q}_N(\hat{\theta}_N)$ , which uses the corrected covariance matrix  $\hat{\Sigma}$ , is not as simple as that of  $Q_N(\hat{\theta}_N)$ . However, one could take advantage of the identity  $\hat{\Sigma}^{-1} = \hat{V}^{-1} + \hat{C}$ , where  $\hat{C} = \hat{V}^{-1} \hat{B} (\hat{B}' \hat{V}^{-1} \hat{B} - \hat{J})^{-1} \hat{B}' \hat{V}^{-1}$  to get  $\hat{Q}_N(\hat{\theta}_N) = Q_N(\hat{\theta}_N) + \hat{Z}'_N \hat{C} \hat{Z}_N$ . Thus, if  $Q_N(\hat{\theta}_N)$  is greater than  $\chi_{r, \alpha}^2$  then  $\hat{Q}_N(\hat{\theta}_N)$  would be also. Further, because  $\hat{Z}'_N \hat{C} \hat{Z}_N$  is bounded by  $\chi_k^2$ , it following that, if  $Q_N(\hat{\theta}_N)$  is less than  $\chi_{r-k}^2(\alpha)$  then  $\hat{Q}_N(\hat{\theta}_N)$  would be less than  $\chi_r^2(\alpha)$ . Hence,  $\hat{Q}_N(\hat{\theta}_N)$  need only be computed when  $\chi_{r-k}^2(\alpha) < Q_N(\hat{\theta}_N) < \chi_r^2(\alpha)$ . In such a case, the components of the information matrix  $\hat{J}$  are required. They are given by

$$\begin{aligned} \hat{J}_{ij} &= \sum_{l=1}^{c+1} H_N(t_{l-1}^*) \{ \hat{K}_{ij}(t_{l-1}^*) - \hat{K}_{ij}(t_l^*) \} \\ &\quad - \sum_{l=1}^{c+1} \frac{\partial^2 \ln F(t_l^*; \hat{\theta}_N)}{\partial \theta_i \partial \theta_j} f(t_l^*; \hat{\theta}_N) \{ \hat{H}_N(t_{l-1}^*) - \hat{H}_N(t_l^*) \}, \end{aligned}$$

where

$$\hat{K}_{ij}(s) = \int_0^s \frac{\partial^2 \ln f(t; \hat{\theta}_N)}{\partial \theta_i \partial \theta_j} f(t; \hat{\theta}_N) dt.$$

These components,  $\hat{K}_{ij}(s)$ , require numerical integration in some applications, for example the two-parameter Weibull and gamma distributions.

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DEPARTMENT OF STATISTICS  
OREGON STATE UNIVERSITY  
CORVALLIS, OREGON 97331