

Preface to the First Edition

We have written this book for professional researchers outside mathematics, people who do not spend their time wondering about the intricacies of generalizing a result from discrete space to \mathfrak{R}_1 but who nonetheless understand statistics. Our readers may sometimes be sloppy when they say that a probability density is a probability, but when pressed, they know there is a difference and remember that a probability density can indeed even be greater than 1. However, our readers are never sloppy when it comes to their science. Our readers use statistics as a tool, just as they use mathematics, and just as they sometimes use computer software.

This is a book about survival analysis for the professional data analyst, whether a health scientist, an economist, a political scientist, or any of a wide range of scientists who have found that survival analysis applies to their problems. This is a book for researchers who want to understand what they are doing and to understand the underpinnings and assumptions of the tools they use; in other words, this is a book for all researchers.

This book grew out of software, but nonetheless it is not a manual. That genesis, however, gives this book an applied outlook that is sometimes missing from other works. We also wrote Stata's survival analysis commands, which have had something more than modest success. Writing application software requires a discipline of authors similar to that of building of scientific machines by engineers. Problems that might be swept under the rug as mere details cannot be ignored in the construction of software, and the authors are often reminded that the devil is in the details. It is those details that cause users such grief, confusion, and sometimes pleasure.

In addition to having written the software, we have all been involved in supporting it, which is to say, interacting with users (real professionals). We have seen the software used in ways that we would never have imagined, and we have seen the problems that arise in such uses. Those problems are often not simply programming issues but involve statistical issues that have given us pause. To the statisticians in the audience, we mention that there is nothing like embedding yourself in the problems of real researchers to teach you that problems you thought unimportant are of great importance, and vice versa. There is nothing like "straightforwardly generalizing" some procedure to teach you that there are subtle issues worth much thought.

In this book, we illustrate the concepts of using Stata. Readers should expect a certain bias on our part, but the concepts go beyond our implementation of them. We will often discuss substantive issues in the midst of issues of computer use, and we do that because, in real life, that is where they arise.

This book also grew out of a course we taught several times over the web, and the many researchers who took that course will find in this book the companion text they lamented not having for that course.

We do not wish to promise more than we can deliver, but the reader of this book should come away not just with an understanding of the formulas but with an intuition of how the various survival analysis estimators work and exactly what information they exploit.

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