Web-Based Supplementary Materials for "On Confidence Intervals for the Hazard Ratio in Randomized Clinical Trials" by Lin et al.

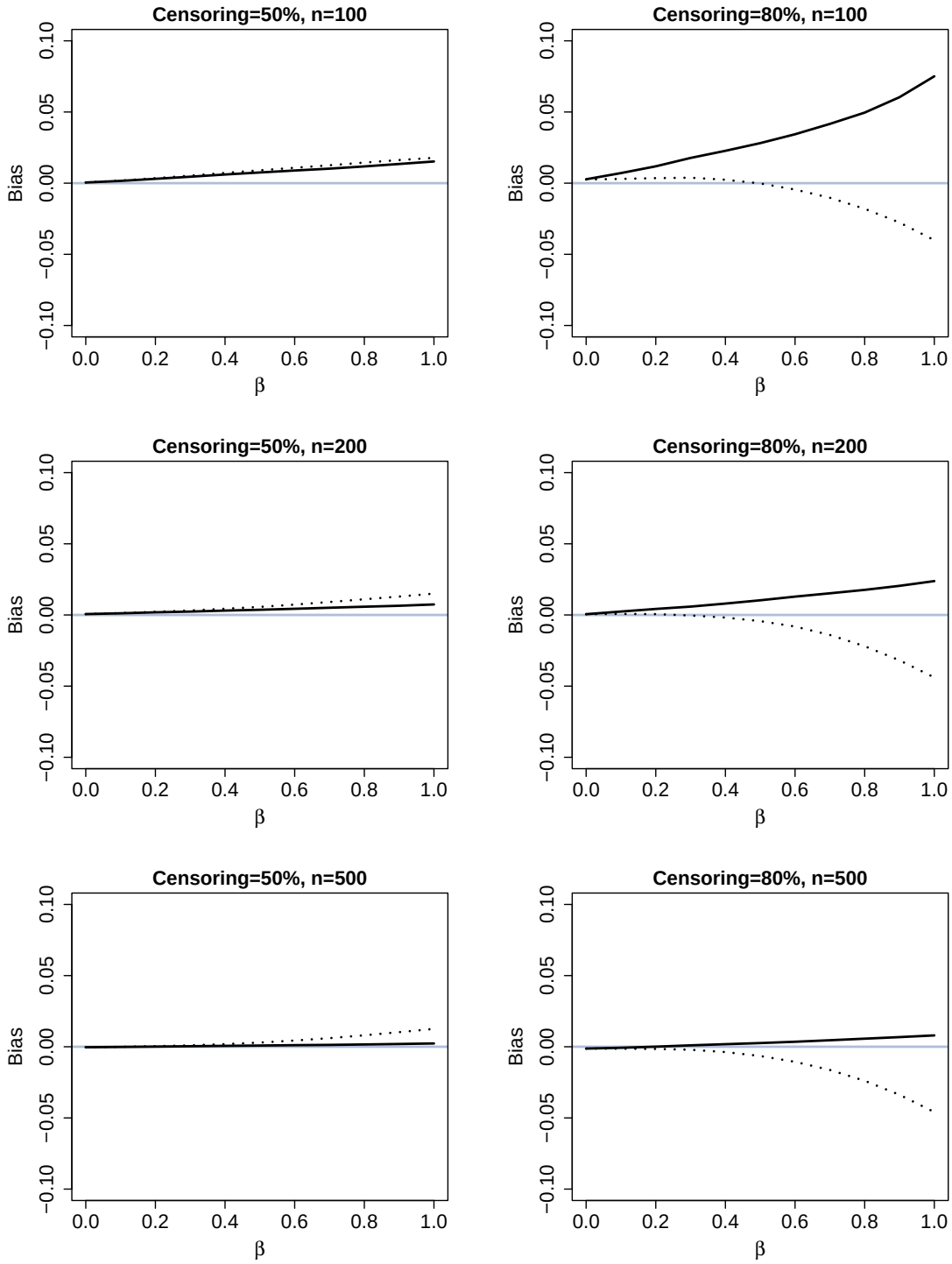

Figure S1. Bias of the estimator for the log hazard ratio as a function of the true parameter value. The solid and dotted curves pertain to the MPLE and Peto's estimator, respectively. The gray line indicates zero bias.

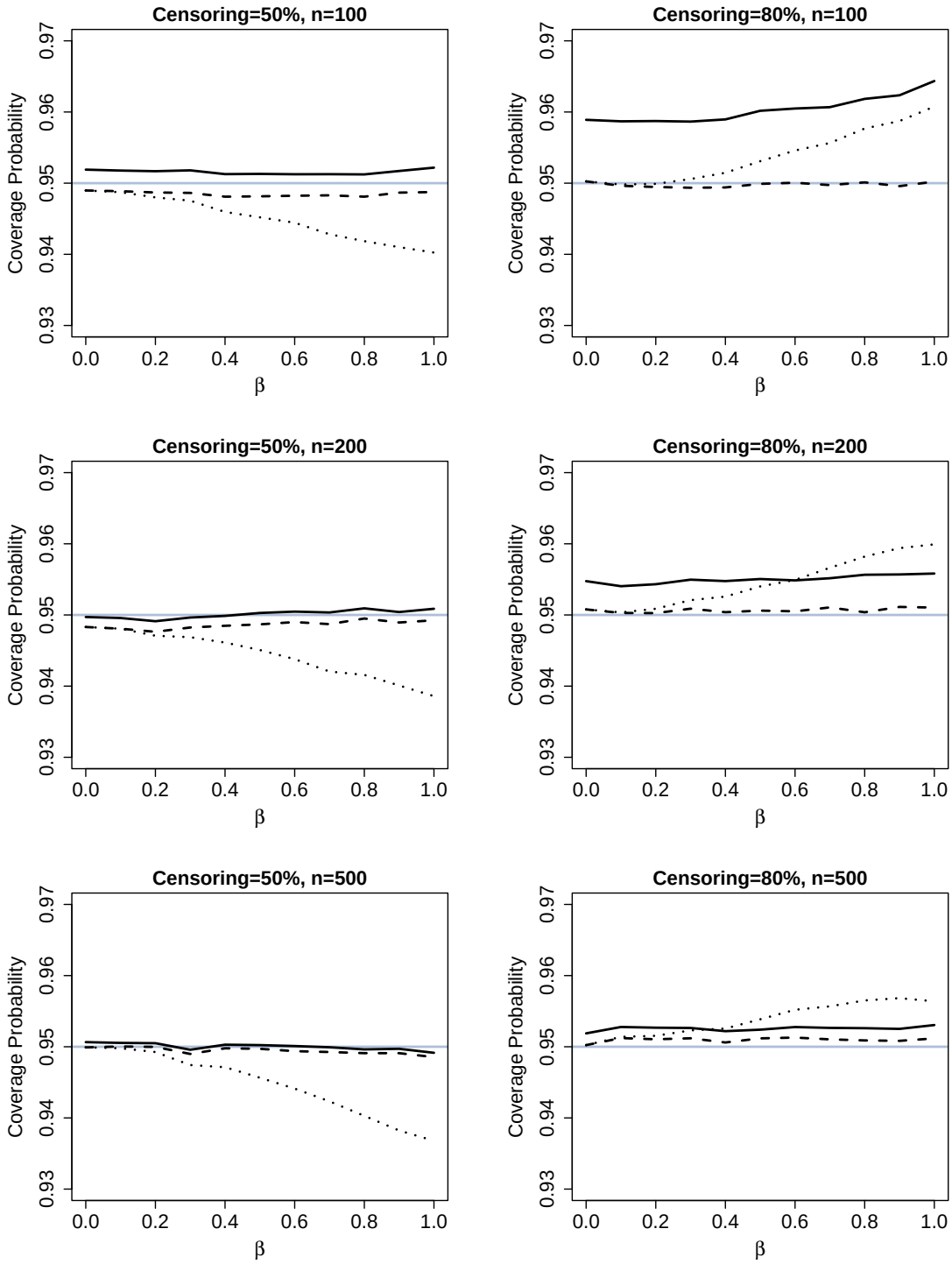

Figure S2. Coverage probability of the 95% confidence interval as a function of the true parameter value. The solid, dashed, and dotted curves pertain to the Wald, score, and Peto's methods, respectively. The gray line indicates the nominal level of 0.95.

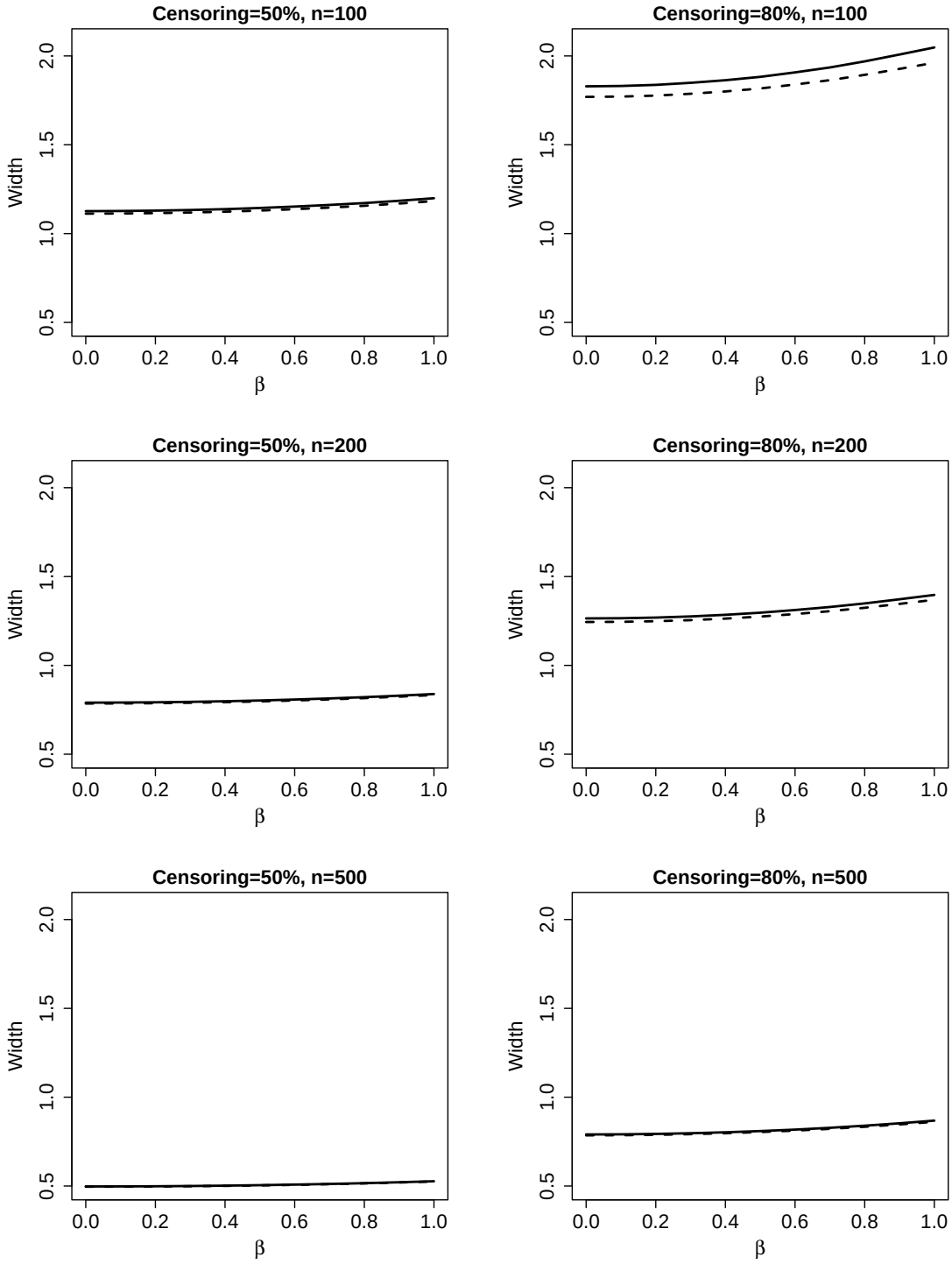

Figure S3. Average width of the 95% confidence interval as a function of the true parameter value. The solid and dashed curves pertain to the Wald and score methods, respectively.

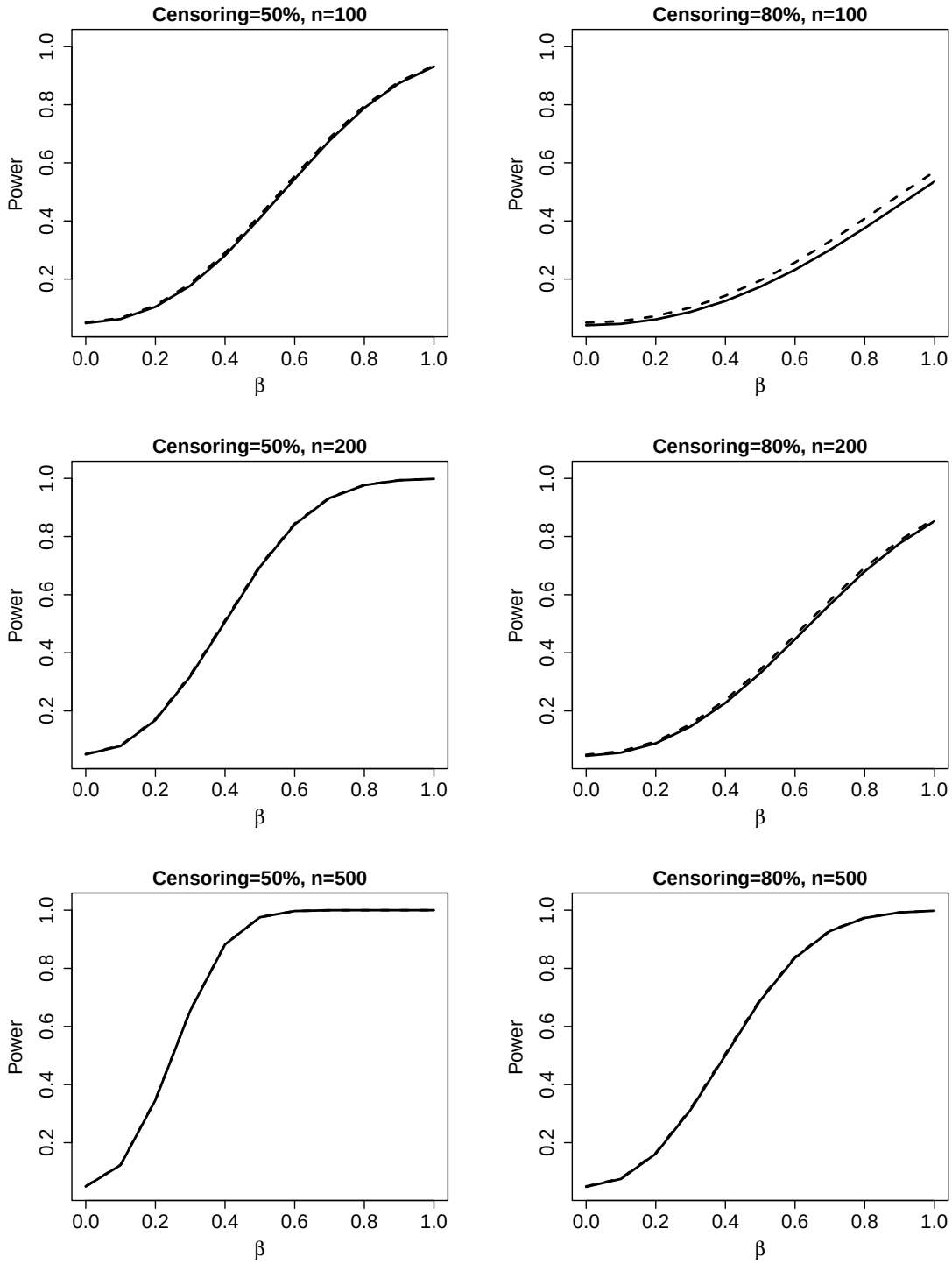

Figure S4. Probability of rejecting the null hypothesis of no treatment difference as a function of the true log hazard ratio. The solid and dashed curves pertain to the Wald and log-rank tests, respectively.

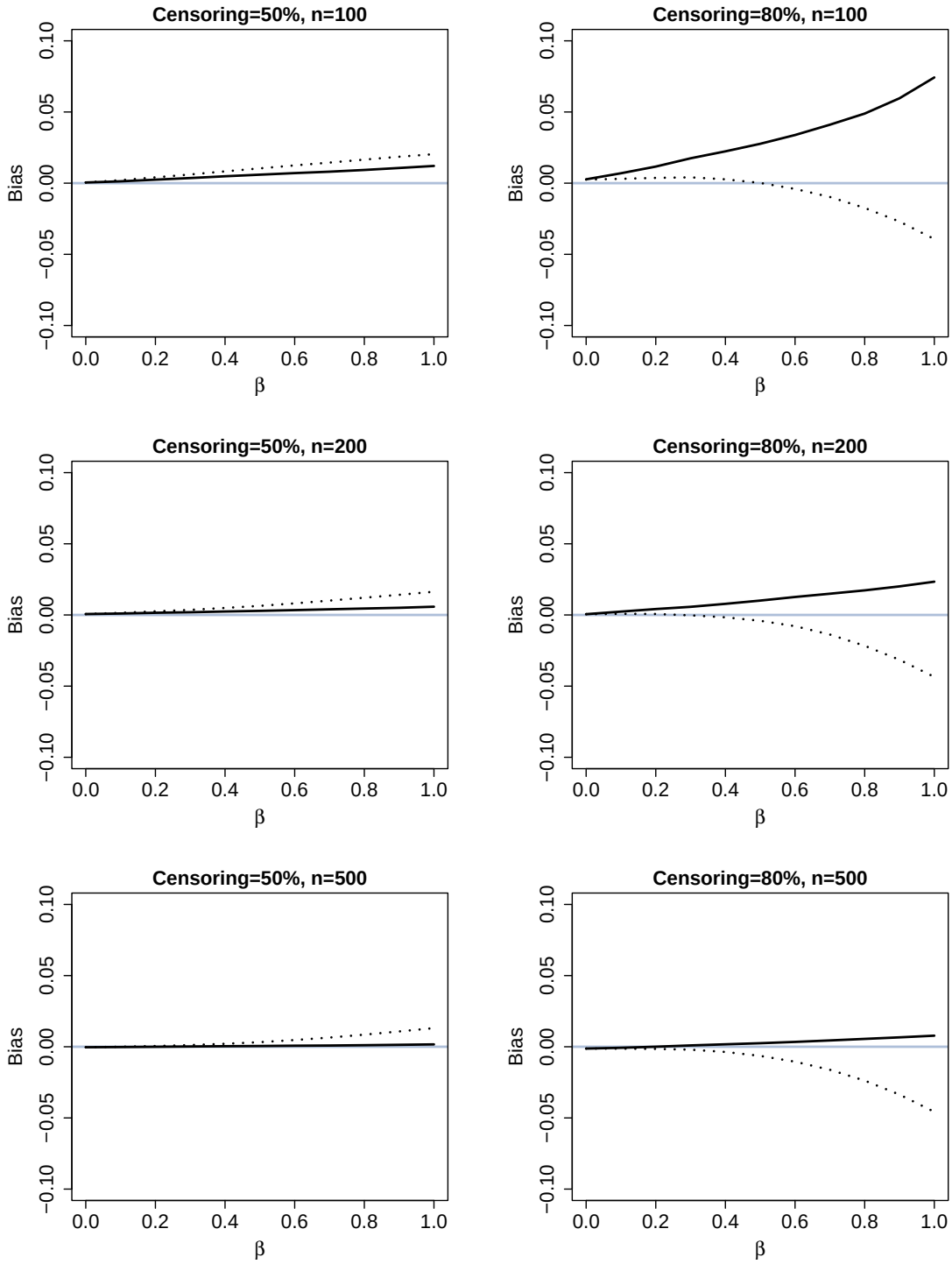

Figure S5. Bias of the estimator for the log hazard ratio as a function of the true parameter value in the presence of ties. The solid and dotted curves pertain to the MPLE and Peto's estimator, respectively. The gray line indicates zero bias.

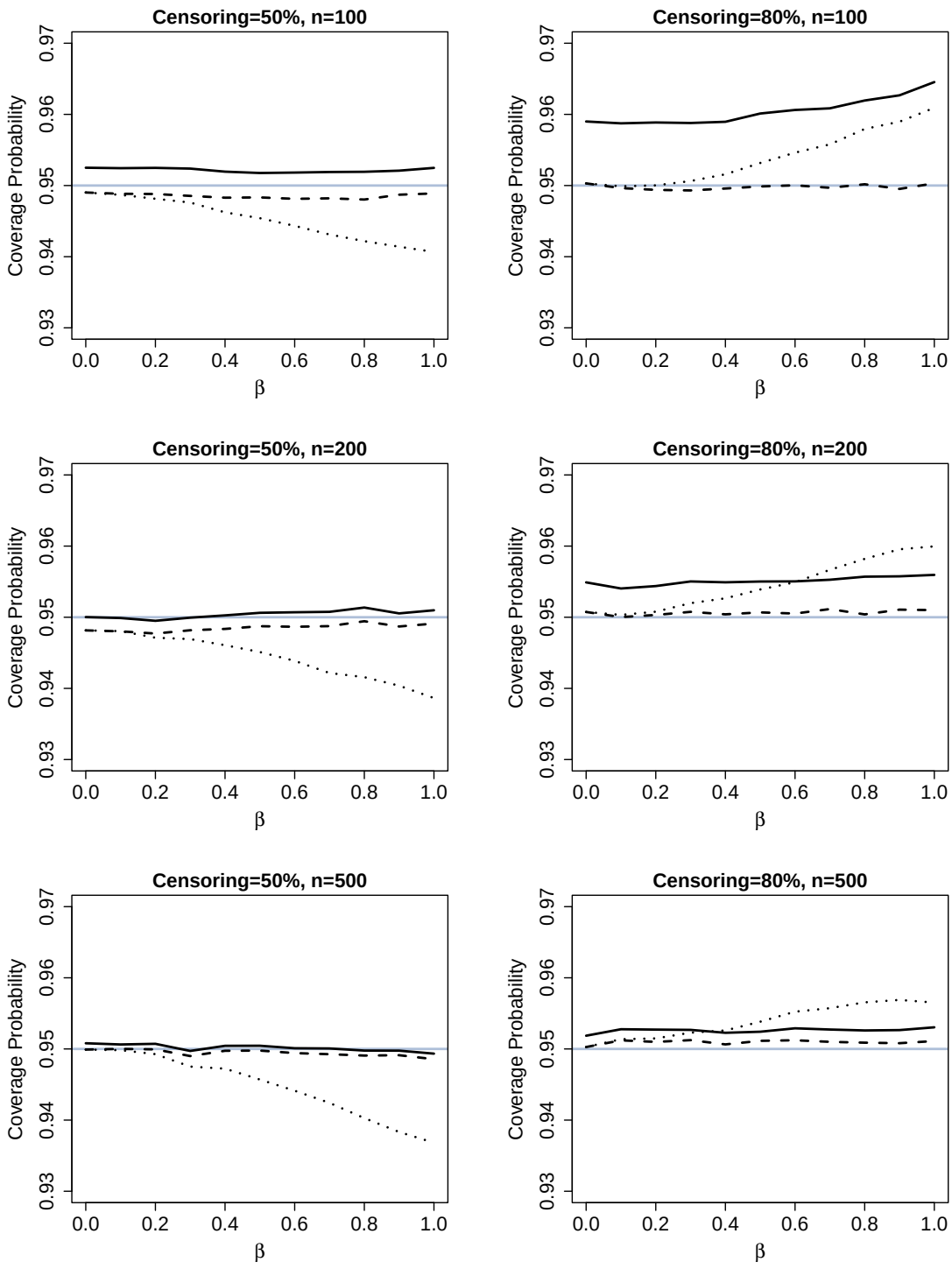

Figure S6. Coverage probability of the 95% confidence interval as a function of the true parameter value in the presence of ties. The solid, dashed, and dotted curves pertain to the Wald, score, and Peto's methods, respectively. The gray line indicates the nominal level of 0.95.

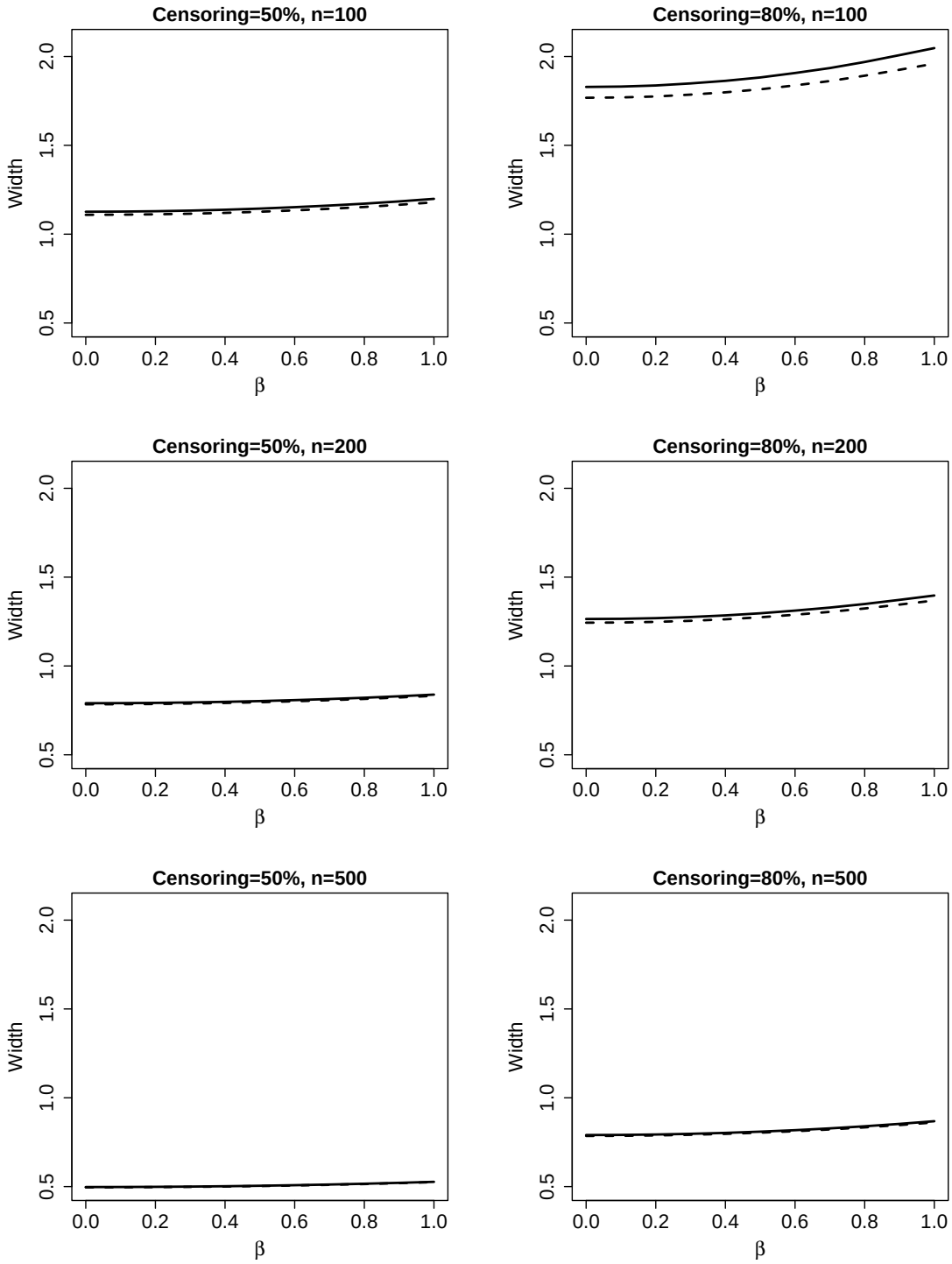

Figure S7. Average width of the 95% confidence interval as a function of the true parameter value in the presence of ties. The solid and dashed curves pertain to the Wald and score methods, respectively.

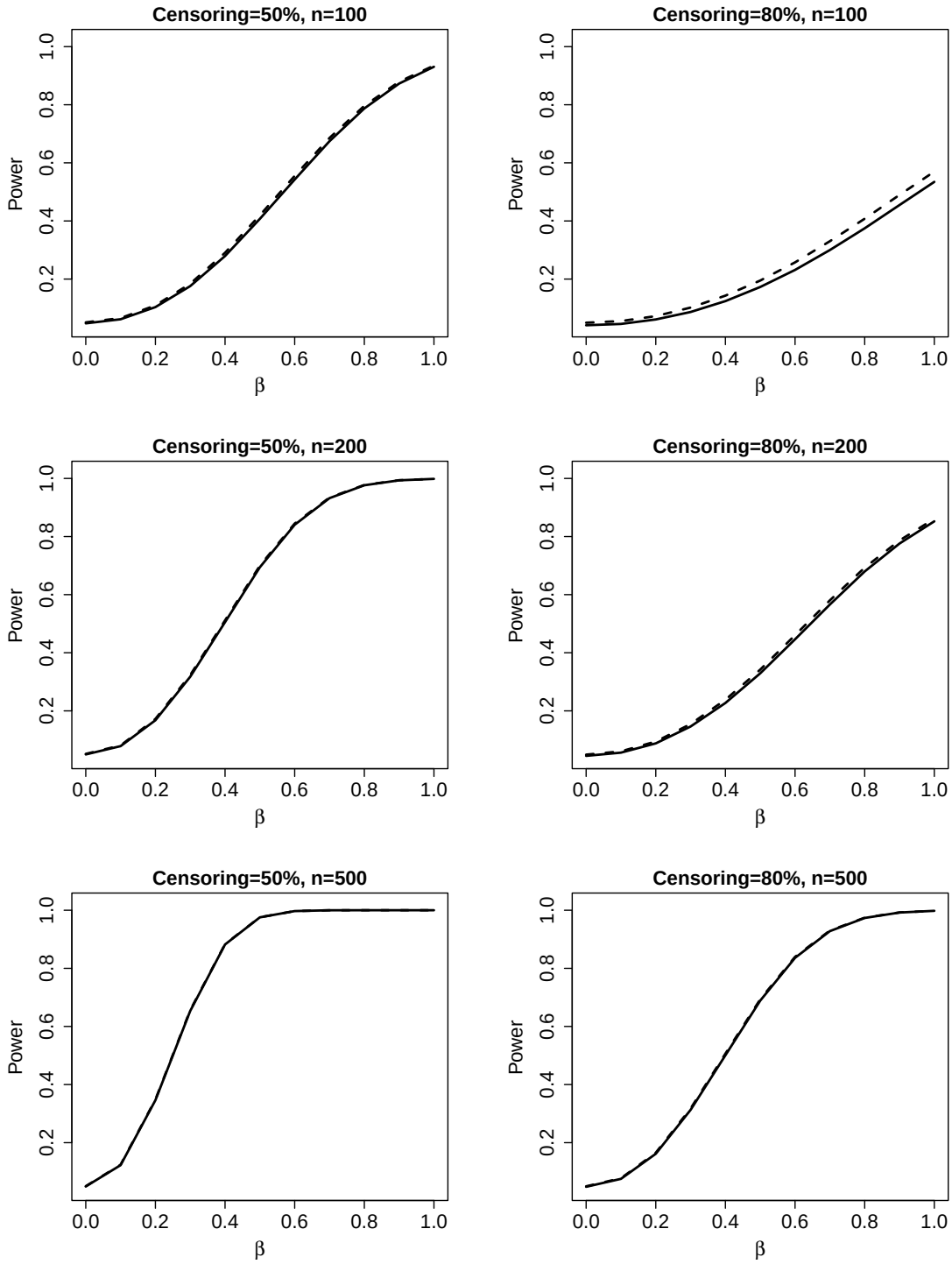

Figure S8. Probability of rejecting the null hypothesis of no treatment difference as a function of the true log hazard ratio in the presence of ties. The solid and dashed curves pertain to the Wald and log-rank tests, respectively.