

Figure A1. RCS: Choice of number of knots ($p = 0.25$)

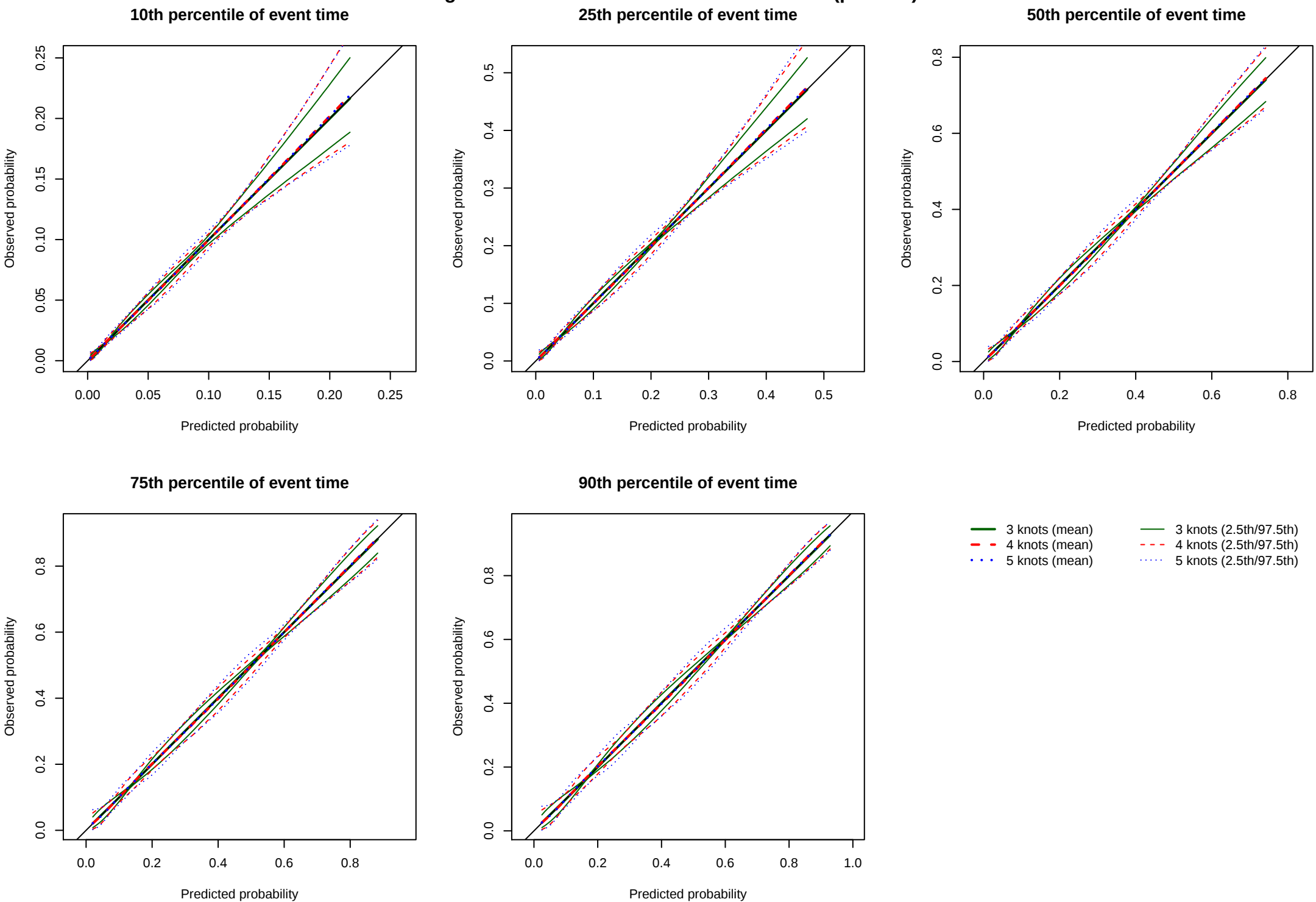


Figure A2. RCS: Choice of number of knots ($p = 0.75$)

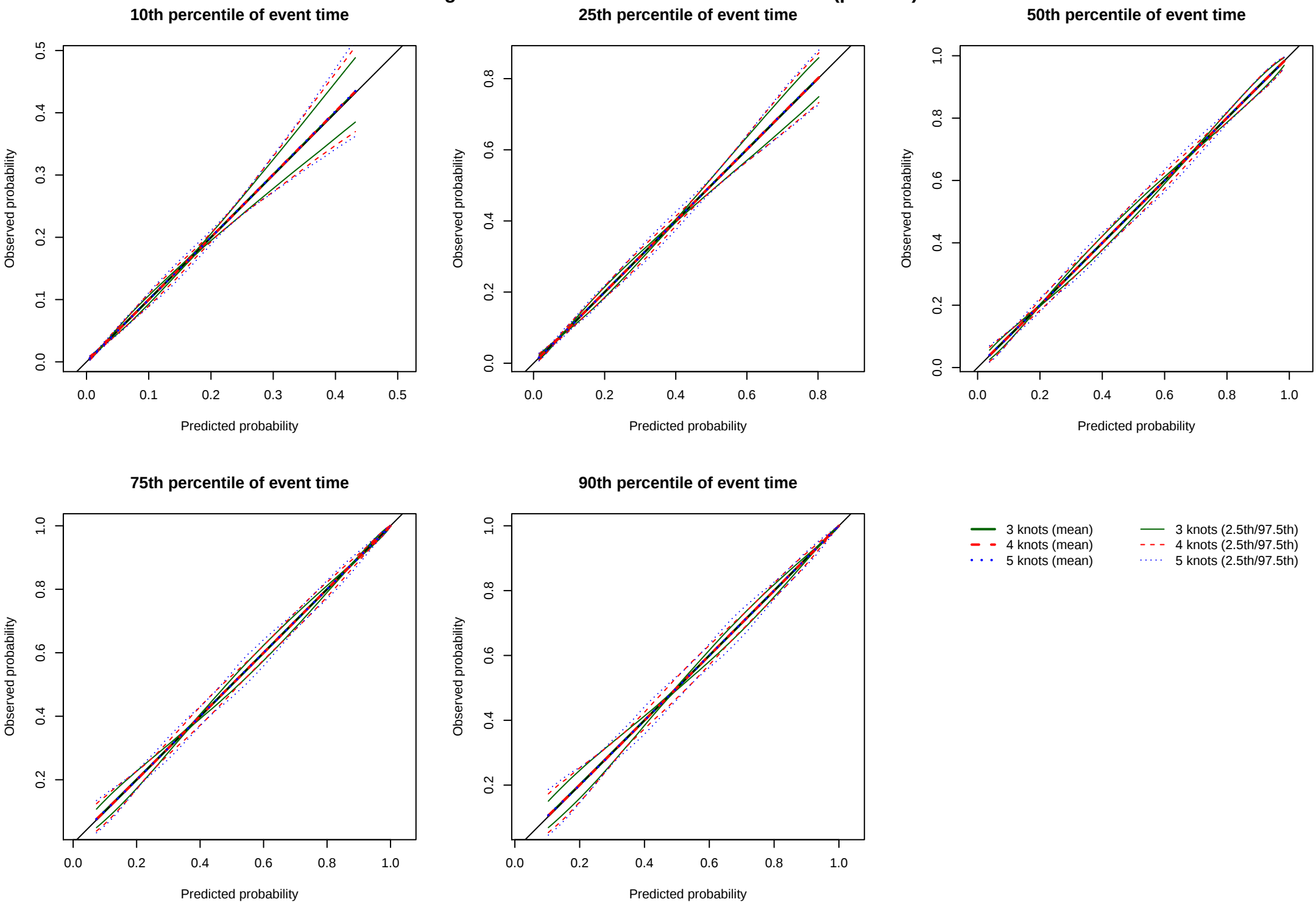


Figure A3. ICI/E50/E90 for selecting the optimal number of knots ($p = 0.25$)

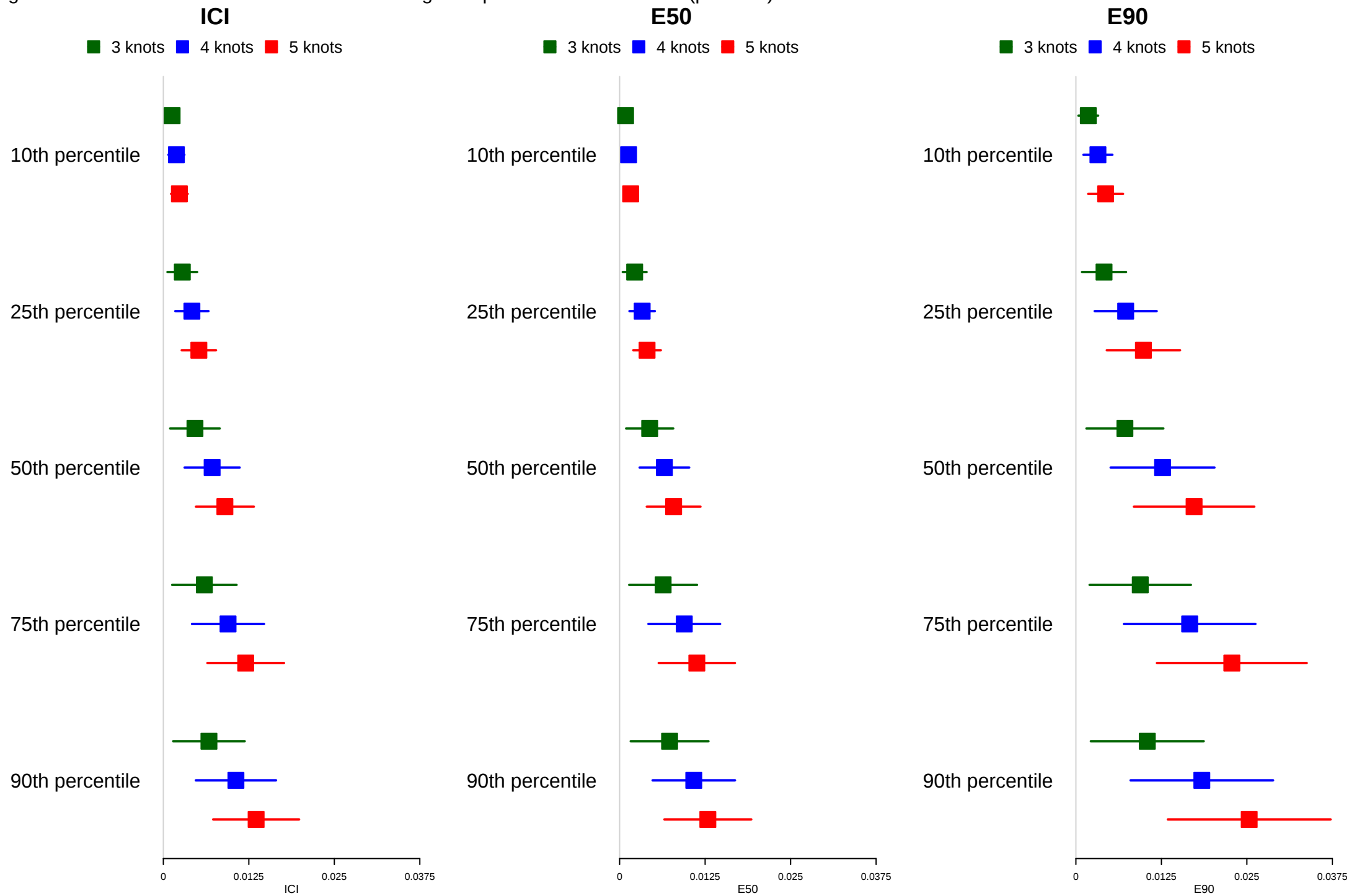


Figure A4. ICI/E50/E90 in simulations for selecting the optimal number of knots ($p = 0.75$)

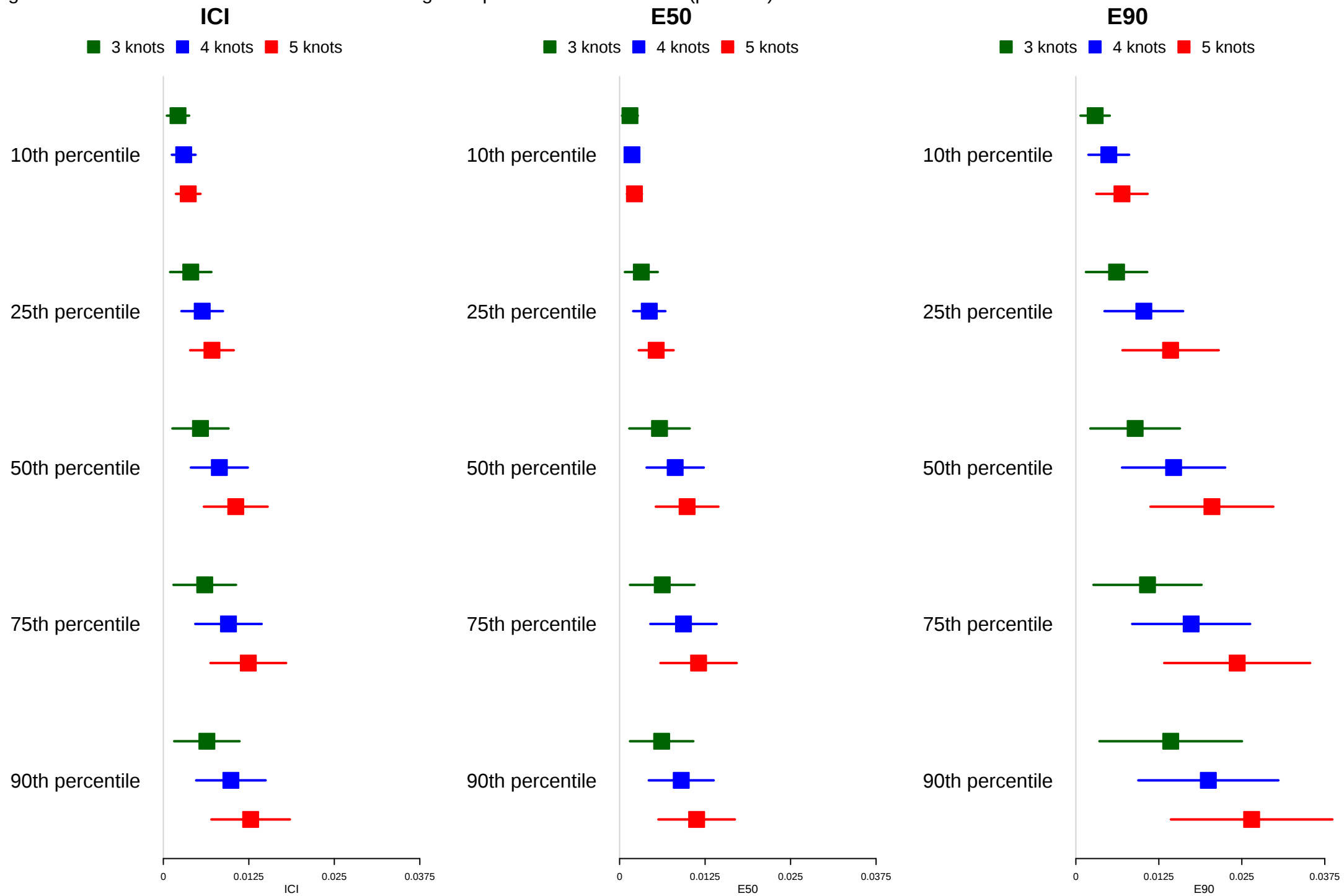
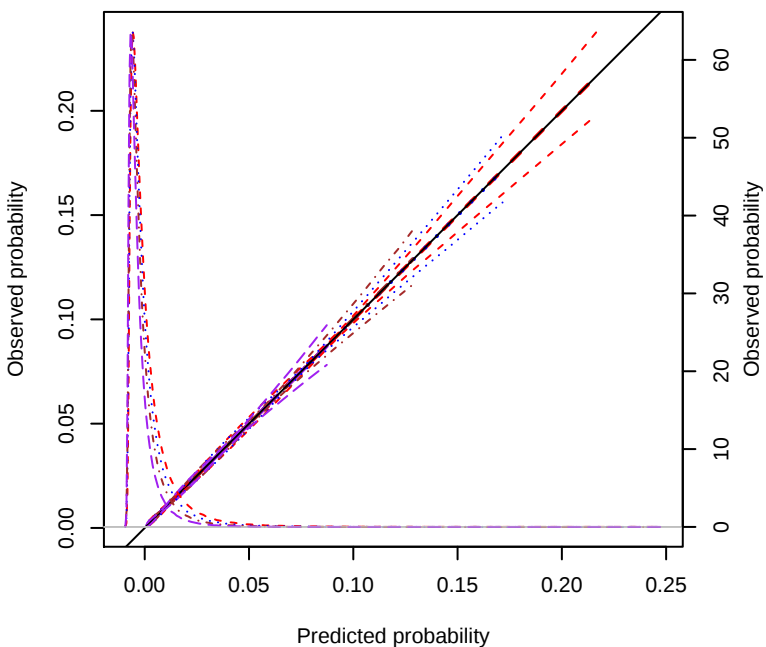
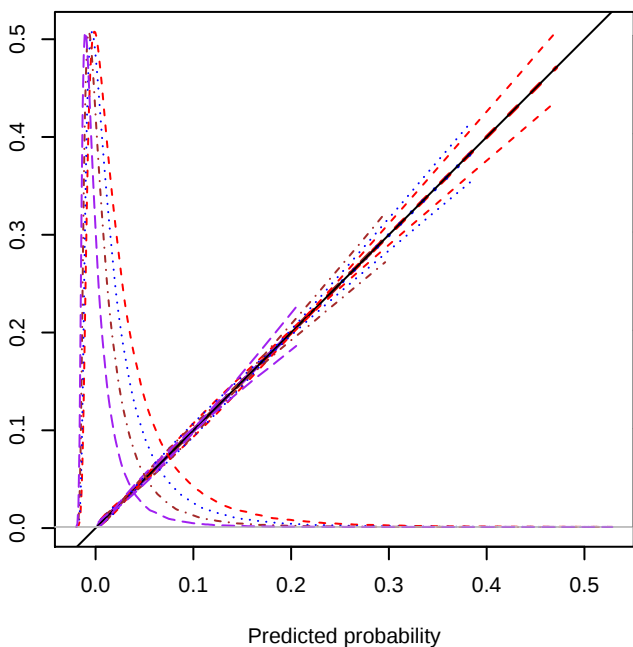


Figure A5. Effect of degree of censoring on estimated calibration curves (N = 2000 and $p = 0.25$)

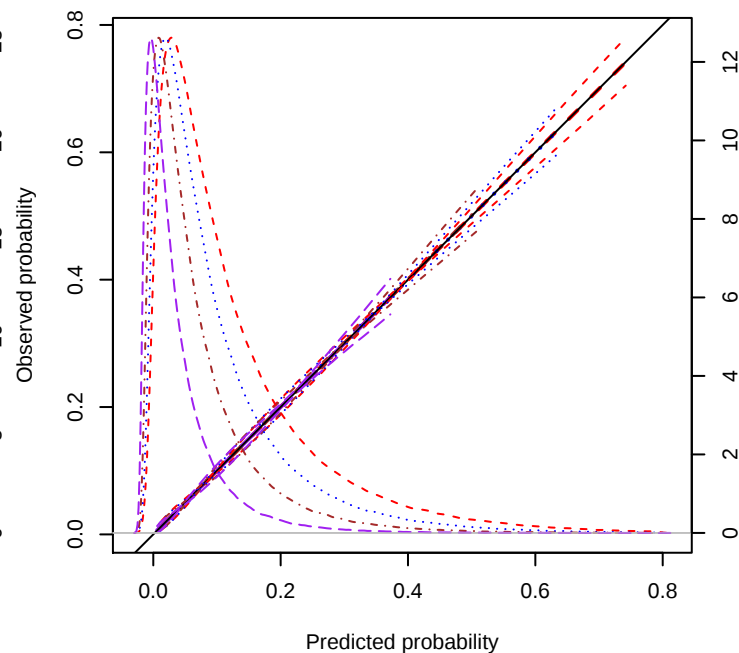
10th percentile of survival time



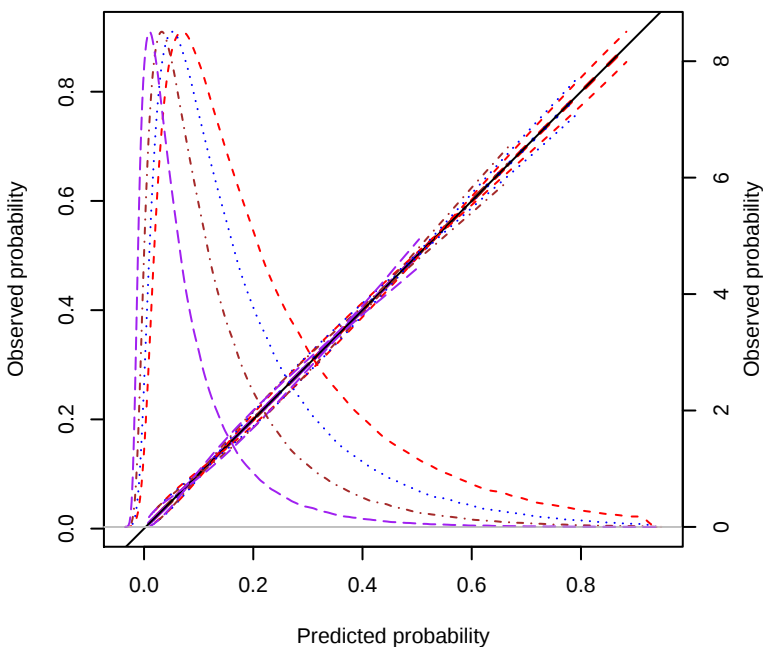
25th percentile of survival time



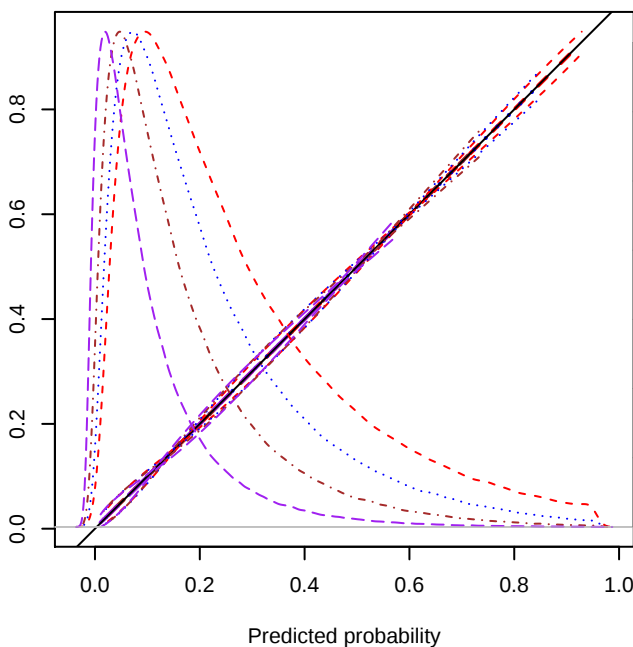
50th percentile of survival time



75th percentile of survival time



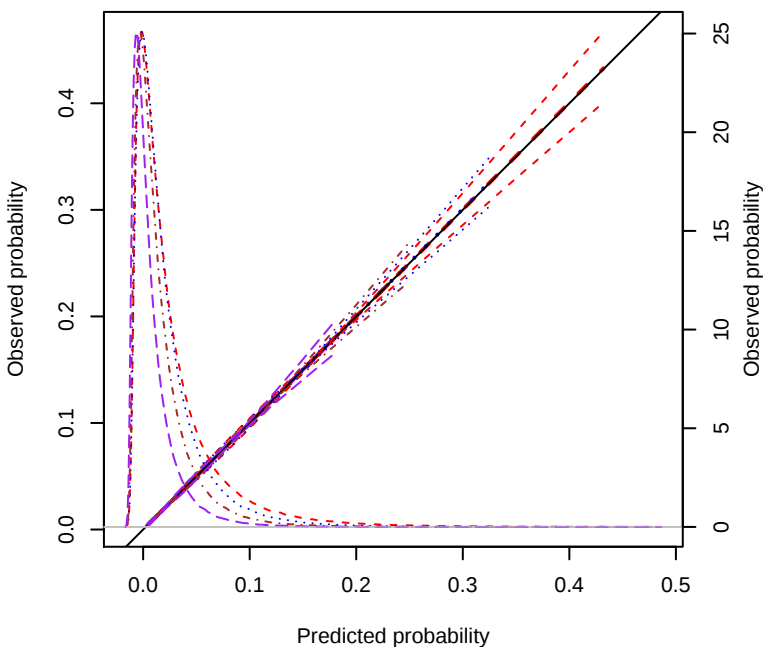
90th percentile of survival time



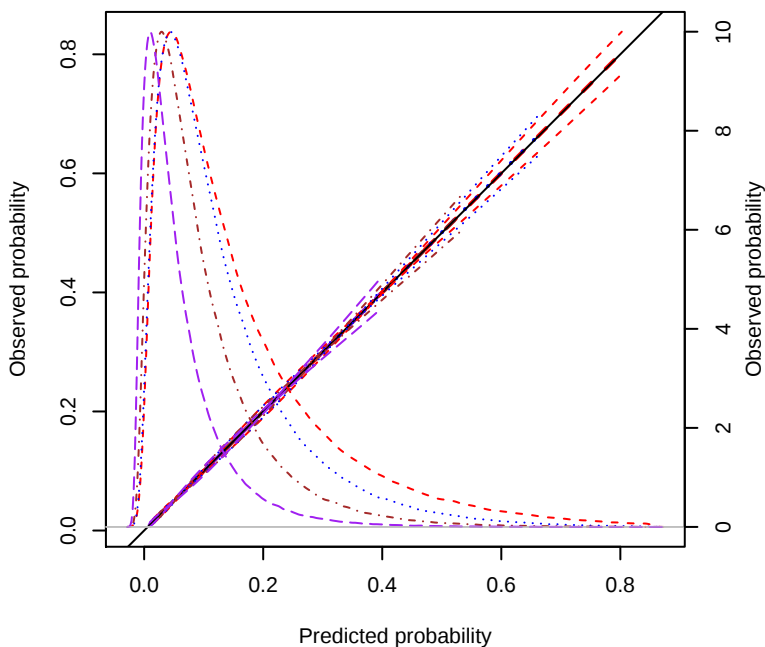
- 0% censoring (mean)
- ... 20% censoring (mean)
- 40% censoring (mean)
- 60% censoring (mean)
- 0% censoring (2.5th/97.th)
- ... 20% censoring (2.5th/97.th)
- 40% censoring (2.5th/97.th)
- 60% censoring (2.5th/97.th)

Figure A6. Effect of degree of censoring on estimated calibration curves (N = 2000 and p = 0.75)

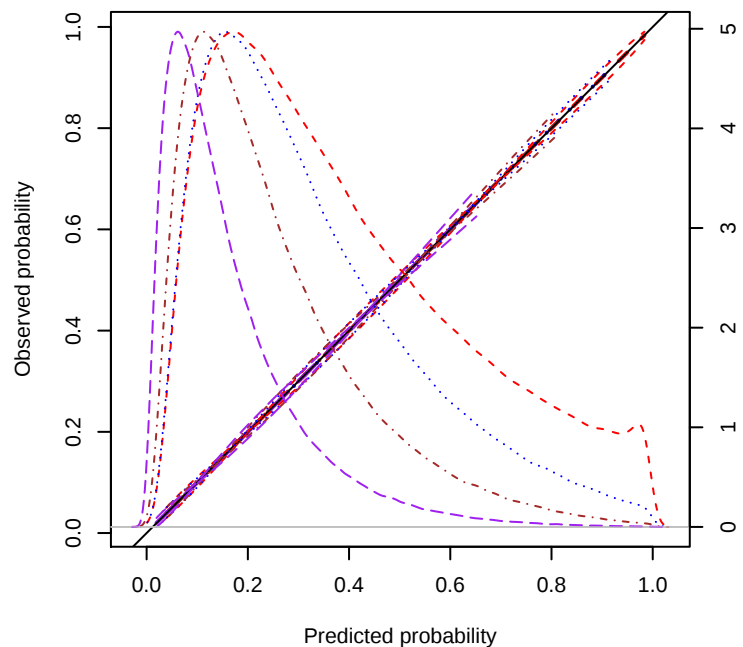
10th percentile of survival time



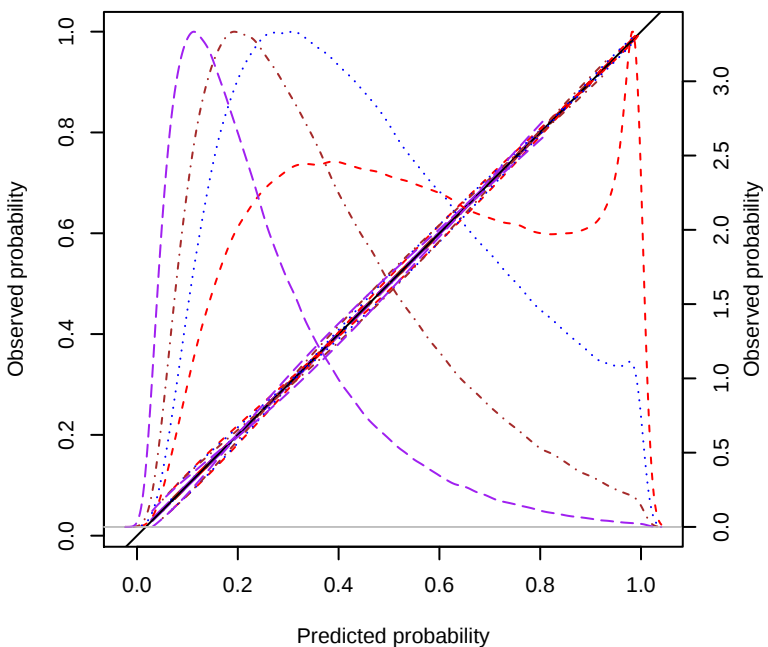
25th percentile of survival time



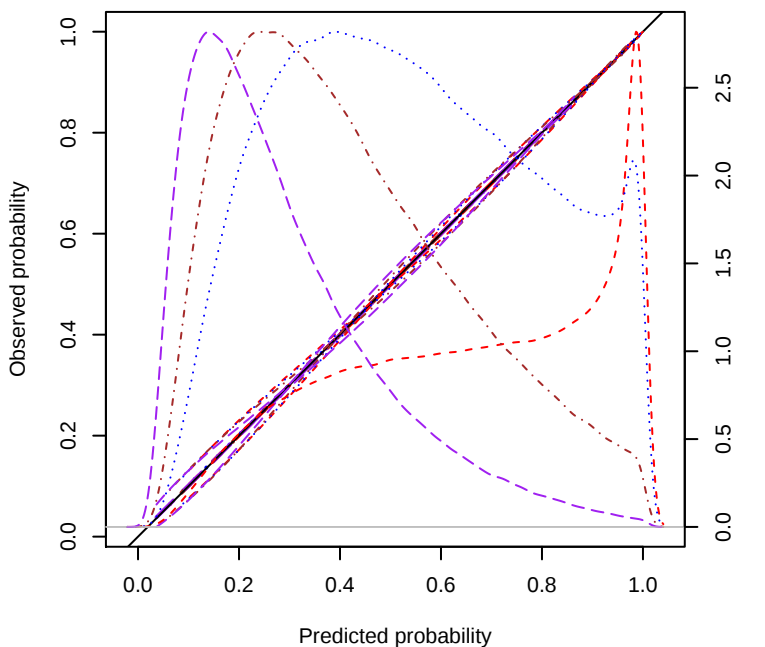
50th percentile of survival time



75th percentile of survival time



90th percentile of survival time



- 0% censoring (mean)
- ... 20% censoring (mean)
- 40% censoring (mean)
- 60% censoring (mean)
- 0% censoring (2.5th/97.th)
- ... 20% censoring (2.5th/97.th)
- 40% censoring (2.5th/97.th)
- 60% censoring (2.5th/97.th)

Figure A7. ICI/E90/E50 for correctly-specified model and censoring (N = 2000 and p = 0.25)

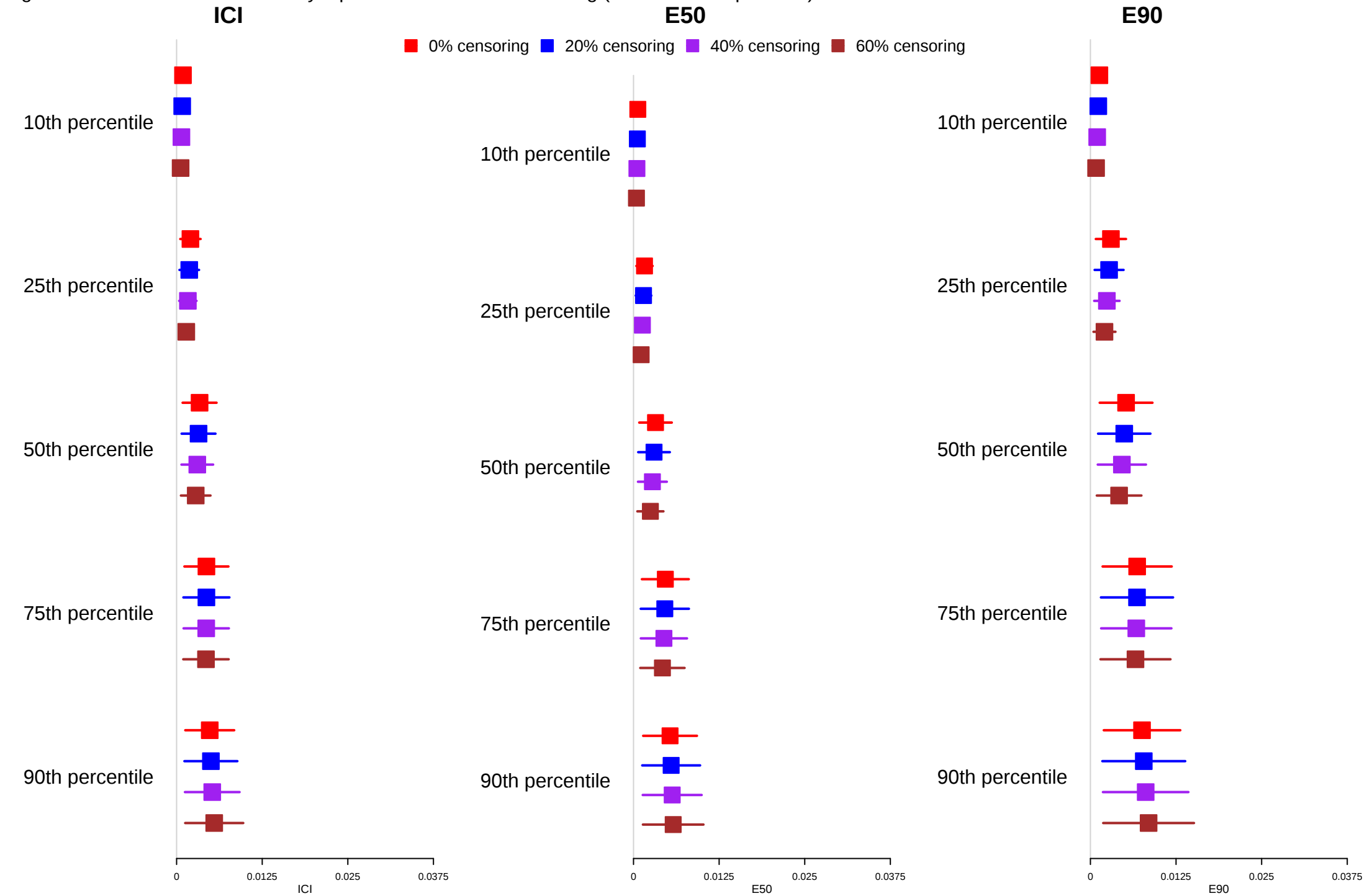


Figure A8. ICI/E90/E50 for correctly-specified model and censoring (N = 2000 and p = 0.75)

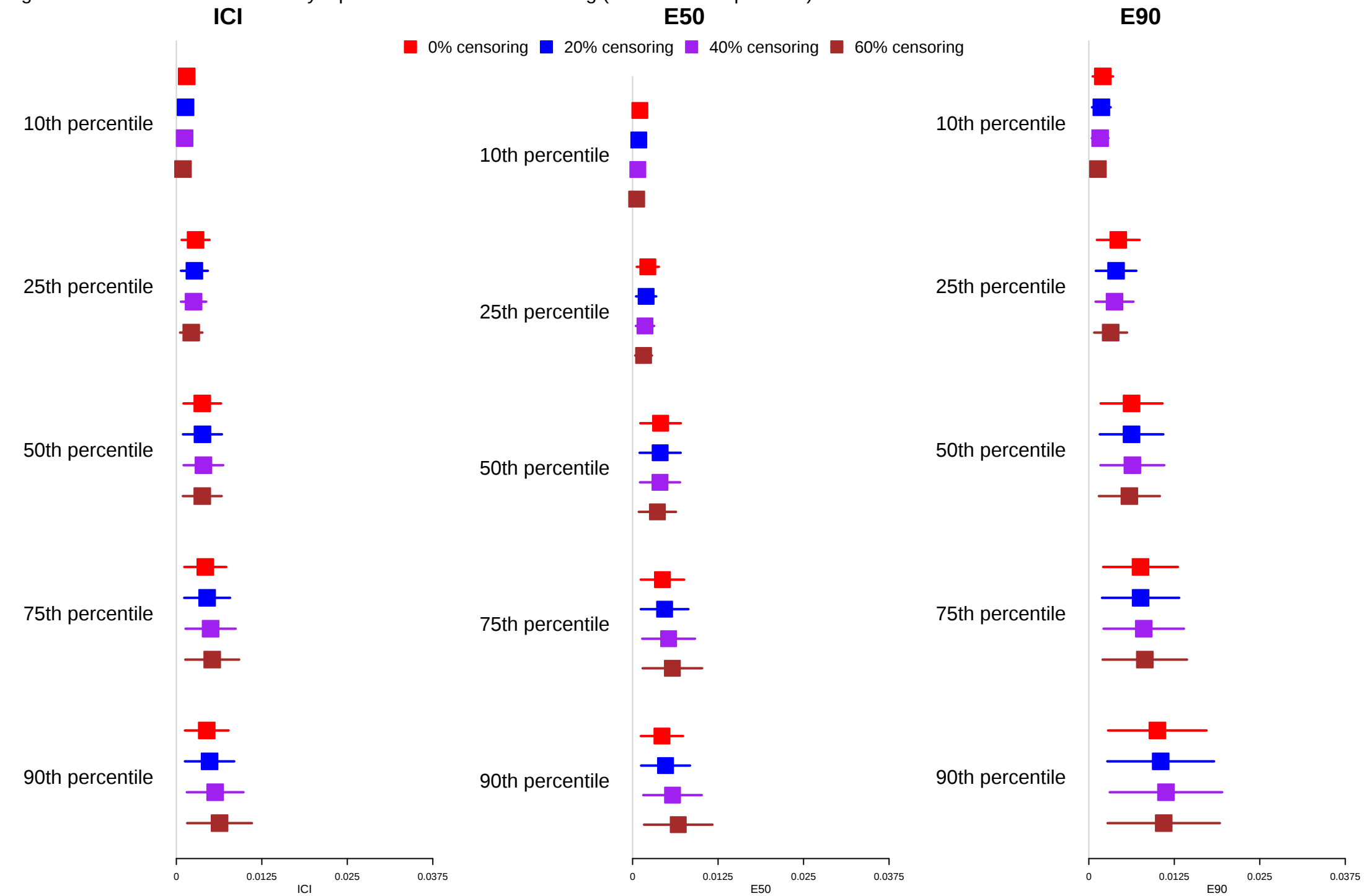


Figure A9. True model fitted with no censoring ($\beta_1 = 0.25$ & $p = 0.25$)

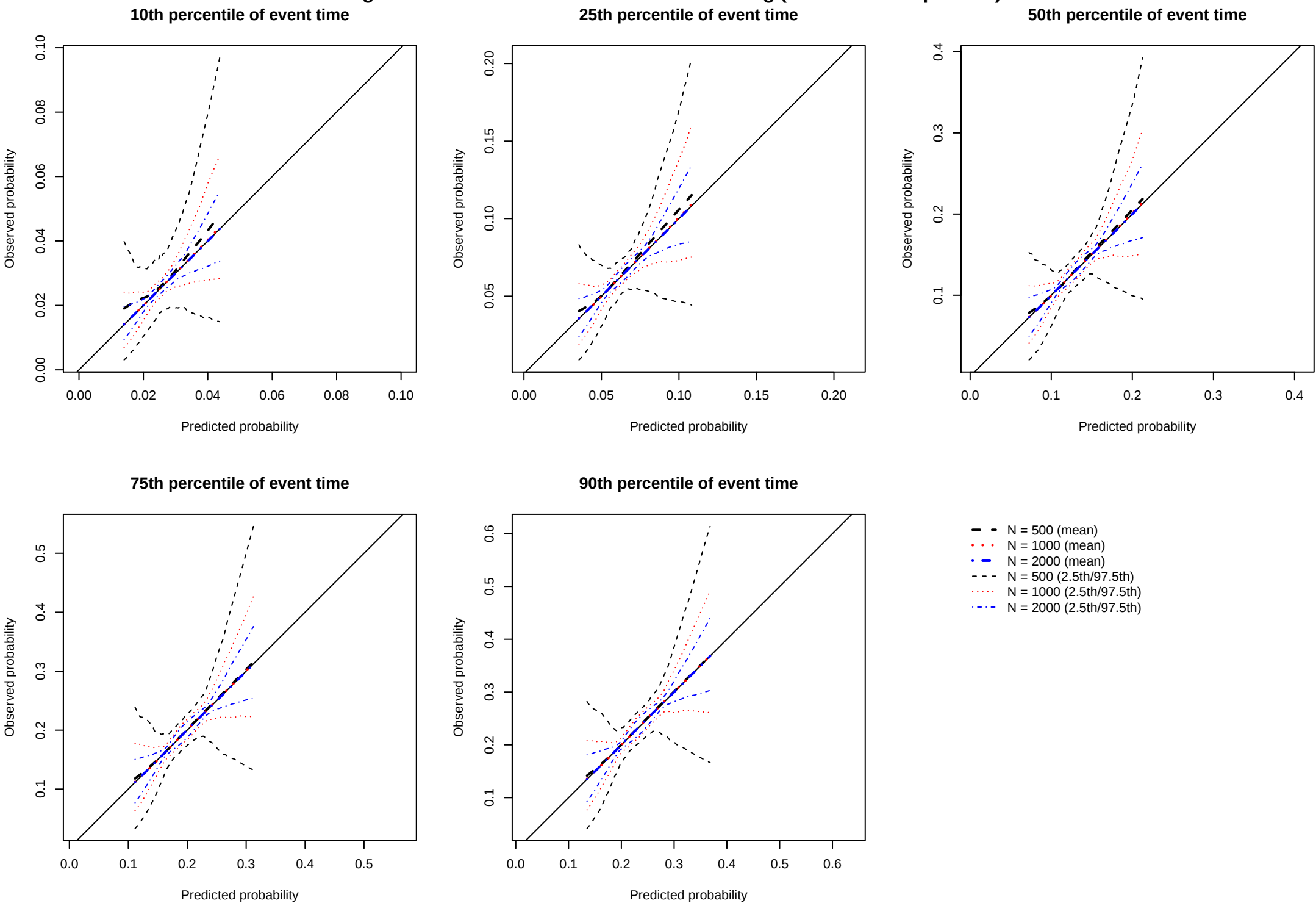


Figure A10. True model fitted with no censoring ($\beta_1 = 0.25$ & $p = 0.50$)

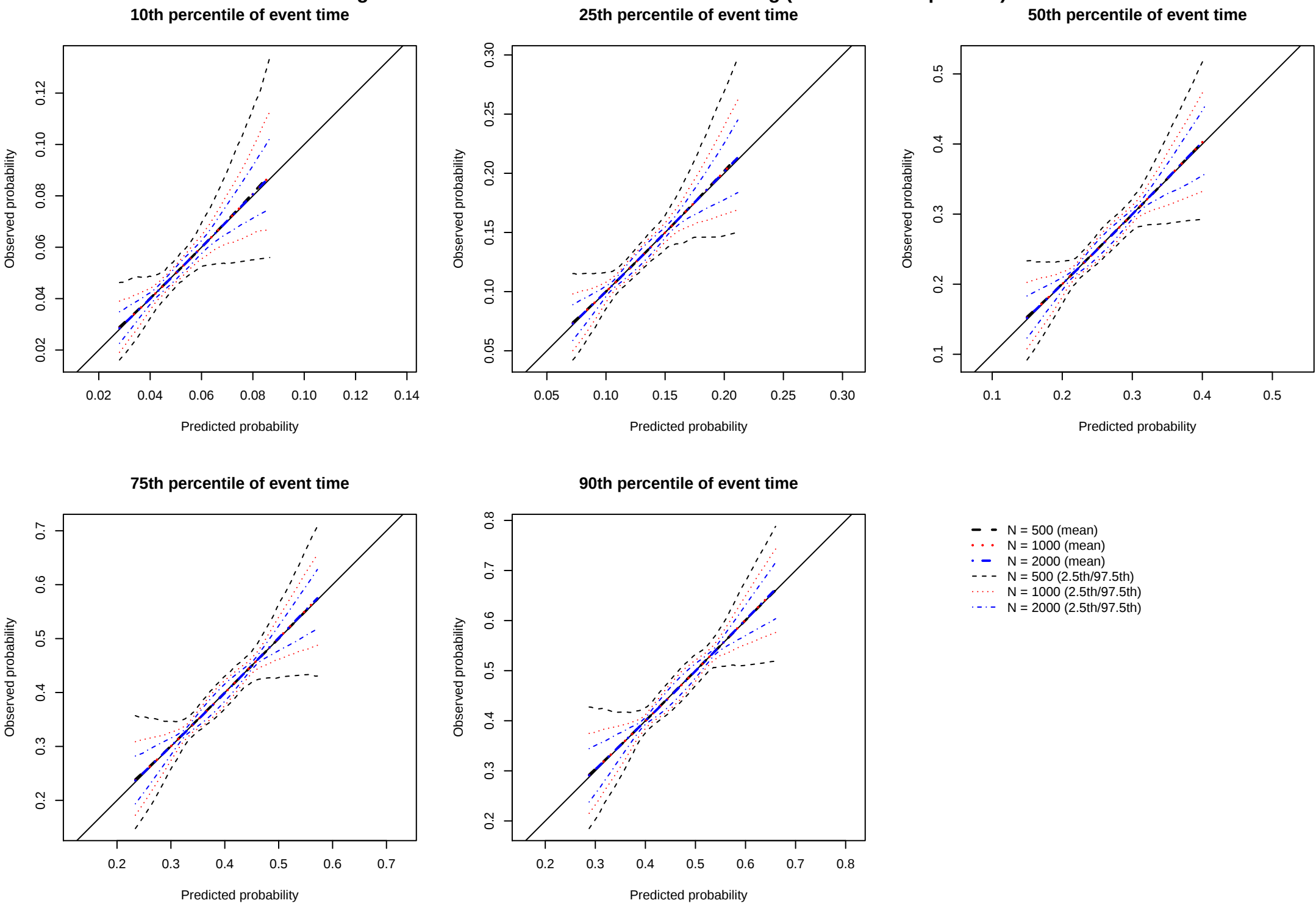


Figure A11. True model fitted with no censoring ($\beta_1 = 0.25$ & $p = 0.75$)

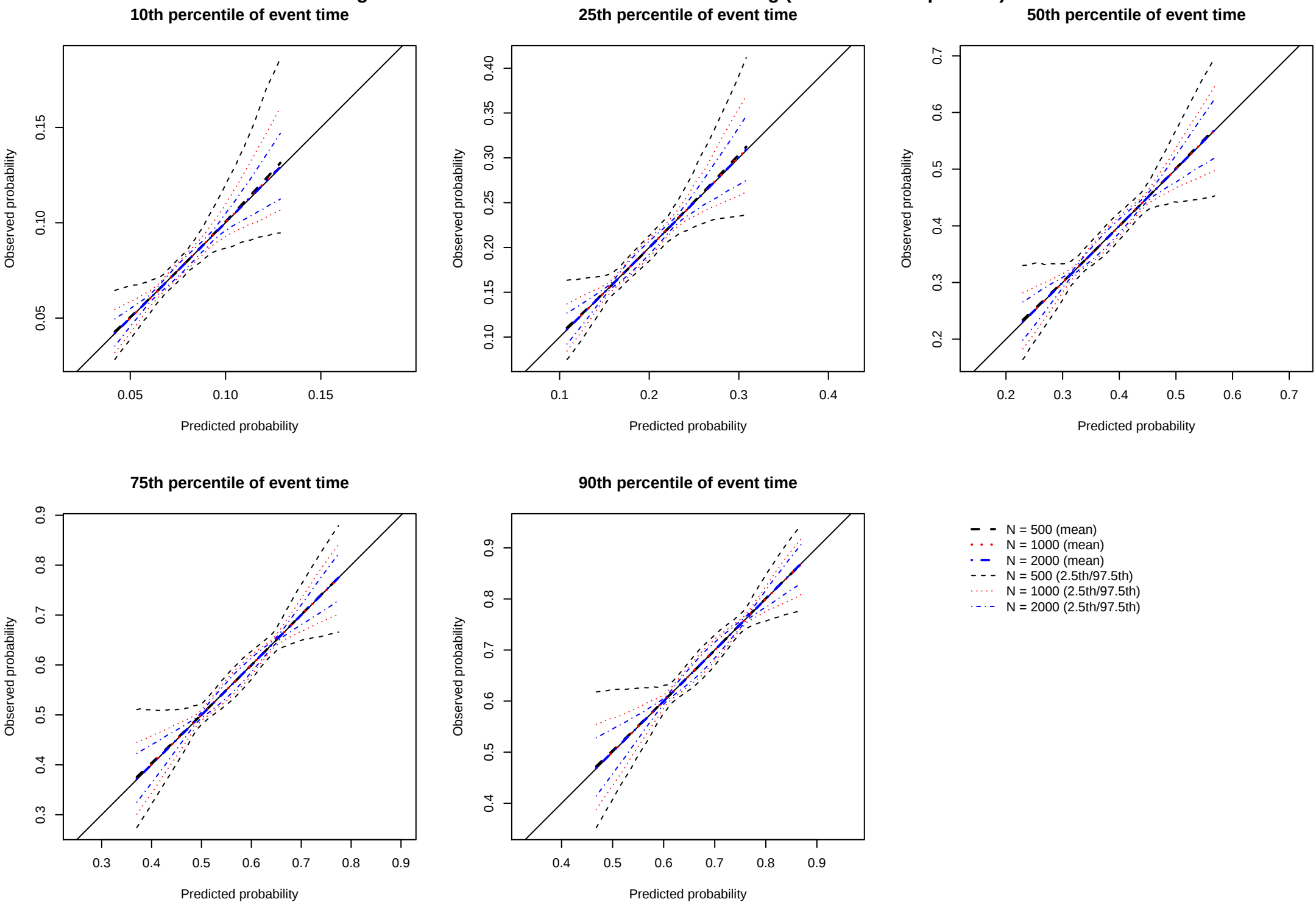


Figure A12. True model fitted with no censoring ($\beta_1 = 0.50$ & $p = 0.25$)

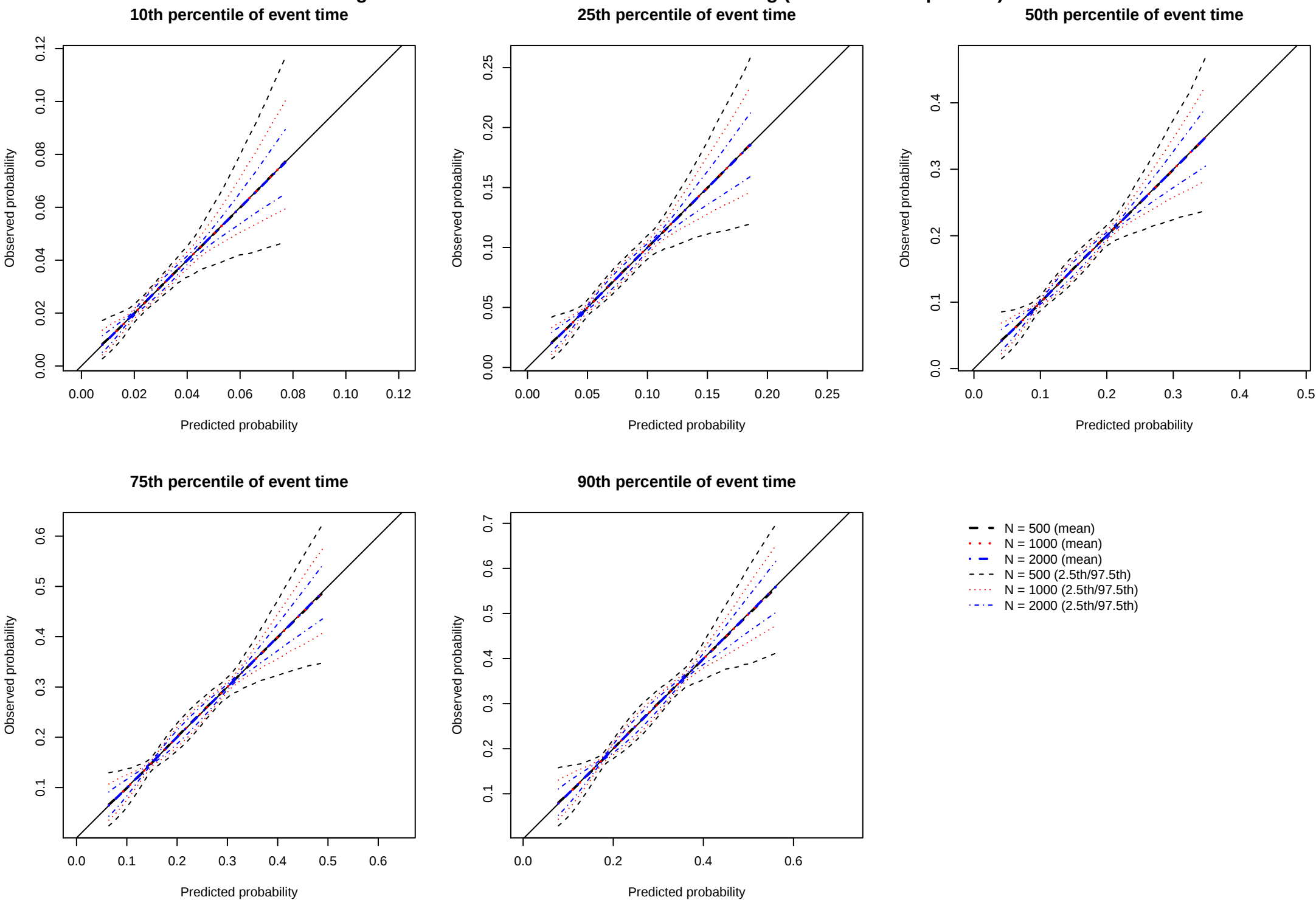


Figure A13. True model fitted with no censoring ($\beta_1 = 0.50$ & $p = 0.75$)

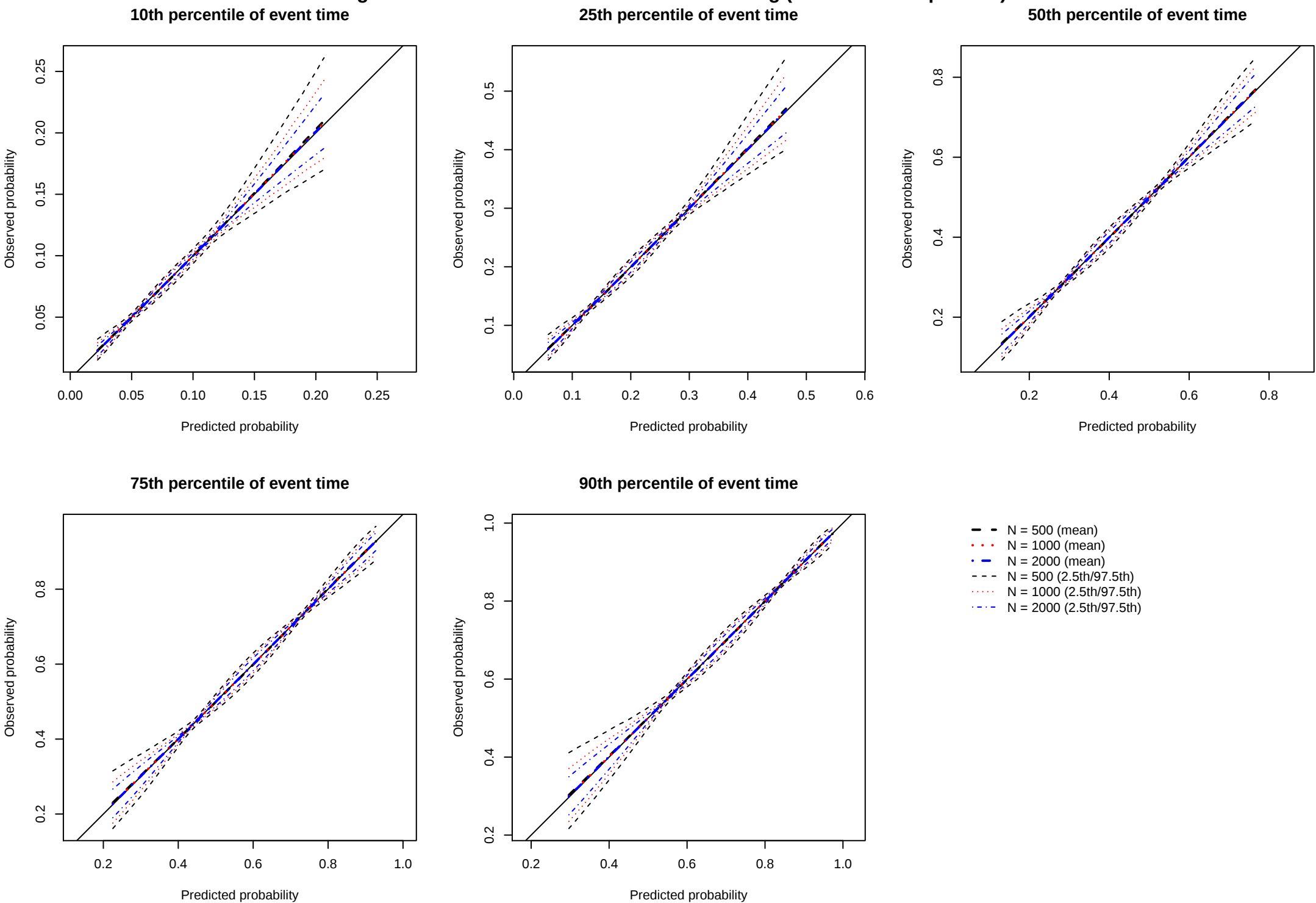


Figure A14. True model fitted with no censoring ($\beta_1 = 1$ & $p = 0.25$)

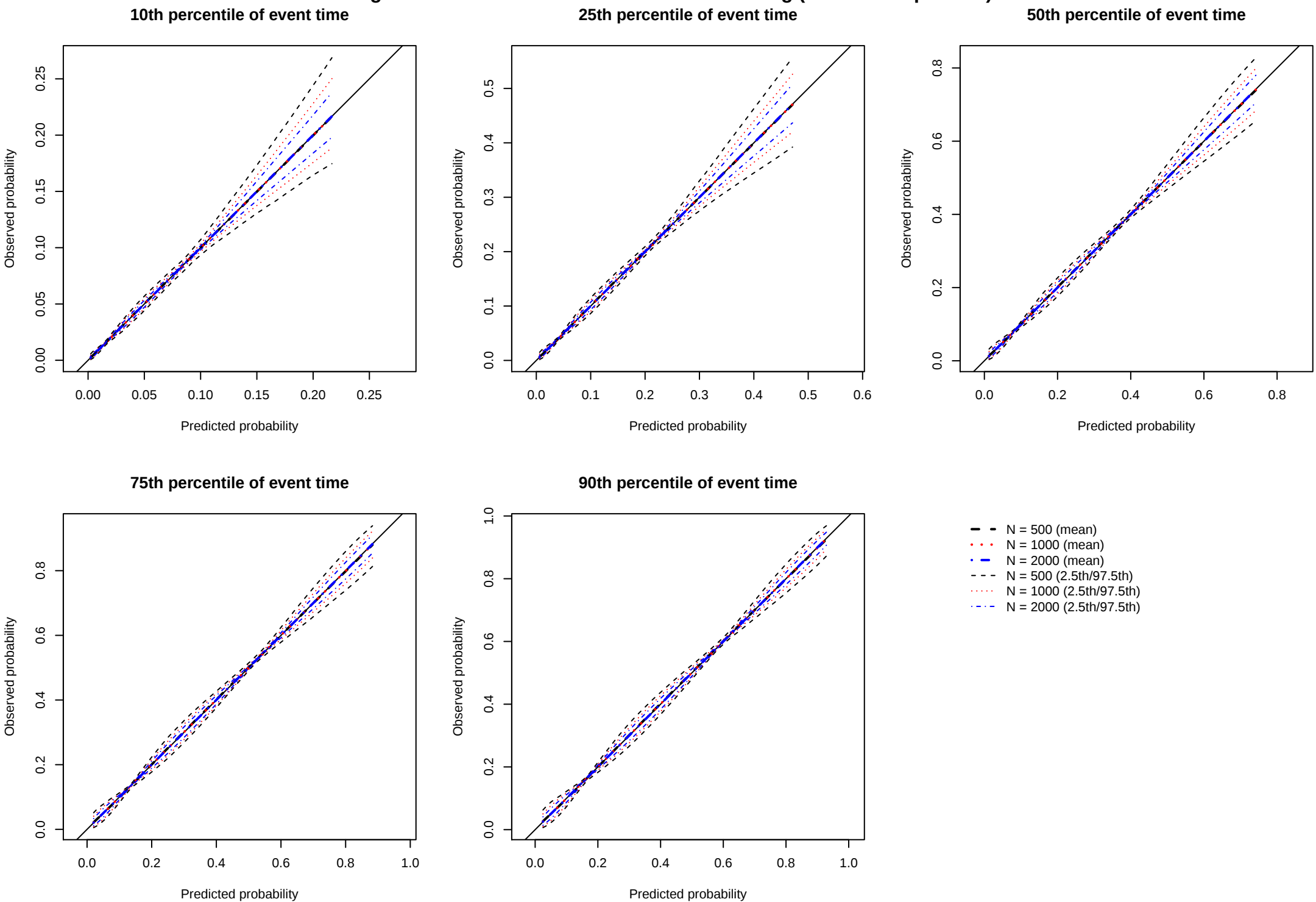


Figure A15. True model fitted with no censoring ($\beta_1 = 1$ & $p = 0.50$)

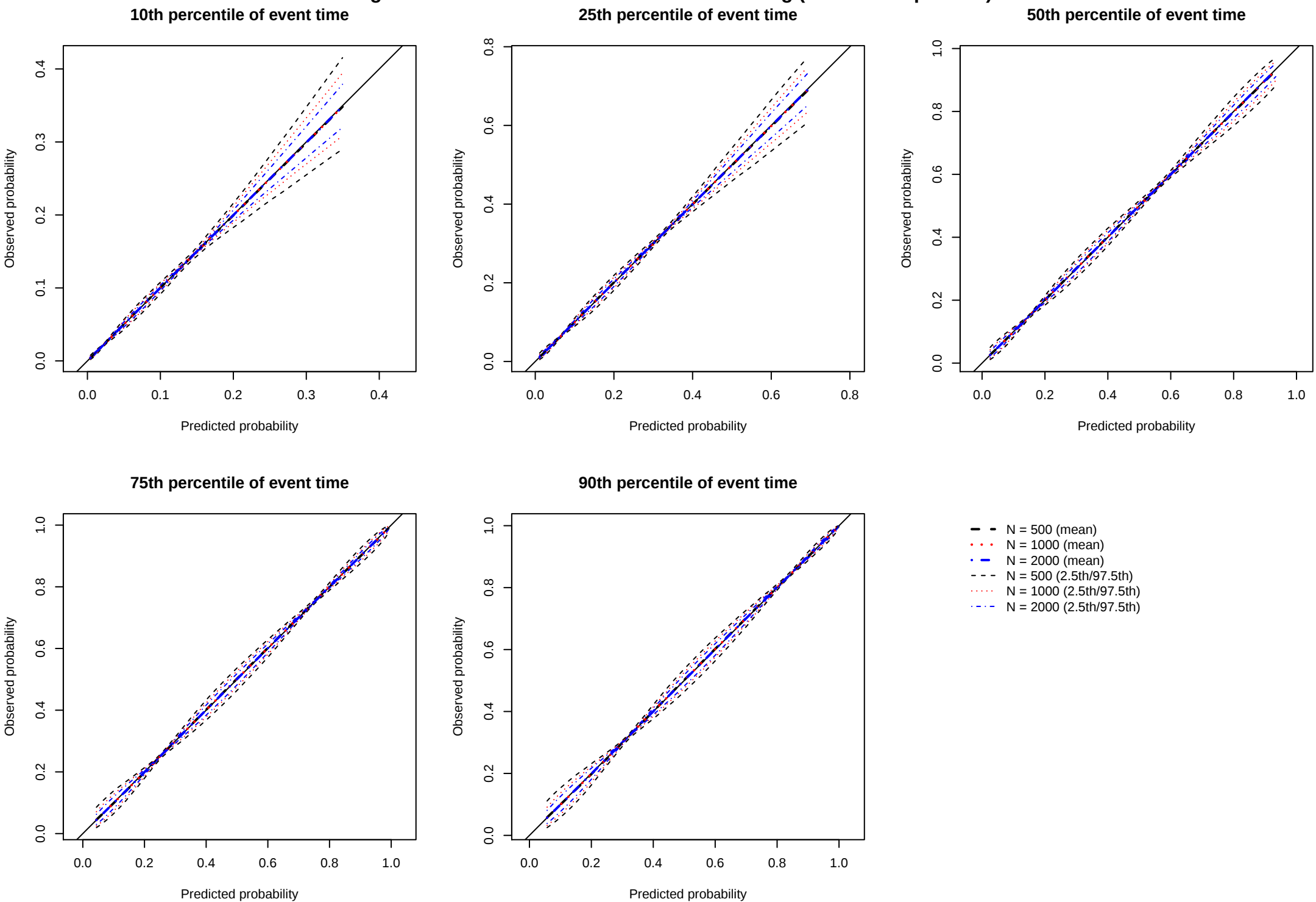


Figure A16. True model fitted with no censoring ($\beta_1 = 1$ & $p = 0.75$)

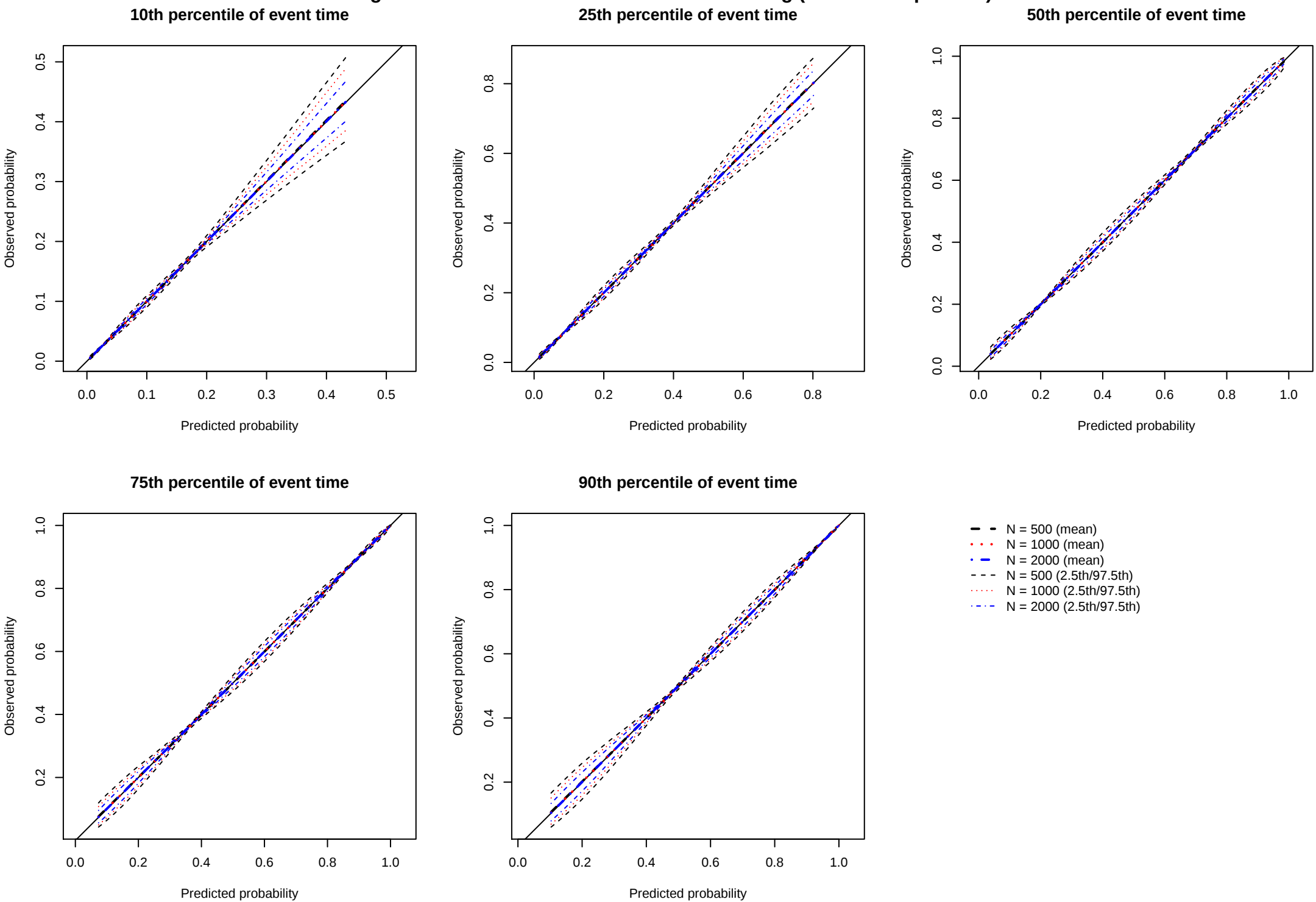


Figure A17. ICI/E90/E90 for correctly-specified model without censoring ($p = 0.25$)

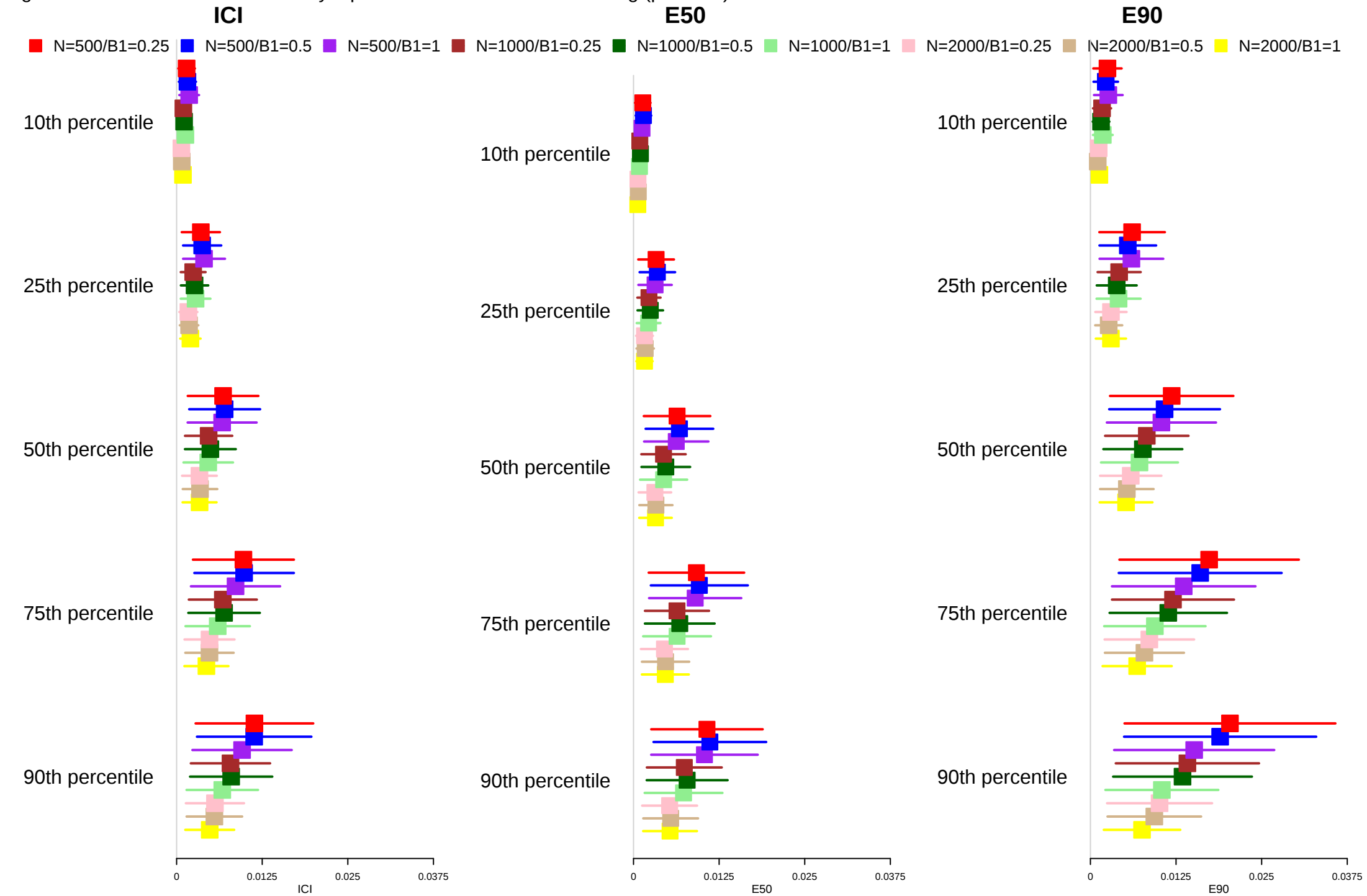


Figure A18. ICI/E90/E90 for correctly-specified model without censoring ($p = 0.75$)

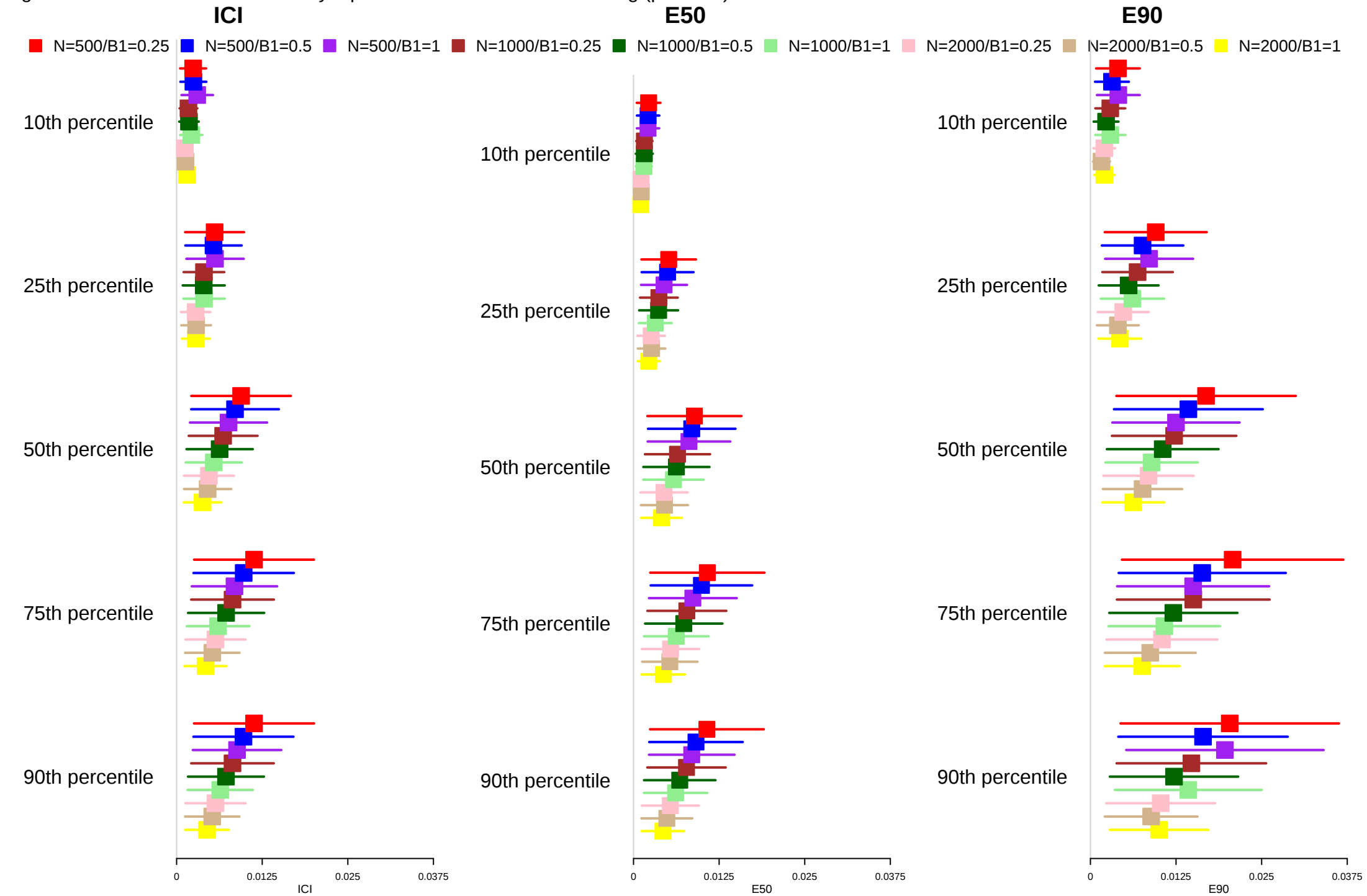


Figure A19. Mis-specified model ($\beta_1 = 0.25$ & $p = 0.25$)

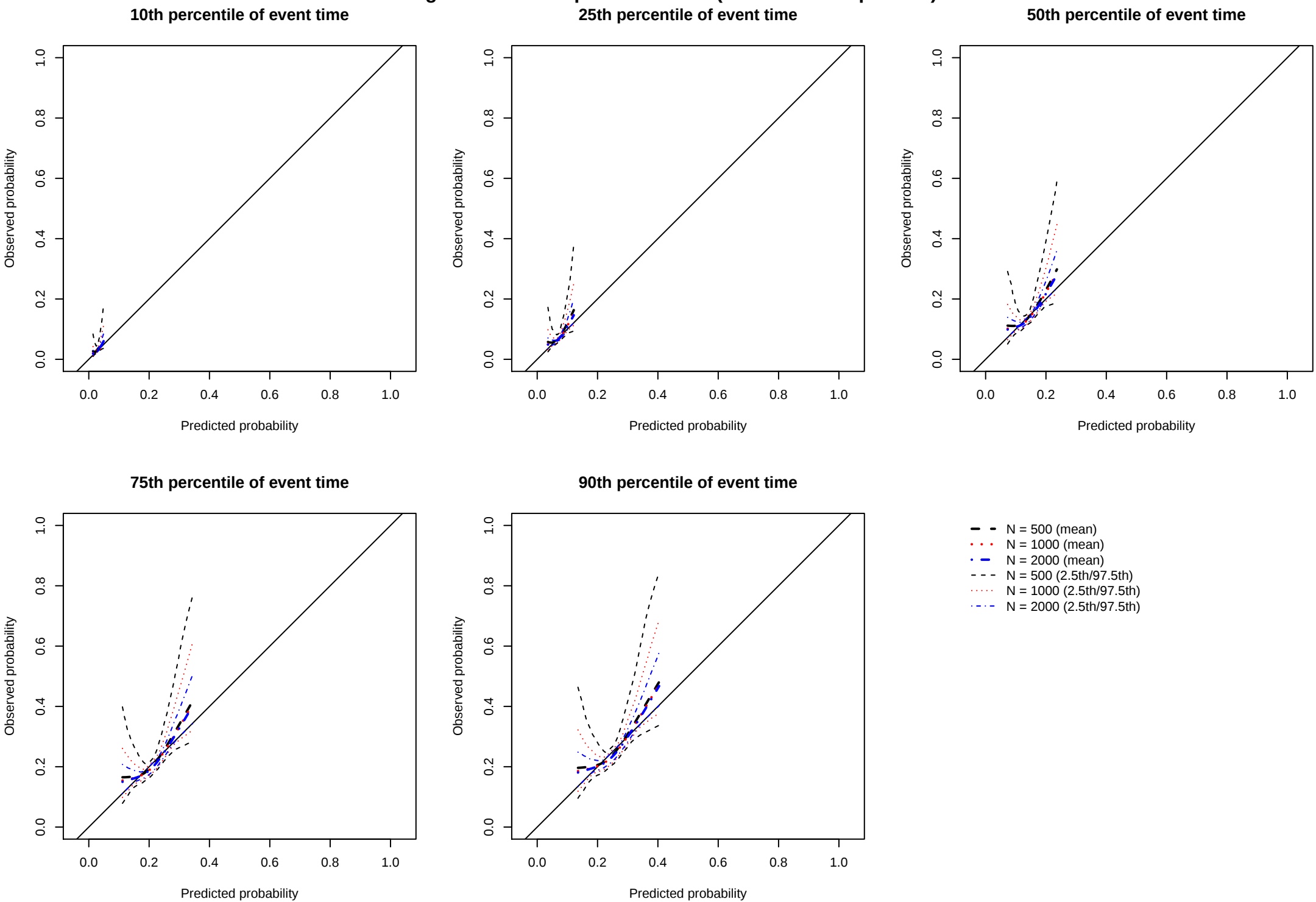


Figure A20. Mis-specified model ($\beta_1 = 0.25$ & $p = 0.50$)

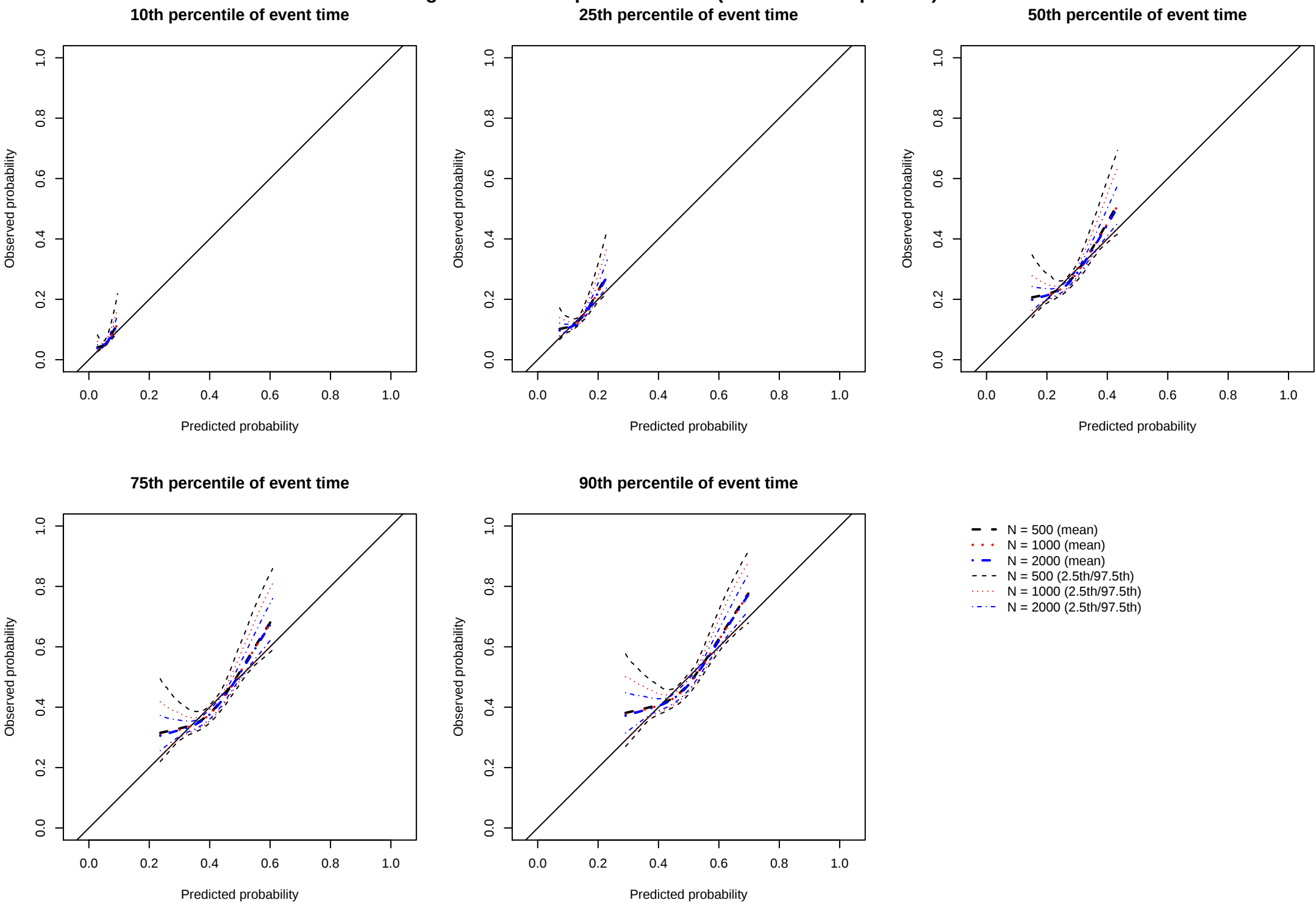


Figure A21. Mis-specified model ($\beta_1 = 0.25$ & $p = 0.75$)

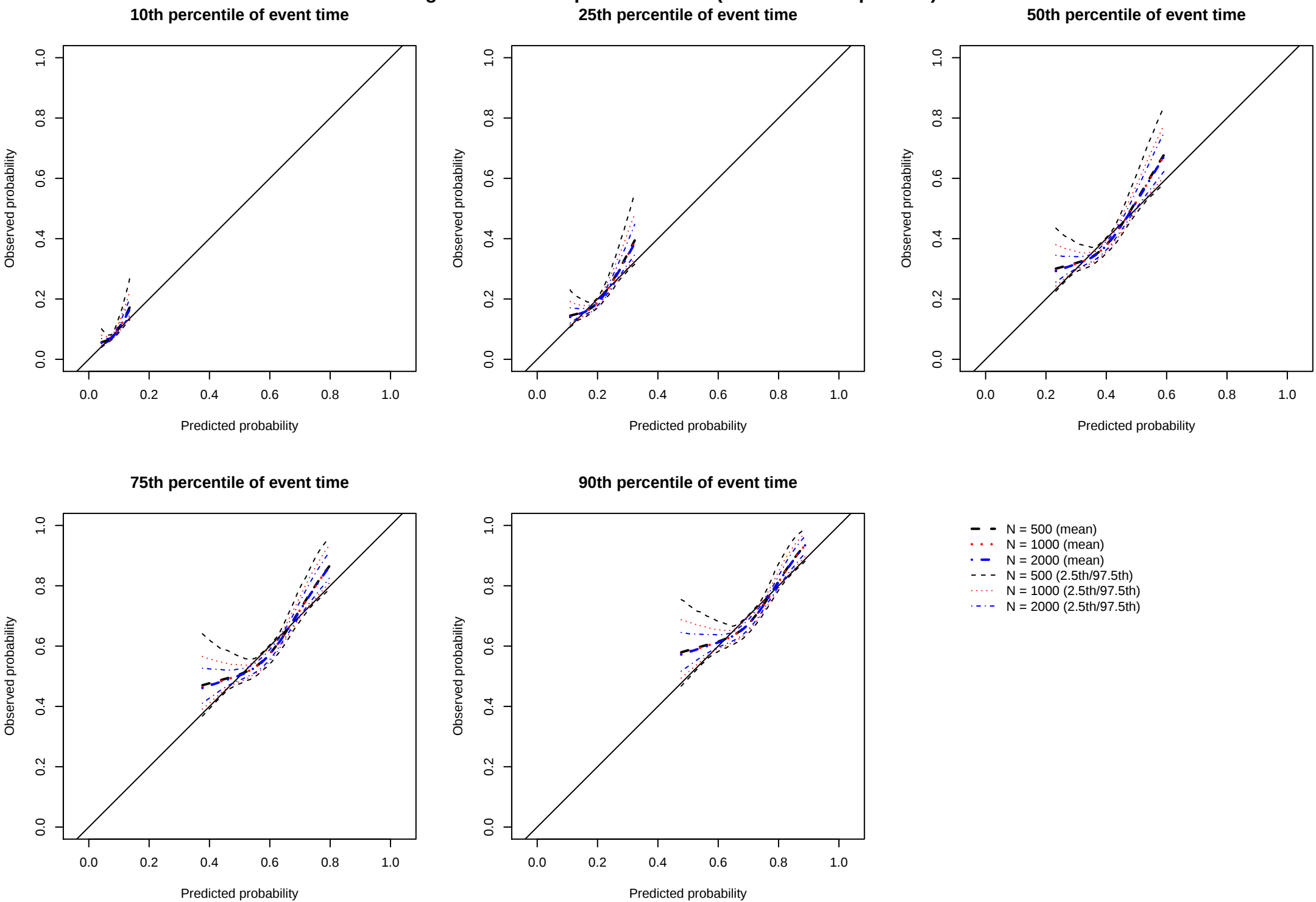


Figure A22. Mis-specified model ($\beta_1 = 0.50$ & $p = 0.25$)

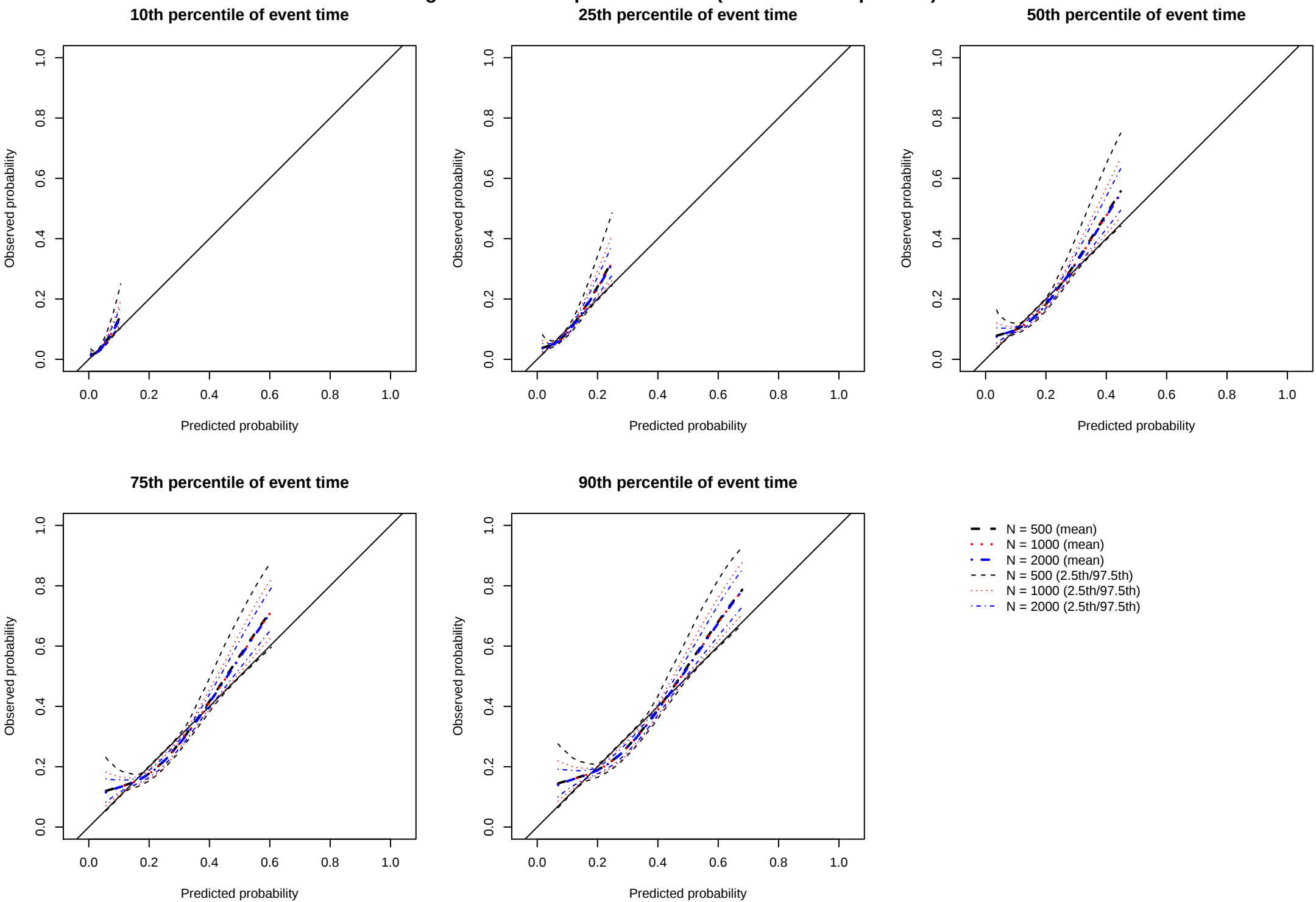
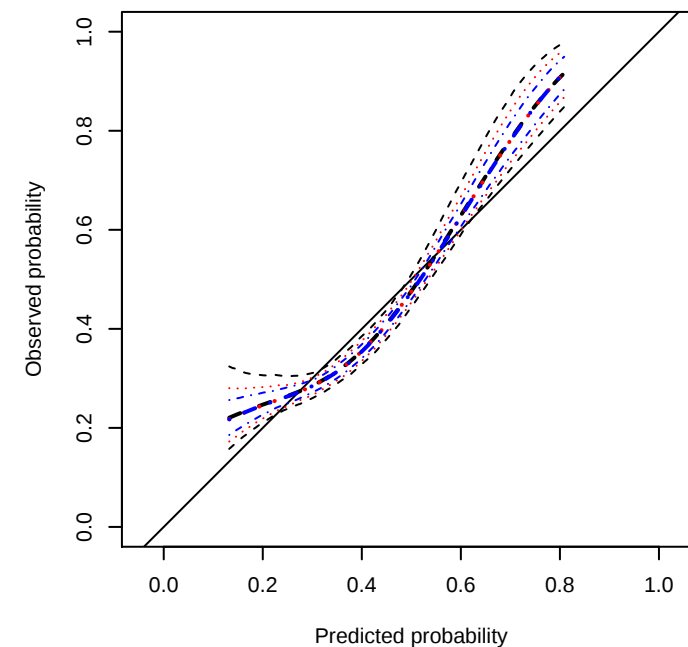
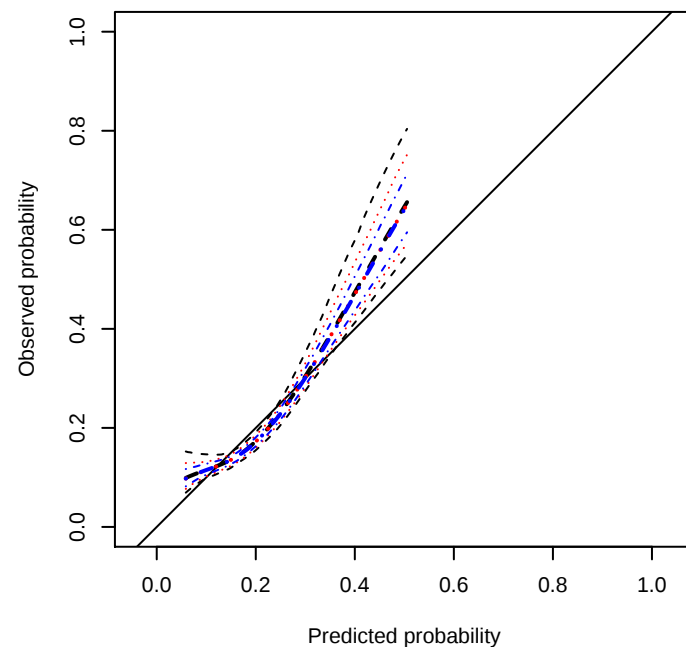
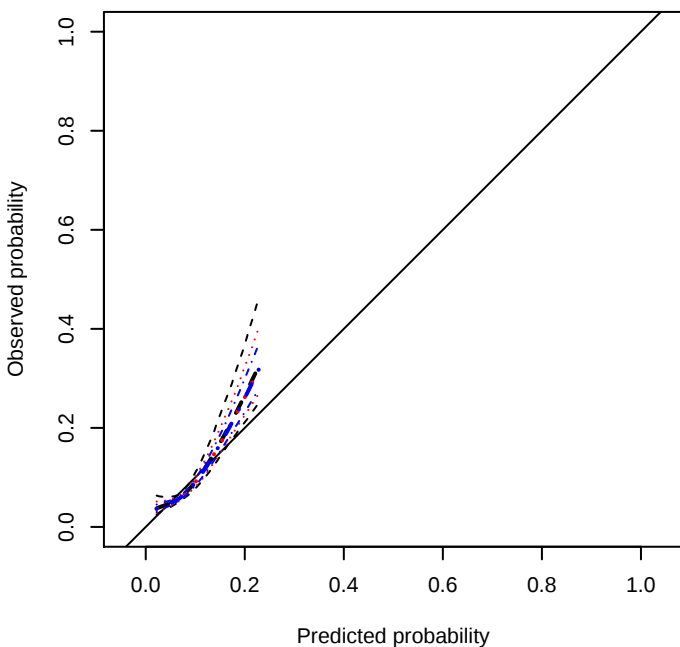


Figure A23. Mis-specified model ($\beta_1 = 0.50$ & $p = 0.75$)

10th percentile of event time

25th percentile of event time

50th percentile of event time



75th percentile of event time

90th percentile of event time

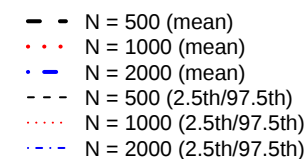
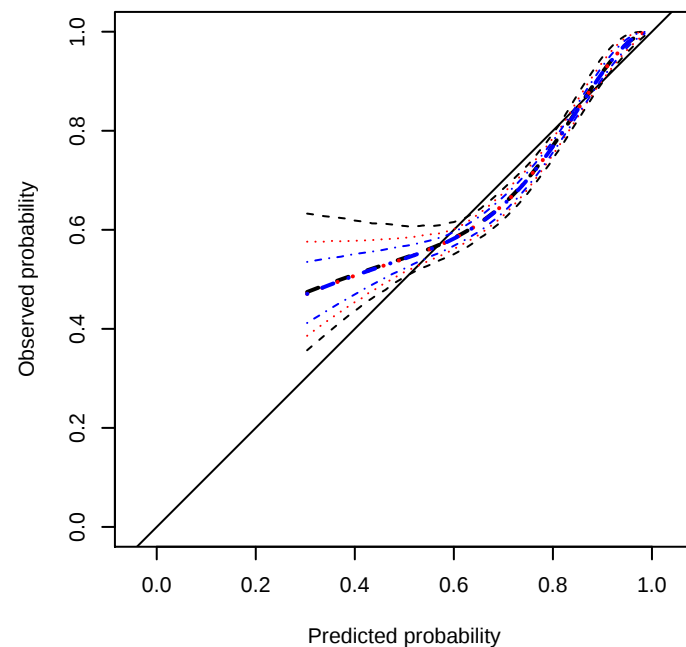
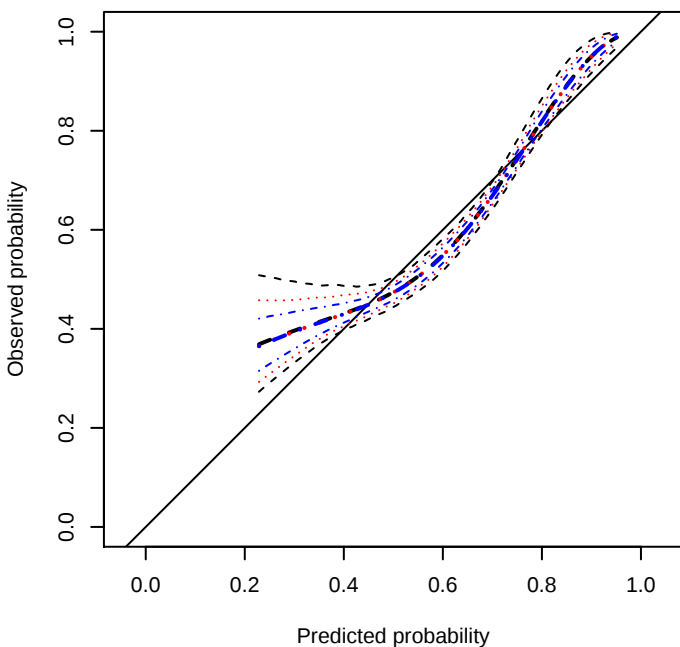


Figure A24. Mis-specified model ($\beta_1 = 1$ & $p = 0.25$)

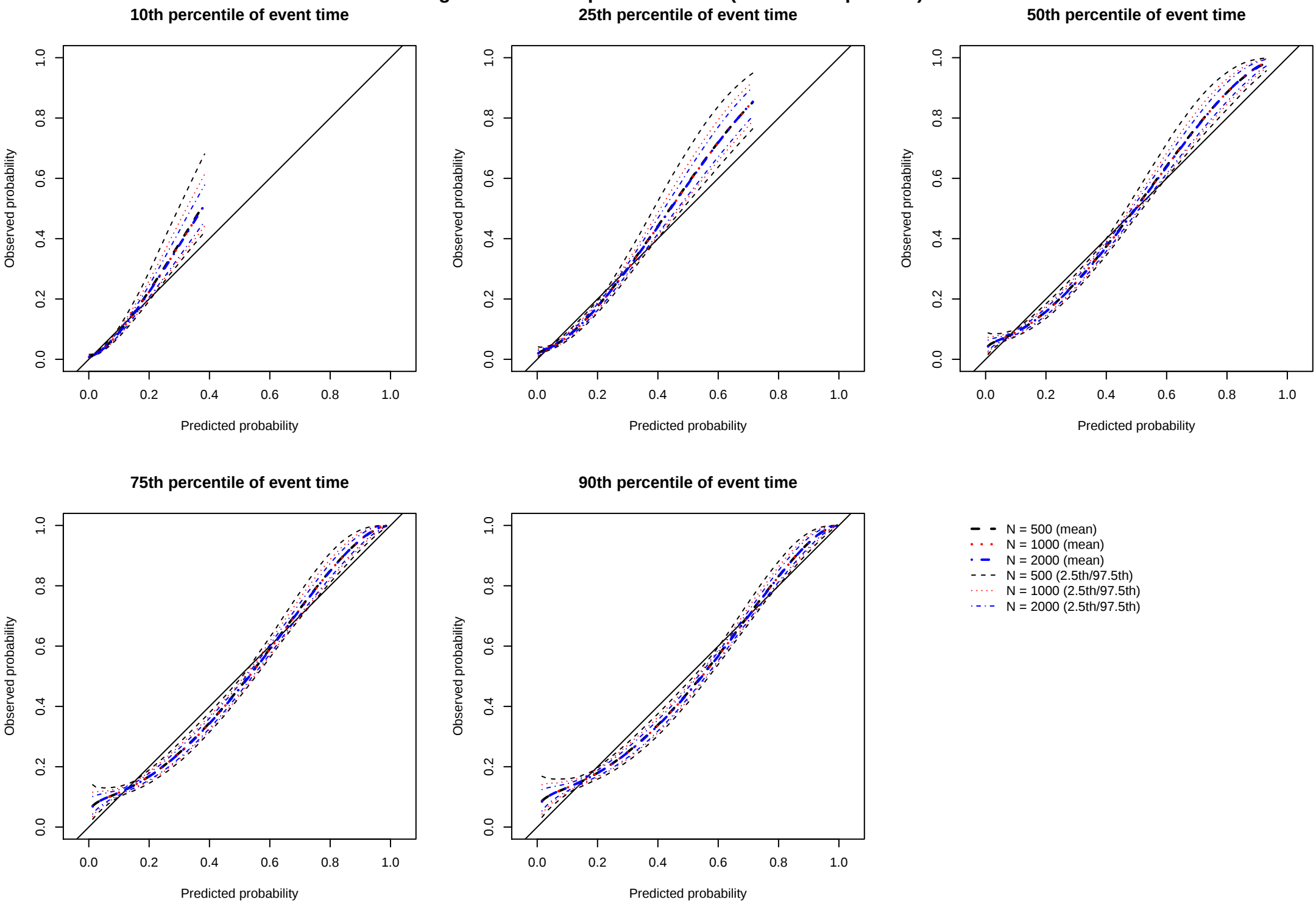


Figure A25. Mis-specified model ($\beta_1 = 1$ & $p = 0.50$)

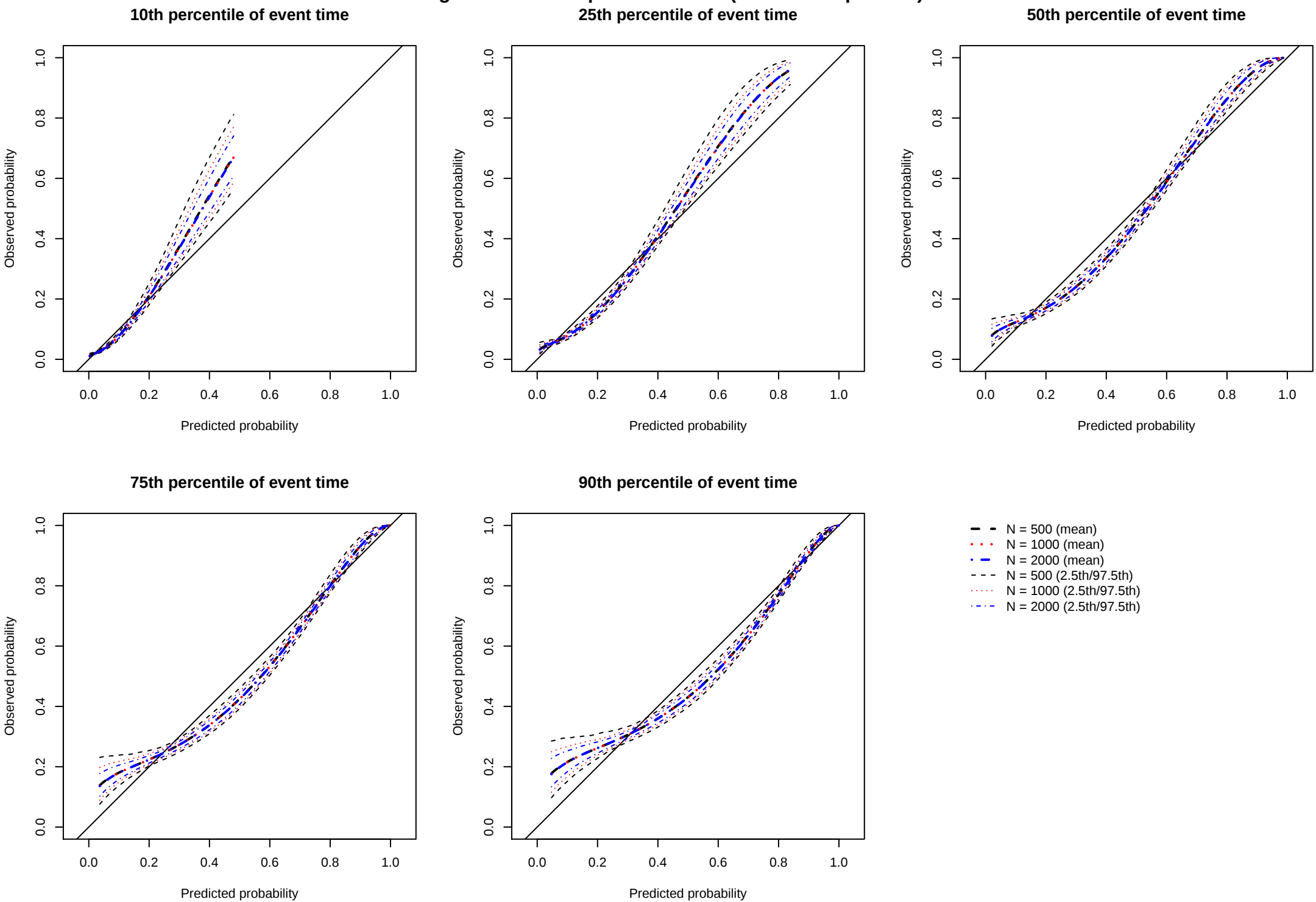


Figure A26. Mis-specified model ($\beta_1 = 1$ & $p = 0.75$)

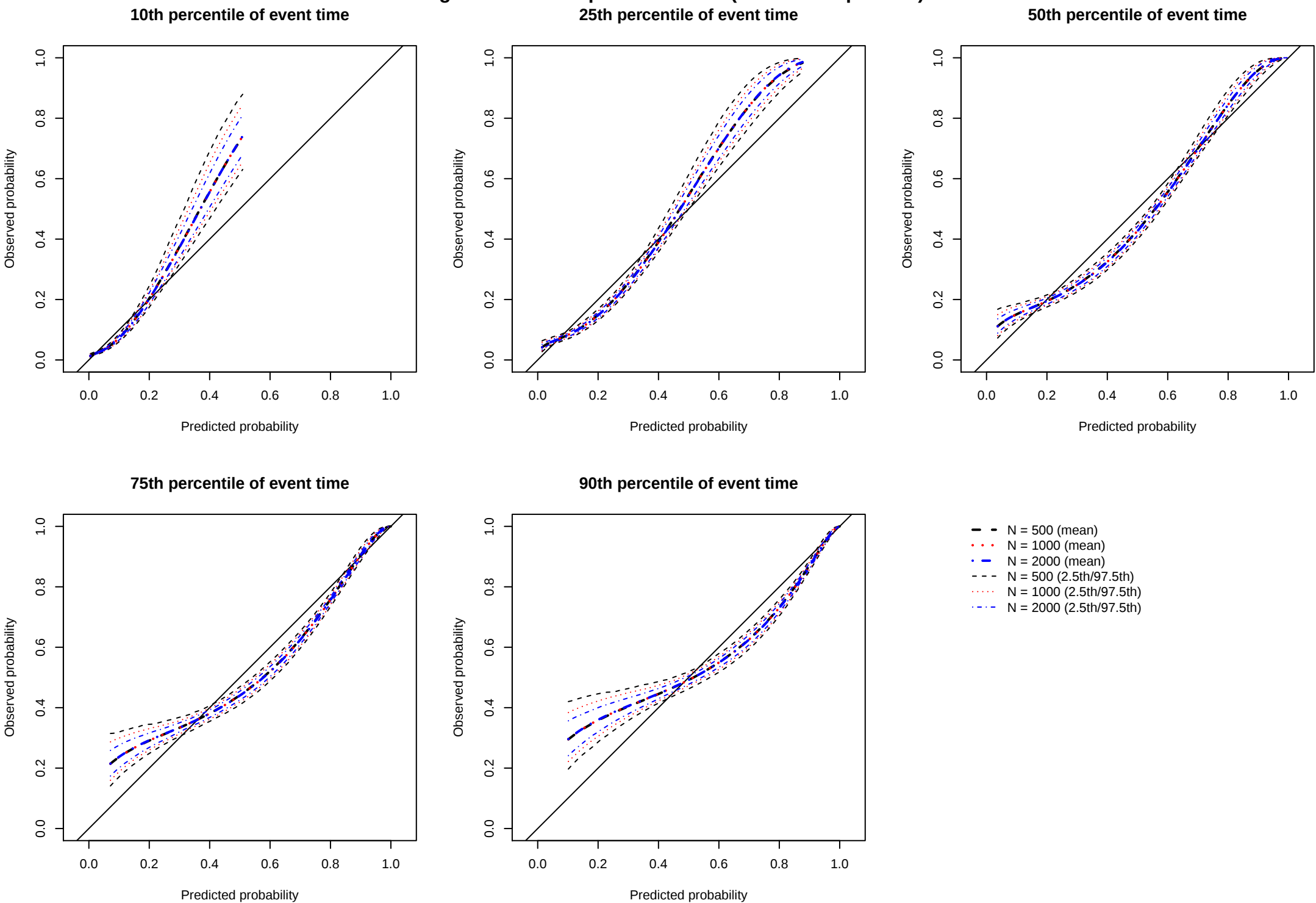


Figure A27. ICI/E90/E90 for incorrectly-specified model ($p = 0.25$)

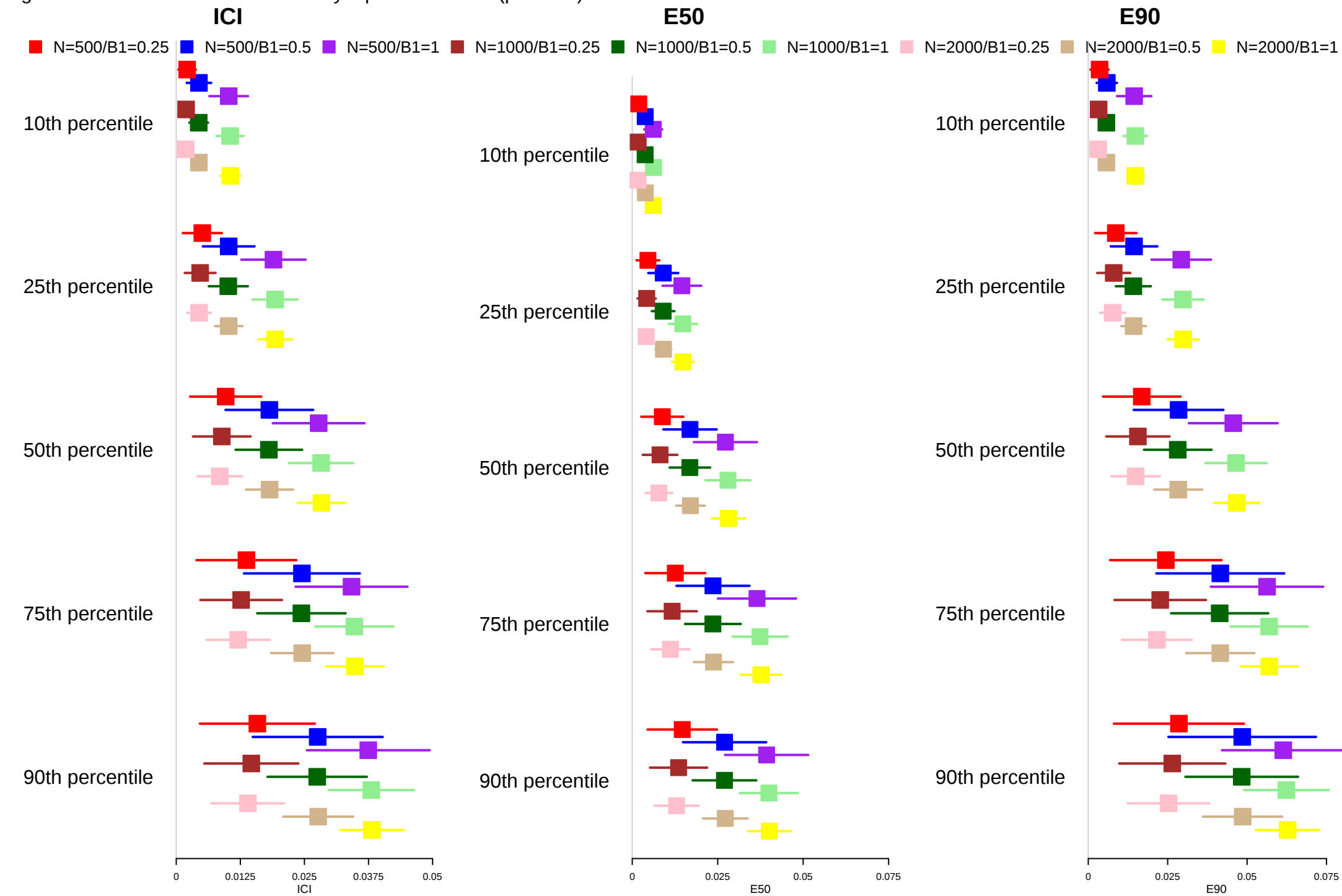


Figure A28. ICI/E90/E90 for incorrectly-specified model ($p = 0.75$)

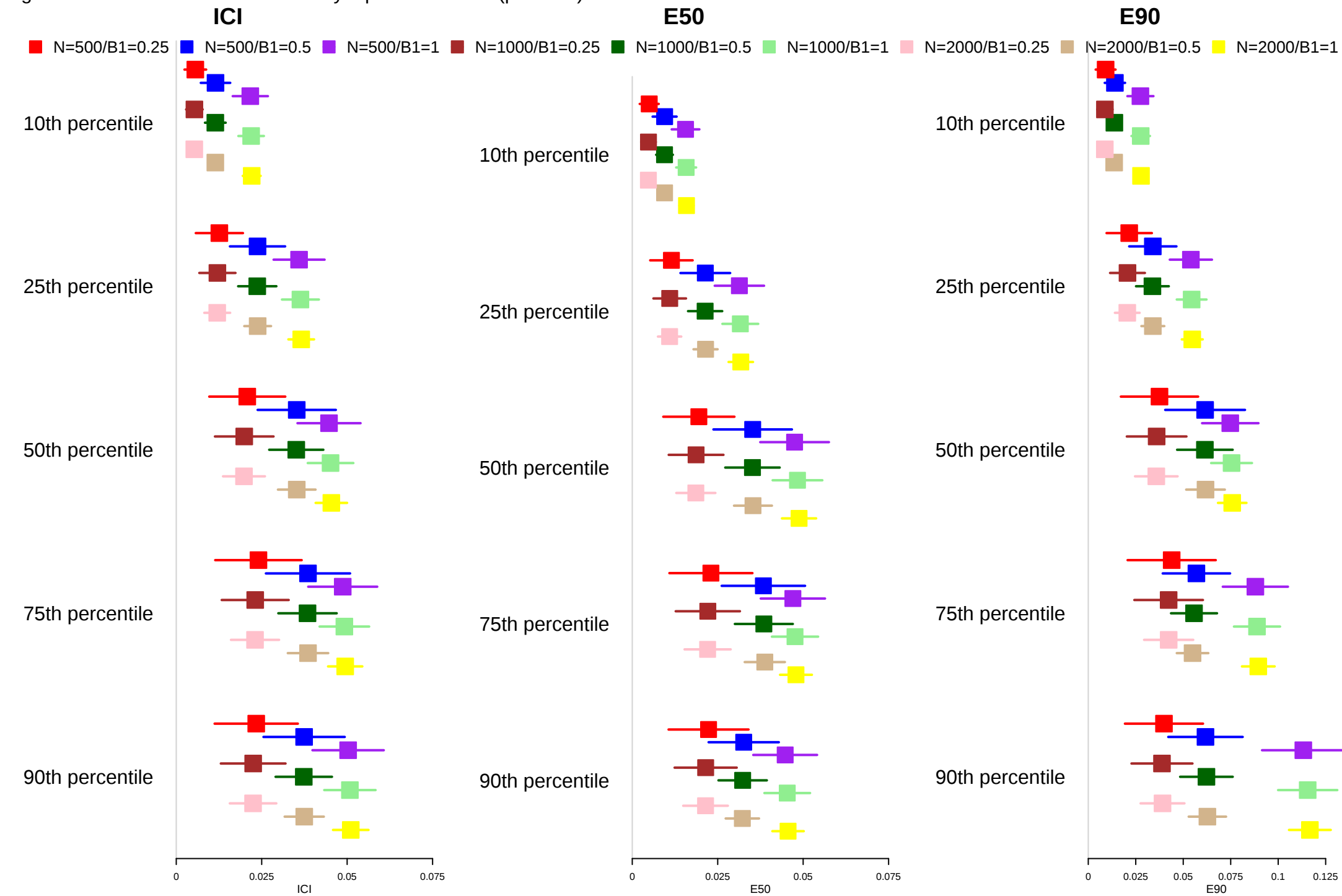


Figure A29. Mis-specified model (omission of main effect) ($\rho=0.25$)

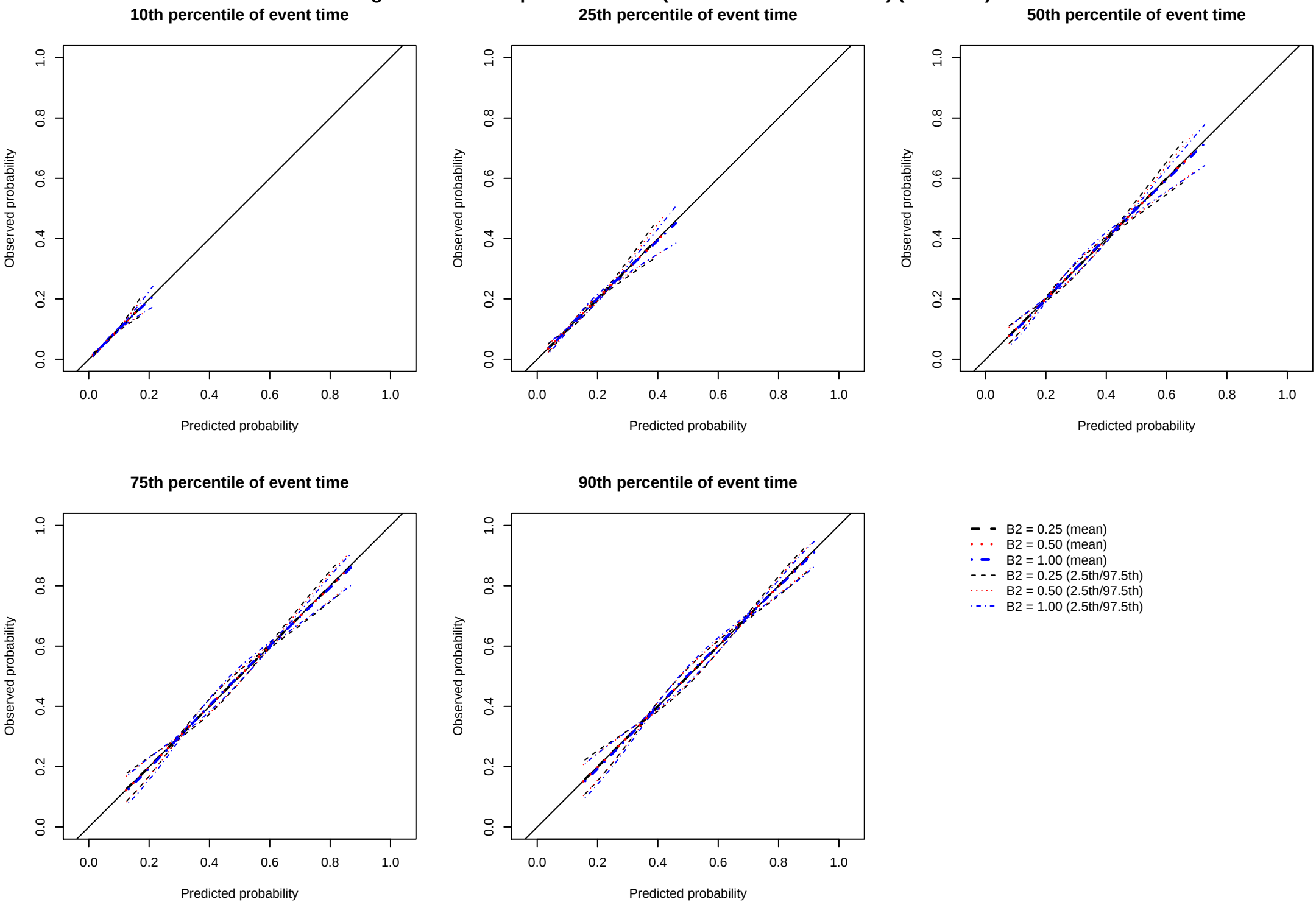


Figure A30. Mis-specified model (omission of main effect) ($\rho=0.50$)

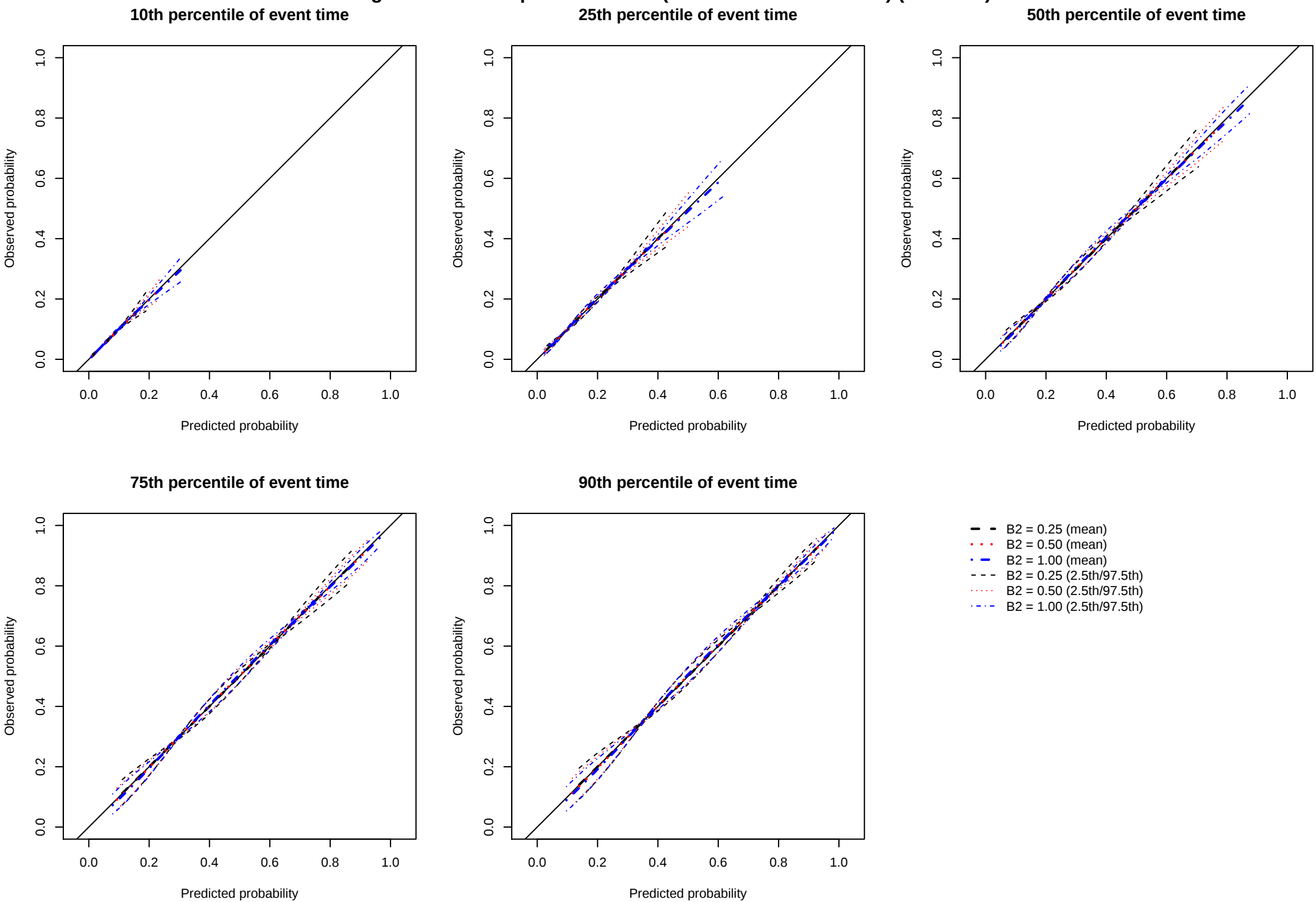


Figure A31. Mis-specified model (omission of main effect) ($\rho=0.75$)

