

Covariate-adjusted measures of discrimination  
for survival data: Web supplement

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Figure 1: Illustration of smoothing methods in one study. Solid and open circles are concordance and m-concordance of a random sample of pairs, whose true values of 0 and 1 are vertically displaced by a random amount for clarity. Horizontal axis is  $|\hat{r}(z_j) - \hat{r}(z_i)|$ . Solid and dashed lines are weighted quadratic fits to concordance and m-concordance respectively, as described in Section 4.1.3. The estimates of  $\hat{C}_{smooth1}^{adj}$  and  $\hat{C}_{smooth2}^{adj}$  are read off where the solid and dashed lines meet the vertical axis.

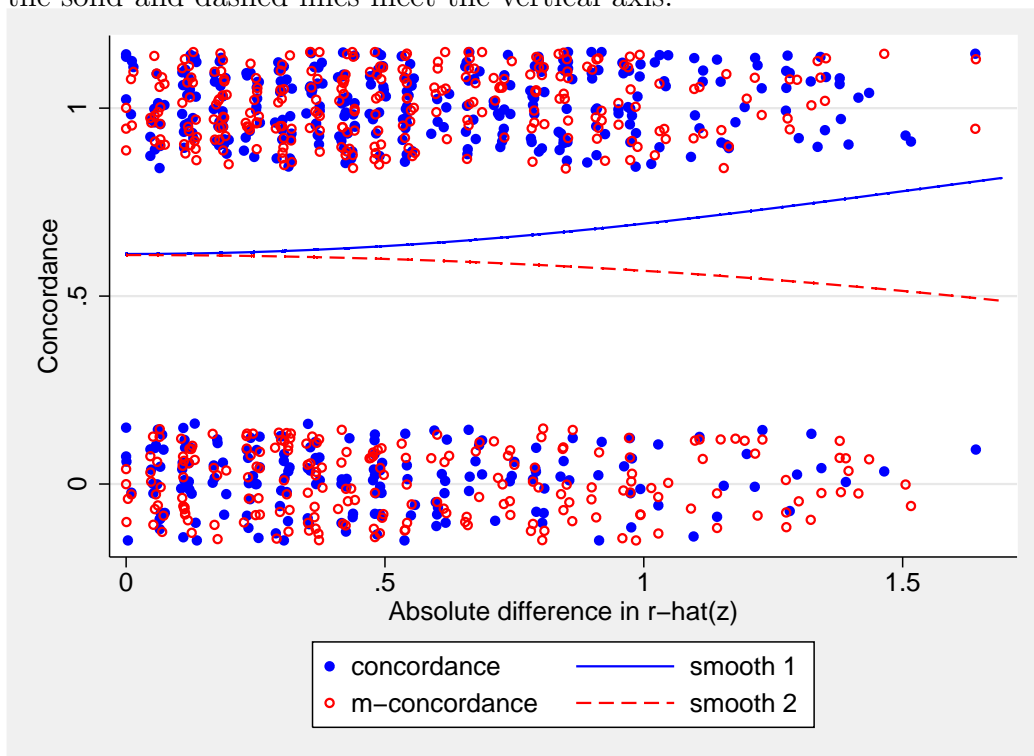


Figure 2: Using ERFC data to explore the smoothing parameter  $\lambda$ . The graphs show estimates of  $\hat{C}_{smooth1}^{adj}$  (solid circles and solid line) and  $\hat{C}_{smooth2}^{adj}$  (open circles and dashed line) over a range of values of  $\lambda$ , using weighted quadratic fits to concordance and m-concordance respectively, as described in Section 4.1.3. All studies with under 1000 individuals are included in order to reduce the computational burden.

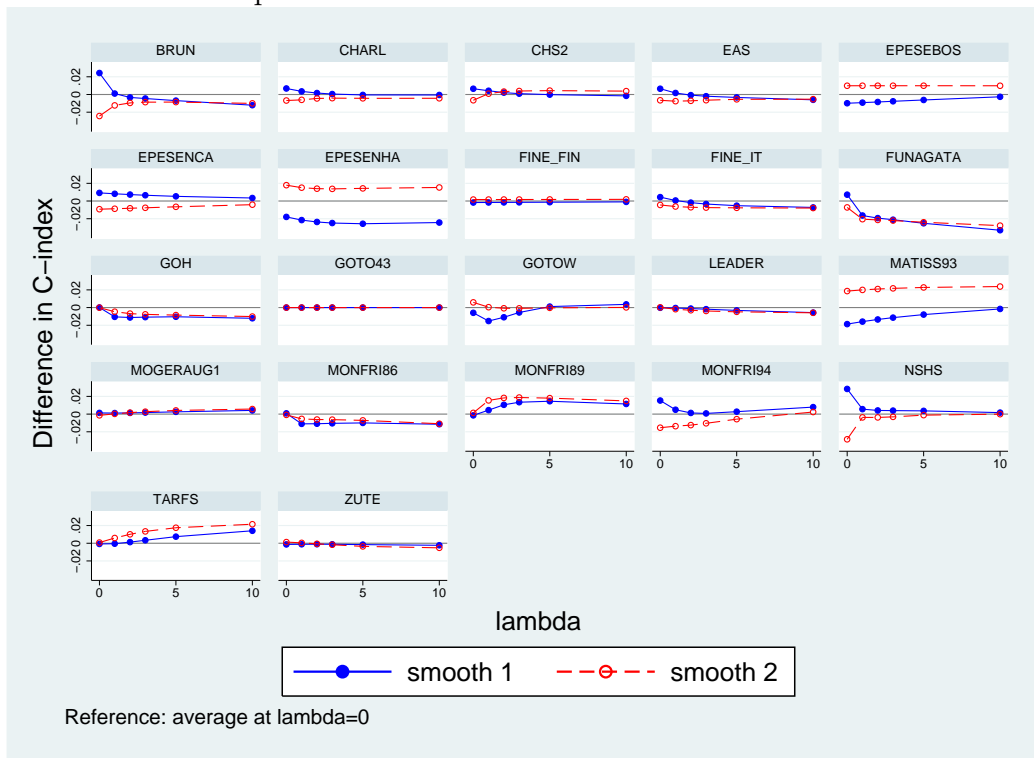


Figure 3: Using ERFC data to explore the smoothing parameter  $\lambda$ . The graphs show ratios of estimated standard errors of  $\hat{C}_{smooth1}^{adj}$  (solid circles and solid line) and  $\hat{C}_{smooth2}^{adj}$  (open circles and dashed line) over a range of values of  $\lambda$ , using weighted quadratic fits to concordance and m-concordance respectively, as described in Section 4.1.3. Standard errors are computed assuming all pairs are independent, a false assumption which is unlikely to affect the ratios of standard errors. All studies with under 1000 individuals are included in order to reduce the computational burden.

