Using the approximation  for small x, find a simple algebraic relationship between FKM(t) and FNA(t) .

Comment briefly on the relationship you have found.

**Definitions**

For ease we shall always call our events of interest deaths, and censoring withdrawals.

F(tj) is the probability of dying in each interval of time tj in which the deaths occur.

S(tj) is the probability of surviving each interval of time tj in which the deaths occur. Clearly S(tj) = 1 – F(tj)

dj = number of deaths at time tj,

nj = numbers of lives at risk at time tj (ie in the investigation)

**Estimates and Their Properties**

**Kaplan Meier Estimate**



**Nelson Aalen Estimate**



