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Estimation of parameters in Laplace and log-Laplace distributions with grouped data.

In the modelling of lifetime data, usually the response variable is given by the survival time or the time to occurrence of an event of interest for an individual. In many applications, we could have right or left censored data and the presence of one or more covariates. Another common situation is given when all data is interval-censored, that is, the exact survival times are unknown and we only know the interval where a death or failure of an individual have occurred. Zhou, Mi and Guo (2007) considered maximum likelihood estimation of logistic and log-logistic distributions for interval censored data. Here, a similar treatment is provided for Laplace and log-Laplace distributions. Simulations and real data applications show that the latter distributions can be more efficient in spite of being simpler. (Received April 15, 2013)