Package 'marp'

October 13, 2022

Version 0.1.0

Type Package

Title Model-Averaged Renewal Process

Maintainer Jie Kang <jkang@maths.otago.ac.nz>

Description To implement a model-averaging approach with different renewal models, with a primary focus on forecasting large earthquakes. Based on six renewal models (i.e., Poisson, Gamma, Log-Logistics, Weibull, Log-Normal and BPT), model-averaged point estimates are calculated using AIC (or BIC) weights. Additionally, both percentile and studentized bootstrapped model-averaged confidence intervals are constructed. In comparison, point and interval estimation from the individual or ``best'' model (determined via model selection) can be retrieved.

URL https://github.com/kanji709/marp

BugReports https://github.com/kanji709/marp/issues

Depends R (>= 2.15)

Imports stats, gtools, statmod, VGAM,

Suggests knitr, devtools, roxygen2, testthat (>= 3.0.0)

License MIT + file LICENSE

Encoding UTF-8

RoxygenNote 7.1.2

Config/testthat/edition 3

NeedsCompilation no

Author Jie Kang [aut, cre, cph],
Chris Scott [ctb],
Albert Savary [ctb]

Repository CRAN

Date/Publication 2022-08-11 15:20:02 UTC

R topics documented:

`bpt_bstrp` *A function to generate (double) bootstrap samples and fit BPT renewal model*

Description

A function to generate (double) bootstrap samples and fit BPT renewal model

Usage

```
bpt_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

`n`	number of inter-event times
`t`	user-specified time intervals (used to compute hazard rate)
`B`	number of bootstrap samples

BB	number of double-bootstrap samples
m	the number of iterations in nlm
par_hat	estimated parameters
mu_hat	estimated mean inter-event times
pr_hat	estimated time to event probability
haz_hat	estimated hazard rates
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting BPT renewal model on (double) bootstrap samples, containing:

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
m <- 10 # number of iterations for MLE optimization
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01
)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
 -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
 -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
 -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
 -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
 -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
```

```
 -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
 -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
 -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
 -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
 -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
 -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
y <- 304 # cut-off point for probablity estimation

# generate bootstrapped samples then fit renewal model
res <- marp::bpt_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

---

bpt_logl *A function to calculate the log-likelihood of BPT model*

Description

A function to calculate the log-likelihood of BPT model

Usage

```
bpt_logl(param, x)
```

Arguments

param	parameters of BPT model
x	input data for BPT model

Value

returns the value of negative log-likelihood of the BPT model

Examples

```
set.seed(42)
data <-  rgamma(30,3,0.01)

# set some parameters
par_hat <- c(292.945125794581, 0.718247184450307) # estimated parameters
param <-  c(log(par_hat[1]),log(par_hat[2]^2)) # input parameters for logl function

# calculate log-likelihood
result <- marp::bpt_logl(param, data)

# print result
cat("-logl = ", result, "\n")
```

bpt_rp	*A function to fit BPT renewal model*

Description

A function to fit BPT renewal model

Usage

```
bpt_rp(data, t, m, y)
```

Arguments

data	input inter-event times
t	user-specified time intervals (used to compute hazard rate)
m	the number of iterations in nlm
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting BPT renewal model

par1 Estimated parameter (mu) of the BPT model

par2 Estimated parameter (alpha) of the BPT model

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

Examples

```
set.seed(42)
data <-  rgamma(30,3,0.01)

# set some parameters
m <- 10  # number of iterations for MLE optimization
t <- seq(100, 200, by=10)  # time intervals
y <- 304  # cut-off year for estimating probablity

# fit BPT renewal model
result <- marp::bpt_rp(data, t, m, y)

# print result
cat("par1 = ", result$par1, "\n")
```

```
cat("par2 = ", result$par2, "\n")
cat("logL = ", result$logL, "\n")
cat("AIC = ", result$AIC, "\n")
cat("BIC = ", result$BIC, "\n")
cat("mu_hat = ", result$mu_hat, "\n")
cat("pr_hat = ", result$pr_hat, "\n")
```

---

dllog *Density function of Log-Logistics model*

Description

Density function of Log-Logistics model

Usage

```
dllog(x, shape = 1, scale = 1, log = FALSE)
```

Arguments

x	input data for Log-Logistics model
shape	shape parameter of Log-Logistics model
scale	scale parameter of Log-Logistics model
log	logic function to determine whether log of logistics to be returned

Value

returns the density of the Log-Logistics model

Examples

```
x <- as.numeric(c(350., 450., 227., 352., 654.))
# set paramters
shape <- 5
scale <- 3
log <- FALSE
result_1 <- marp::dllog(x, shape, scale, log)

# alternatively, set log == TRUE
log <- TRUE
result_2 <- marp::dllog(x, shape, scale, log)
```

gamma_bstrp *A function to generate (double) bootstrap samples and fit Gamma renewal model*

Description

A function to generate (double) bootstrap samples and fit Gamma renewal model

Usage

```
gamma_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

n	number of inter-event times
t	user-specified time intervals (used to compute hazard rate)
B	number of bootstrap samples
BB	number of double-bootstrap samples
m	the number of iterations in nlm
par_hat	estimated parameters
mu_hat	estimated mean inter-event times
pr_hat	estimated time to event probability
haz_hat	estimated hazard rates
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Gamma renewal model on (double) bootstrap samples

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
m <- 10 # number of iterations for MLE optimization
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01
)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
  -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
  -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
  -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
  -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
  -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
  -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
  -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
  -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
  -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
y <- 304 # cut-off year for estimating probablity

# generate bootstrapped samples then fit renewal model
res <- marp::gamma_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

`gamma_logl` *A function to calculate the log-likelihood of Gamma model*

Description

A function to calculate the log-likelihood of Gamma model

Usage

```
gamma_logl(param, x)
```

Arguments

`param`	parameters of Gamma model
`x`	input data for Gamma model

Value

returns the value of negative log-likelihood of the Gamma model

Examples

```
set.seed(42)
data <-  rgamma(30,3,0.01)

# set some parameters
par_hat <- c(2.7626793657057762, 0.0094307059277139432) # estimated parameters
param <- log(par_hat) # input parameters for logl function

# calculate log-likelihood
result <- marp::gamma_logl(param, data)

# print result
cat("-logl = ", result, "\n")
```

`gamma_rp` *A function to fit Gamma renewal model*

Description

A function to fit Gamma renewal model

Usage

```
gamma_rp(data, t, m, y)
```

Arguments

data	input inter-event times
t	user-specified time intervals (used to compute hazard rate)
m	the number of iterations in nlm
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Gamma renewal model

par1 Estimated shape parameter of the Gamma model

par2 Estimated scale parameter of the Gamma model

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

Examples

```
set.seed(42)
data <-  rgamma(100,3,0.01)

# set some parameters
m = 10  # number of iterations for MLE optimization
t = seq(100, 200, by=10)  # time intervals
y = 304  # cut-off year for estimating probablity

# fit Gamma renewal model
result <- marp::gamma_rp(data, t, m, y)

# print result
cat("par1 = ", result$par1, "\n")
cat("par2 = ", result$par2, "\n")
cat("logL = ", result$logL, "\n")
cat("AIC = ", result$AIC, "\n")
cat("BIC = ", result$BIC, "\n")
cat("mu_hat = ", result$mu_hat, "\n")
cat("pr_hat = ", result$pr_hat, "\n")
```

---

loglogis_bstrp — *A function to generate (double) bootstrap samples and fit Log-Logistic renewal model*

Description

A function to generate (double) bootstrap samples and fit Log-Logistic renewal model

Usage

```
loglogis_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

n	number of inter-event times
t	user-specified time intervals (used to compute hazard rate)
B	number of bootstrap samples
BB	number of double-bootstrap samples
m	the number of iterations in nlm
par_hat	estimated parameters

mu_hat	estimated mean inter-event times
pr_hat	estimated time to event probability
haz_hat	estimated hazard rates
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Log-Logistic renewal model on (double) bootstrap samples

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
m <- 10 # number of iterations for MLE optimization
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01
)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
  -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
  -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
  -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
  -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
  -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
  -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
  -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
```

```
  -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
  -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
 y <- 304 # cut-off year for estimating probablity

# generate bootstrapped samples then fit renewal model
res <- marp::loglogis_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

---

loglogis_logl *A function to calculate the log-likelihood of Log-Logistics model*

Description

A function to calculate the log-likelihood of Log-Logistics model

Usage

```
loglogis_logl(param, x)
```

Arguments

param	parameters of Log-Logistics model
x	input data for Log-Logistics model

Value

returns the value of negative log-likelihood of the Log-Logistics model

Examples

```
set.seed(42)
data <-  rgamma(30,3,0.01)

# set some parameters
par_hat <- c(2.6037079185931518, 247.59811806509711) # estimated parameters
param <-  c(log(par_hat[2]),log(par_hat[1])) # input parameters for logl function

# calculate log-likelihood
result <- marp::loglogis_logl(param, data)

# print result
cat("-logl = ", result, "\n")
```

loglogis_rp *A function to fit Log-Logistics renewal model*

Description

A function to fit Log-Logistics renewal model

Usage

```
loglogis_rp(data, t, m, y)
```

Arguments

data	input inter-event times
t	user-specified time intervals (used to compute hazard rate)
m	the number of iterations in nlm
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Log-Logistics renewal model

par1 Estimated shape parameter of the Log-Logistics model

par2 Estimated scale parameter of the Log-Logistics model

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

Examples

```
set.seed(42)
data <-  rgamma(100,3,0.01)

# set some parameters
m = 10  # number of iterations for MLE optimization
t = seq(100, 200, by=10)  # time intervals
y = 304  # cut-off year for estimating probablity

# fit Log-Logistic renewal model
result <- marp::loglogis_rp(data, t, m, y)

# print result
```

```
cat("par1 = ", result$par1, "\n")
cat("par2 = ", result$par2, "\n")
cat("logL = ", result$logL, "\n")
cat("AIC = ", result$AIC, "\n")
cat("BIC = ", result$BIC, "\n")
cat("mu_hat = ", result$mu_hat, "\n")
cat("pr_hat = ", result$pr_hat, "\n")
```

`lognorm_bstrp` *A function to generate (double) bootstrap samples and fit Log-Normal renewal model*

Description

A function to generate (double) bootstrap samples and fit Log-Normal renewal model

Usage

```
lognorm_bstrp(n, t, B, BB, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

n	number of inter-event times
t	user-specified time intervals (used to compute hazard rate)
B	number of bootstrap samples
BB	number of double-bootstrap samples
par_hat	estimated parameters
mu_hat	estimated mean inter-event times
pr_hat	estimated time to event probability
haz_hat	estimated hazard rates
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Log-Normal renewal model on (double) bootstrap samples

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
# m <- 10 # number of iterations for MLE optimization
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01
)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
  -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
  -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
  -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
  -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
  -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
  -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
  -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
  -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
  -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
y <- 304 # cut-off year for estimating probablity

# generate bootstrapped samples then fit renewal model
res <- marp::lognorm_bstrp(n, t, B, BB, par_hat, mu_hat, pr_hat, haz_hat, y)
```

`lognorm_rp` *A function to fit Log-Normal renewal model*

Description

A function to fit Log-Normal renewal model

Usage

```
lognorm_rp(data, t, y)
```

Arguments

data	as input inter-event times
t	as user-specified time intervals (used to compute hazard rate)
y	as user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Log-Normal renewal model

par1 Estimated mean (on the log scale) of the Log-Normal model

par2 Estimated standard deviation (on the log scale)of the Log-Normal model

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

Examples

```
set.seed(42)
data <-  rgamma(100,3,0.01)

# set some parameters
t = seq(100, 200, by=10)  # time intervals
y = 304  # cut-off year for estimating probablity

# fit Log-Normal renewal model
result <- marp::lognorm_rp(data, t, y)

# print result
cat("par1 = ", result$par1, "\n")
cat("par2 = ", result$par2, "\n")
cat("logL = ", result$logL, "\n")
cat("AIC = ", result$AIC, "\n")
cat("BIC = ", result$BIC, "\n")
cat("mu_hat = ", result$mu_hat, "\n")
cat("pr_hat = ", result$pr_hat, "\n")
```

lowerT *An utility function to calculate upper limit of T statistic*

Description

An utility function to calculate upper limit of T statistic

Usage

```
lowerT(low, hat, sigmasq, Tstar, weights, B, alpha)
```

Arguments

low	lower limit
hat	estimates
sigmasq	variance
Tstar	T statistics estimated from bootstrap samples
weights	model weights
B	number of bootstraps
alpha	confidence level

Value

returns upper limit of T-statistic

Examples

```
# set some parameters
low <- 100 # lower bound
hat <- rep(150, 6) # estimates obtained from each model
sigmasq <- 10 # variance
Tstar <- matrix(rep(100,600),6,100) # T statistics estimated from bootstrap samples
weights <- rep(1/6, 6) # model weights
B <- 100 # number of bootstrapped samples
alpha <- 0.05 # confidence level

# calculate the upper limit of T statistics
res <- marp::lowerT(low, hat, sigmasq, Tstar, weights, B, alpha)

# print result
cat("res = ", res, "\n")
```

`marp` *A function to apply model-averaged renewal process*

Description

A function to apply model-averaged renewal process

Usage

```
marp(data, t, m, y, which.model = 1)
```

Arguments

`data`	input inter-event times
`t`	user-specified time intervals (used to compute hazard rate)
`m`	the number of iterations in nlm
`y`	user-specified time point (used to compute time-to-event probability)
`which.model`	user-specified generating (or true underlying if known) model

Value

returns list of estimates obtained from different renewal processes and after applying model-averaging

par1 Estimated scale parameters (if applicable) of all six renewal models

par2 Estimated shape parameters (if applicable) of all six renewal models

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

weights_AIC Model weights calculated based on AIC

weights_BIC Model weights calculated based on BIC

model_best Model selected based on the lowest AIC

mu_best Estimated mean obtained from the model with the lowest AIC

pr_best Estimated probability obtained from the model with the lowest AIC

haz_best Estimated hazard rates obtained from the model with the lowest AIC

mu_gen Estimated mean obtained from the (true or hypothetical) generating model

pr_gen Estimated probability obtained from the (true or hypothetical) generating model

haz_gen Estimated hazard rates obtained from the (true or hypothetical) generating model

mu_aic Estimated mean obtained from model-averaging (using AIC weights)

pr_aic Estimated probability obtained from model-averaging (using AIC weights)

haz_aic Estimated hazard rates obtained from model-averaging (using AIC weights)

Examples

```
set.seed(42)
data <-  rgamma(100,3,0.01)

# set some parameters
m = 10  # number of iterations for MLE optimization
t = seq(100, 200, by=10)  # time intervals
y = 304  # cut-off year for estimating probability
which.model <- 2 # specify the generating model

# model selection and averaging
result <- marp::marp(data, t, m, y, which.model)
```

`marp_bstrp` *A function to fit model-averaged renewal process*

Description

A function to fit model-averaged renewal process

Usage

```
marp_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

`n`	number of inter-event times
`t`	user-specified time intervals (used to compute hazard rate)
`B`	number of bootstrap samples
`BB`	number of double-bootstrap samples
`m`	the number of iterations in nlm
`par_hat`	estimated parameters
`mu_hat`	estimated mean inter-event times
`pr_hat`	estimated time to event probability
`haz_hat`	estimated hazard rates
`y`	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting different renewal models on (double) bootstrap samples

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
m <- 10 # number of iterations for MLE optimization
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01
)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
  -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
  -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
  -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
  -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
  -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
  -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
  -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
  -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
  -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
y <- 304 # cut-off year for estimating probablity

# generate bootstrapped samples then fit renewal model
res <- marp::marp_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

`marp_confint` *A function to apply model-averaged renewal process*

Description

A function to apply model-averaged renewal process

Usage

```
marp_confint(data, m, t, B, BB, alpha, y, which.model)
```

Arguments

`data`	input inter-event times
`m`	the number of iterations in nlm
`t`	user-specified time intervals (used to compute hazard rate)
`B`	number of bootstrap samples
`BB`	number of double-bootstrap samples
`alpha`	significance level
`y`	user-specified time point (used to compute time-to-event probability)
`which.model`	user-specified generating (or true underlying if known) model

Value

returns list of point and interval estimation obtained from different renewal models (including model-averaged confidence intervals).

par1 Estimated scale parameters (if applicable) of all six renewal models

par2 Estimated shape parameters (if applicable) of all six renewal models

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

weights_AIC Model weights calculated based on AIC

weights_BIC Model weights calculated based on BIC

model_best Model selected based on the lowest AIC

mu_best Estimated mean obtained from the model with the lowest AIC

pr_best Estimated probability obtained from the model with the lowest AIC

haz_best Estimated hazard rates obtained from the model with the lowest AIC

mu_gen Estimated mean obtained from the (true or hypothetical) generating model

pr_gen Estimated probability obtained from the (true or hypothetical) generating model

haz_gen Estimated hazard rates obtained from the (true or hypothetical) generating model

mu_aic Estimated mean obtained from model-averaging (using AIC weights)

pr_aic Estimated probability obtained from model-averaging (using AIC weights)

haz_aic Estimated hazard rates obtained from model-averaging (using AIC weights)

mu_bstrp Estimated mean obtained from model-averaging (using bootstrapped weights)

pr_bstrp Estimated probability obtained from model-averaging (using bootstrapped weights)

haz_bstrp Estimated hazard rates obtained from model-averaging (using bootstrapped weights)

weights_bstp Model weights calculated by bootstrapping, that is, the frequency of each model being selected as the best model is divided by the total number of bootstraps

mu_gen Median of the percentile bootstrap confidence interval of the estimated mean based on the generating model

mu_gen_lower Lower limit of the percentile bootstrap confidence interval of the estimated mean based on the generating model

mu_gen_upper Upper limit of the percentile bootstrap confidence interval of the estimated mean based on the generating model

mu_best Median of the percentile bootstrap confidence interval of the estimated mean based on the best model

mu_best_lower Lower limit of the percentile bootstrap confidence interval of the estimated mean based on the best model

mu_best_upper Upper limit of the percentile bootstrap confidence interval of the estimated mean based on the best model

pr_gen Median of the percentile bootstrap confidence interval of the estimated probabilities based on the generating model

pr_gen_lower Lower limit of the percentile bootstrap confidence interval of the estimated probabilities based on the generating model

pr_gen_upper Upper limit of the percentile bootstrap confidence interval of the estimated probabilities based on the generating model

pr_best Median of the percentile bootstrap confidence interval of the estimated probabilities based on the best model

pr_best_lower Lower limit of the percentile bootstrap confidence interval of the estimated probabilities based on the best model

pr_best_upper Upper limit of the percentile bootstrap confidence interval of the estimated probabilities based on the best model

haz_gen Median of the percentile bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_gen_lower Lower limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_gen_upper Upper limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_best Median of the percentile bootstrap confidence interval of the estimated hazard rates based on the best model

haz_best_lower Lower limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the best model

haz_best_upper Upper limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the best model

mu_lower_gen Lower limit of the studentized bootstrap confidence interval of the estimated mean based on the generating model

mu_upper_gen Upper limit of the studentized bootstrap confidence interval of the estimated mean based on the generating model

mu_lower_best Lower limit of the studentized bootstrap confidence interval of the estimated mean based on the best model

mu_upper_best Upper limit of the studentized bootstrap confidence interval of the estimated mean based on the best model

pr_lower_gen Lower limit of the studentized bootstrap confidence interval of the estimated probabilities based on the generating model

pr_upper_gen Upper limit of the studentized bootstrap confidence interval of the estimated probabilities based on the generating model

pr_lower_best Lower limit of the studentized bootstrap confidence interval of the estimated probabilities based on the best model

pr_upper_best Upper limit of the studentized bootstrap confidence interval of the estimated probabilities based on the best model

haz_lower_gen Lower limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_upper_gen Upper limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_lower_best Lower limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the best model

haz_upper_best Upper limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the best model

mu_lower_ma Lower limit of model-averaged studentized bootstrap confidence interval of the estimated mean

mu_upper_ma Upper limit of model-averaged studentized bootstrap confidence interval of the estimated mean

pr_lower_ma Lower limit of model-averaged studentized bootstrap confidence interval of the estimated probabilities

pr_upper_ma Upper limit of model-averaged studentized bootstrap confidence interval of the estimated probabilities

haz_lower_ma Lower limit of model-averaged studentized bootstrap confidence interval of the estimated hazard rates

haz_upper_ma Upper limit of model-averaged studentized bootstrap confidence interval of the estimated hazard rates

Examples

```
# generate random data
set.seed(42)
data <- rgamma(30, 3, 0.01)

# set some parameters
m <- 10 # number of iterations for MLE optimization
t <- seq(100,200,by=10) # time intervals
alpha <- 0.05 # confidence level
y <- 304 # cut-off year for estimating probability
B <- 100 # number of bootstraps
BB <- 100 # number of double bootstraps
which.model <- 2 # specify the generating model

# construct confidence invtervals
res <- marp::marp_confint(data,m,t,B,BB,alpha,y,which.model)
```

---

percent_confint *A function to calculate percentile bootstrap confidence interval*

Description

A function to calculate percentile bootstrap confidence interval

Usage

```
percent_confint(data, B, t, m, y, which.model = 1)
```

Arguments

data	input inter-event times
B	number of bootstrap samples
t	user-specified time intervals (used to compute hazard rate)
m	the number of iterations in nlm
y	user-specified time point (used to compute time-to-event probability)
which.model	user-specified generating (or true underlying if known) model

Value

returns list of percentile bootstrap intervals (including the model-averaged approach).

weights_bstp Model weights calculated by bootstrapping, that is, the frequency of each model being selected as the best model is divided by the total number of bootstraps

mu_gen Median of the percentile bootstrap confidence interval of the estimated mean based on the generating model

mu_gen_lower Lower limit of the percentile bootstrap confidence interval of the estimated mean based on the generating model

mu_gen_upper Upper limit of the percentile bootstrap confidence interval of the estimated mean based on the generating model

mu_best Median of the percentile bootstrap confidence interval of the estimated mean based on the best model

mu_best_lower Lower limit of the percentile bootstrap confidence interval of the estimated mean based on the best model

mu_best_upper Upper limit of the percentile bootstrap confidence interval of the estimated mean based on the best model

pr_gen Median of the percentile bootstrap confidence interval of the estimated probabilities based on the generating model

pr_gen_lower Lower limit of the percentile bootstrap confidence interval of the estimated probabilities based on the generating model

pr_gen_upper Upper limit of the percentile bootstrap confidence interval of the estimated probabilities based on the generating model

pr_best Median of the percentile bootstrap confidence interval of the estimated probabilities based on the best model

pr_best_lower Lower limit of the percentile bootstrap confidence interval of the estimated probabilities based on the best model

pr_best_upper Upper limit of the percentile bootstrap confidence interval of the estimated probabilities based on the best model

haz_gen Median of the percentile bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_gen_lower Lower limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_gen_upper Upper limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_best Median of the percentile bootstrap confidence interval of the estimated hazard rates based on the best model

haz_best_lower Lower limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the best model

haz_best_upper Upper limit of the percentile bootstrap confidence interval of the estimated hazard rates based on the best model

Examples

```
# generate random data
set.seed(42)
data <- rgamma(30, 3, 0.01)
```

```
# set some parameters
m <- 10 # number of iterations for MLE optimization
t <- seq(100,200,by=10) # time intervals
y <- 304 # cut-off year for estimating probablity
B <- 100 # number of bootstraps
BB <- 100 # number of double bootstraps
which.model <- 2 # specify the generating model

# construct percentile bootstrap confidence invtervals
marp::percent_confint(data, B, t, m, y, which.model)
```

---

pllog *Probability function of Log-Logistics model*

Description

Probability function of Log-Logistics model

Usage

```
pllog(q, shape = 1, scale = 1, lower.tail = TRUE, log.p = FALSE)
```

Arguments

q	input quantile for Log-Logistics model
shape	shape parameter of Log-Logistics model
scale	scale parameter of Log-Logistics model
lower.tail	logic function to determine whether lower tail probability to be returned
log.p	logic function to determine whether log of logistics to be returned

Value

returns the probability of the Log-Logistics model

Examples

```
q <- c(1, 2, 3, 4)
# set paramters
shape <- 5
scale <- 3
log <- FALSE
result_1 <- marp::pllog(q, shape, scale, log)

# alternatively, set log == TRUE
log <- TRUE
result_2 <-  marp::pllog(q, shape, scale, log)
```

`poisson_bstrp` *A function to generate (double) bootstrap samples and fit Poisson renewal model*

Description

A function to generate (double) bootstrap samples and fit Poisson renewal model

Usage

```
poisson_bstrp(n, t, B, BB, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

n	number of inter-event times
t	user-specified time intervals (used to compute hazard rate)
B	number of bootstrap samples
BB	number of double-bootstrap samples
par_hat	estimated parameters
mu_hat	estimated mean inter-event times
pr_hat	estimated time to event probability
haz_hat	estimated hazard rates
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Poisson renewal model on (double) bootstrap samples

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
# m <- 10 # number of iterations for MLE optimization
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01
)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
  -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
  -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
  -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
  -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
  -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
  -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
  -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
  -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
  -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
y <- 304 # cut-off year for estimating probablity

# generate bootstrapped samples then fit renewal model
res <- marp::poisson_bstrp(n, t, B, BB, par_hat, mu_hat, pr_hat, haz_hat, y)
```

---

poisson_rp *A function to fit Poisson renewal model*

Description

A function to fit Poisson renewal model

Usage

```
poisson_rp(data, t, y)
```

Arguments

data	input inter-event times
t	user-specified time intervals (used to compute hazard rate)
y	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Poisson renewal model

par1 Estimated parameter of the Poisson model

par2 N/A, only keep it as a place holder for output formatting purpose

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

Examples

```
set.seed(42)
data <-  rgamma(100,3,0.01)

# set some parameters
t = seq(100, 200, by=10)  # time intervals
y = 304  # cut-off year for estimating probablity

# fit Poisson renewal model
result <- marp::poisson_rp(data, t, y)

# print result
cat("par1 = ", result$par1, "\n")
cat("par2 = ", result$par2, "\n")
cat("logL = ", result$logL, "\n")
cat("AIC = ", result$AIC, "\n")
cat("BIC = ", result$BIC, "\n")
cat("mu_hat = ", result$mu_hat, "\n")
cat("pr_hat = ", result$pr_hat, "\n")
```

`student_confint` *A function to calculate Studentized bootstrap confidence interval*

Description

A function to calculate Studentized bootstrap confidence interval

Usage

```
student_confint(
  n,
  B,
  t,
  m,
  BB,
  par_hat,
  mu_hat,
  pr_hat,
  haz_hat,
  weights,
  alpha,
  y,
  best.model,
  which.model = 1
)
```

Arguments

n	number of inter-event times
B	number of bootstrap samples
t	user-specified time intervals (used to compute hazard rate)
m	the number of iterations in nlm
BB	number of double-bootstrap samples
par_hat	estimated parameters
mu_hat	estimated mean inter-event times
pr_hat	estimated time to event probability
haz_hat	estimated hazard rates
weights	model weights
alpha	significance level
y	user-specified time point (used to compute time-to-event probability)
best.model	best model based on information criterion (i.e. AIC)
which.model	user-specified generating (or true underlying if known) model

Value

returns list of Studentized bootstrap intervals (including the model-averaged approach).

mu_lower_gen Lower limit of the studentized bootstrap confidence interval of the estimated mean based on the generating model

mu_upper_gen Upper limit of the studentized bootstrap confidence interval of the estimated mean based on the generating model

mu_lower_best Lower limit of the studentized bootstrap confidence interval of the estimated mean based on the best model

mu_upper_best Upper limit of the studentized bootstrap confidence interval of the estimated mean based on the best model

pr_lower_gen Lower limit of the studentized bootstrap confidence interval of the estimated probabilities based on the generating model

pr_upper_gen Upper limit of the studentized bootstrap confidence interval of the estimated probabilities based on the generating model

pr_lower_best Lower limit of the studentized bootstrap confidence interval of the estimated probabilities based on the best model

pr_upper_best Upper limit of the studentized bootstrap confidence interval of the estimated probabilities based on the best model

haz_lower_gen Lower limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_upper_gen Upper limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the generating model

haz_lower_best Lower limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the best model

haz_upper_best Upper limit of the studentized bootstrap confidence interval of the estimated hazard rates based on the best model

mu_lower_ma Lower limit of model-averaged studentized bootstrap confidence interval of the estimated mean

mu_upper_ma Upper limit of model-averaged studentized bootstrap confidence interval of the estimated mean

pr_lower_ma Lower limit of model-averaged studentized bootstrap confidence interval of the estimated probabilities

pr_upper_ma Upper limit of model-averaged studentized bootstrap confidence interval of the estimated probabilities

haz_lower_ma Lower limit of model-averaged studentized bootstrap confidence interval of the estimated hazard rates

haz_upper_ma Upper limit of model-averaged studentized bootstrap confidence interval of the estimated hazard rates

Examples

```
# generate random data
set.seed(42)
data <- rgamma(30, 3, 0.01)

# set some parameters
n <- 30 # sample size
m <- 10 # number of iterations for MLE optimization
t <- seq(100,200,by=10) # time intervals
y <- 304 # cut-off year for estimating probablity
B <- 100 # number of bootstraps
BB <- 100 # number of double bootstraps
```

```
par_hat <- c(
  3.41361e-03, 2.76268e+00, 2.60370e+00, 3.30802e+02, 5.48822e+00, 2.92945e+02, NA,
  9.43071e-03, 2.47598e+02, 1.80102e+00, 6.50845e-01, 7.18247e-01)
mu_hat <- c(292.94512, 292.94513, 319.72017, 294.16945, 298.87286, 292.94512)
pr_hat <- c(0.60039, 0.42155, 0.53434, 0.30780, 0.56416, 0.61795)
haz_hat <-   matrix(c(
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -5.67999,
  -5.67999, -5.67999, -5.67999, -5.67999, -5.67999, -6.09420,
  -5.99679, -5.91174, -5.83682, -5.77031, -5.71085, -5.65738,
  -5.60904, -5.56512, -5.52504, -5.48833, -6.09902, -5.97017,
  -5.85769, -5.75939, -5.67350, -5.59856, -5.53336, -5.47683,
  -5.42805, -5.38621, -5.35060, -6.17146, -6.09512, -6.02542,
  -5.96131, -5.90194, -5.84668, -5.79498, -5.74642, -5.70064,
  -5.65733, -5.61624, -5.92355, -5.80239, -5.70475, -5.62524,
  -5.55994, -5.50595, -5.46106, -5.42359, -5.39222, -5.36591,
  -5.34383, -5.79111, -5.67660, -5.58924, -5.52166, -5.46879,
  -5.42707, -5.39394, -5.36751, -5.34637, -5.32946, -5.31596
),length(t),6)
weights <- c(0.00000, 0.21000, 0.02000, 0.55000, 0.00000, 0.22000) # model weights
alpha <- 0.05 # confidence level
y <- 304 # cut-off year for estimating probablity
best.model <- 2
which.model <- 2 # specify the generating model#'

# construct Studentized bootstrap confidence interval
marp::student_confint(
  n,B,t,m,BB,par_hat,mu_hat,pr_hat,haz_hat,weights,alpha,y,best.model,which.model
)
```

`upperT` *An utility function to calculate lower limit of T statistic*

Description

An utility function to calculate lower limit of T statistic

Usage

```
upperT(up, hat, sigmasq, Tstar, weights, B, alpha)
```

Arguments

`up`	upper limit
`hat`	estimates
`sigmasq`	variance
`Tstar`	T statistics estimated from bootstrap samples

weights	model weights
B	number of bootstraps
alpha	confidence level

Value

returns lower limit of T statistic

Examples

```
# set some parameters
up <- 100 # upper bound
hat <- rep(150, 6) # estimates obtained from each model
sigmasq <- 10 # variance
Tstar <- matrix(rep(100,600),6,100) # T statistics estimated from bootstrap samples
weights <- rep(1/6, 6) # model weights
B <- 100 # number of bootstrapped samples
alpha <- 0.05 # confidence level

# calculate the upper limit of T statistics
res <-  marp::upperT(up, hat, sigmasq, Tstar, weights, B, alpha)

# print result
cat("res = ", res, "\n")
```

---

weibull_bstrp — *A function to generate (double) bootstrap samples and fit Weibull renewal model*

Description

A function to generate (double) bootstrap samples and fit Weibull renewal model

Usage

```
weibull_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

Arguments

n	number of inter-event times
t	user-specified time intervals (used to compute hazard rate)
B	number of bootstrap samples
BB	number of double-bootstrap samples
m	the number of iterations in nlm
par_hat	estimated parameters
mu_hat	estimated mean inter-event times

`pr_hat` estimated time to event probability

`haz_hat` estimated hazard rates

`y` user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Weibull renewal model on (double) bootstrap samples

mu_star Estimated mean from bootstrapped samples

pr_star Estimated probability from bootstrapped samples

haz_star Estimated hazard rates from bootstrapped samples

mu_var_hat Variance of estimated mean

pr_var_hat Variance of estimated probability

haz_var_hat Variance of estimated hazard rates

mu_var_double Variance of estimated mean of bootstrapped samples (via double-bootstrapping)

pr_var_double Variance of estimated probability of bootstrapped samples (via double-bootstrapping)

haz_var_double Variance of estimated hazard rates of bootstrapped samples (via double-bootstrapping)

mu_Tstar Pivot quantity of the estimated mean

pr_Tstar Pivot quantity of the estimated probability

haz_Tstar Pivot quantity of the estimated hazard rates

Examples

```
# set some parameters
n <- 30 # sample size
t <- seq(100, 200, by = 10) # time intervals
B <- 100 # number of bootstraps
BB <- 100 # number of double-bootstraps
m <- 10 # number of iterations for MLE optimization
par_hat <- c(
 3.4136086430979953e-03, 2.7626793657057762e+00, 2.6037039674870583e+00, 3.3080162440951688e+02,
  5.4882183788378658e+00, 2.9294512422957860e+02, NA, 9.4307059277139432e-03,
 2.4759796859031687e+02, 1.8010183507666513e+00, 6.5084541680686814e-01, 7.1824719073918109e-01
)
mu_hat <- c(
  292.94512187913182, 292.94512912200048, 319.72017228620746, 294.16945213908519,
  298.87285747700128, 292.94512422957860
)
pr_hat <- c(
  0.60038574701819891, 0.42154974433034809, 0.53433568234281148, 0.30779792692414687,
  0.56416103510057725, 0.61794524610544410
)
haz_hat <-   matrix(c(
  -5.6799852941338829, -5.6799852941338829, -5.6799852941338829, -5.6799852941338829,
  -5.6799852941338829, -5.6799852941338829, -5.6799852941338829, -5.6799852941338829,
  -5.6799852941338829, -5.6799852941338829, -5.6799852941338829, -6.0942031084732298,
```

```
  -5.9967873794574516, -5.9117418563554684, -5.8368230853439300, -5.7703089176306639,
  -5.7108525626839901, -5.6573839062669986, -5.6090408956082456, -5.5651206740587922,
  -5.5250440506799734, -5.4883291920475745, -6.0990192429336094, -5.9701664705134210,
  -5.8576899644670348, -5.7593884711134971, -5.6734972529860741, -5.5985621349393231,
  -5.5333565788683616, -5.4768259914915305, -5.4280496904694857, -5.3862145095364315,
  -5.3505961502861927, -6.1714638710963881, -6.0951186680582552, -6.0254209583640863,
  -5.9613052806725335, -5.9019434350392981, -5.8466788789061646, -5.7949823391436279,
  -5.7464209045603756, -5.7006359661738628, -5.6573271297614109, -5.6162402596857071,
  -5.9235521978533958, -5.8023896004395645, -5.7047473880293342, -5.6252373537796752,
  -5.5599409055534252, -5.5059486025117375, -5.4610610586440487, -5.4235891601883868,
  -5.3922173604047572, -5.3659081375131672, -5.3438339586221275, -5.7911126719889303,
  -5.6765973314326752, -5.5892417143301261, -5.5216608261560411, -5.4687921205249133,
  -5.4270729562323066, -5.3939387902533049, -5.3675067327627373, -5.3463701567645607,
  -5.3294619641245422, -5.3159614865560094
),length(t),6)
y <- 304 # cut-off year for estimating probablity

# generate bootstrapped samples then fit renewal model
res <- marp::weibull_bstrp(n, t, B, BB, m, par_hat, mu_hat, pr_hat, haz_hat, y)
```

`weibull_logl` *A function to calculate the log-likelihood of Weibull model*

Description

A function to calculate the log-likelihood of Weibull model

Usage

```
weibull_logl(param, x)
```

Arguments

param	parameters of Weibull model
x	input data for Weibull model

Value

returns the value of negative log-likelihood of the Weibull model

Examples

```
set.seed(42)
data <-  rgamma(30,3,0.01)

# set some parameters
par_hat <- c(330.801103808081, 1.80101338777944) # estimated parameters
```

```
param <- log(par_hat) # input parameters for logl function

# calculate log-likelihood
result <- marp::weibull_logl(param, data)

# print result
cat("-logl = ", result, "\n")
```

`weibull_rp` *A function to fit Weibull renewal model #' @import weibull_logl*

Description

A function to fit Weibull renewal model #' @import weibull_logl

Usage

```
weibull_rp(data, t, m, y)
```

Arguments

`data`	input inter-event times
`t`	user-specified time intervals (used to compute hazard rate)
`m`	the number of iterations in nlm
`y`	user-specified time point (used to compute time-to-event probability)

Value

returns list of estimates after fitting Weibull renewal model

par1 Estimated scale parameter of the Weibull model

par2 Estimated shape parameter of the Weibull model

logL Negative log-likelihood

AIC Akaike information criterion (AIC)

BIC Bayesian information criterion (BIC)

mu_hat Estimated mean

pr_hat Estimated (logit) probabilities

haz_hat Estimated (log) hazard rates

Examples

```
set.seed(42)
data <-  rgamma(100,3,0.01)

# set some parameters
m = 10  # number of iterations for MLE optimization
t = seq(100, 200, by=10)  # time intervals
y = 304  # cut-off year for estimating probablity

# fit Weibull renewal model
result <- marp::weibull_rp(data, t, m, y)

# print result
cat("par1 = ", result$par1, "\n")
cat("par2 = ", result$par2, "\n")
cat("logL = ", result$logL, "\n")
cat("AIC = ", result$AIC, "\n")
cat("BIC = ", result$BIC, "\n")
cat("mu_hat = ", result$mu_hat, "\n")
cat("pr_hat = ", result$pr_hat, "\n")
```

Index