Package: mapfit (via r-universe)

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Title PH/MAP Parameter Estimation

Type Package

Maintainer Hiroyuki Okamura <okamu@hiroshima-u.ac.jp>

Description Estimation methods for phase-type distribution (PH) and Markovian arrival process (MAP) from empirical data (point and grouped data) and density function. The tool is based on the following researches: Okamura et al. (2009) <doi:10.1109/TNET.2008.2008750>, Okamura and Dohi (2009) <doi:10.1109/QEST.2009.28>, Okamura et al. (2011) <doi:10.1016/j.peva.2011.04.001>, Okamura et al. (2013) <doi:10.1002/asmb.1919>, Horvath and Okamura (2013) <doi:10.1007/978-3-642-40725-3_10>, Okamura and Dohi (2016) <doi:10.15807/jorsj.59.72>.

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URL https://github.com/okamumu/mapfit

BugReports https://github.com/okamumu/mapfit/issues

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LinkingTo Rcpp

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Author Hiroyuki Okamura [aut, cre] (ORCID: <https://orcid.org/0000-0001-6881-0593>)

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`mapfit-package` *mapfit: PH/MAP Parameter Estimation*

Description

Estimation methods for phase-type distribution (PH) and Markovian arrival process (MAP) from empirical data (point and grouped data) and density function. The tool is based on the following researches: Okamura et al. (2009) doi:10.1109/TNET.2008.2008750, Okamura and Dohi (2009) doi:10.1109/QEST.2009.28, Okamura et al. (2011) doi:10.1016/j.peva.2011.04.001, Okamura et al. (2013) doi:10.1002/asmb.1919, Horvath and Okamura (2013) doi:10.1007/9783642407253_10, Okamura and Dohi (2016) doi:10.15807/jorsj.59.72.

Author(s)

Maintainer: Hiroyuki Okamura <okamu@hiroshima-u.ac.jp> (ORCID)

See Also

Useful links:

- https://github.com/okamumu/mapfit
- Report bugs at https://github.com/okamumu/mapfit/issues

`AERHMMClass` *ErlangHMM for MAP with fixed phases*

Description

ErlangHMM for MAP with fixed phases

ErlangHMM for MAP with fixed phases

Details

A special case of MAP.

Methods

Public methods:

- AERHMMClass$alpha()
- AERHMMClass$shape()
- AERHMMClass$rate()
- AERHMMClass$P()
- AERHMMClass$xi()
- AERHMMClass$new()
- AERHMMClass$copy()
- AERHMMClass$size()
- AERHMMClass$df()
- AERHMMClass$print()
- AERHMMClass$mmoment()
- AERHMMClass$jmoment()
- AERHMMClass$acf()
- AERHMMClass$emfit()
- AERHMMClass$init()
- AERHMMClass$clone()

Method `alpha()`**:** Get alpha

Usage:

```
AERHMMClass$alpha()
```

Returns: A vector of alpha

Method `shape()`**:** Get shape

Usage:

```
AERHMMClass$shape()
```

Returns: A vector of shapes

Method `rate()`**:** Get rate

Usage:

```
AERHMMClass$rate()
```

Returns: A vector of rates

Method `P()`**:** Get P

Usage:

```
AERHMMClass$P()
```

Returns: A matrix of P

Method `xi()`**:** Get exit rates

Usage:

```
AERHMMClass$xi()
```

Returns: A vector of exit rates

Method `new()`**:** Create an AERHMM

Usage:

```
AERHMMClass$new(size, erhmm)
```

Arguments:

`size` An integer of the number of phases

`erhmm` An instance of ERHMM

Returns: An instance of AERHMM

Method `copy()`**:** copy

Usage:

```
AERHMMClass$copy()
```

Returns: A new instance

Method `size()`**:** The number of components

Usage:

```
AERHMMClass$size()
```

Returns: The number of components

Method `df()`**:** Degrees of freedom

Usage:

```
AERHMMClass$df()
```

Returns: The degrees of freedom

Method `print()`**:** Print

Usage:

```
AERHMMClass$print(...)
```

Arguments:

`...` Others

Method `mmoment()`**:** Marginal moments

Usage:

```
AERHMMClass$mmoment(k, ...)
```

Arguments:

`k` An integer of degree

`...` Others

Returns: A vector of moments

Method `jmoment()`**:** Joint moments

Usage:

```
AERHMMClass$jmoment(lag, ...)
```

Arguments:

`lag` An integer of lag

`...` Others

Returns: A matrix of moments

Method `acf()`**:** k-lag correlation

Usage:

```
AERHMMClass$acf(...)
```

Arguments:

`...` Others

Returns: A vector for k-lag correlation

Method `emfit()`**:** Run EM

Usage:

```
AERHMMClass$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
AERHMMClass$init(data, ...)
```

Arguments:

`data` A dataframe

`...` Others

`options` A list of options

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
AERHMMClass$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

AHerlangClass *Hyper-Erlang distribution with a fixed phase*

Description

Hyper-Erlang distribution with a fixed phase

Hyper-Erlang distribution with a fixed phase

Details

A mixture of Erlang distributions. A subclass of PH distributions.

Methods

Public methods:

- AHerlangClass$mixrate()
- AHerlangClass$shape()
- AHerlangClass$rate()
- AHerlangClass$new()
- AHerlangClass$copy()
- AHerlangClass$size()
- AHerlangClass$df()
- AHerlangClass$moment()
- AHerlangClass$print()
- AHerlangClass$pdf()
- AHerlangClass$cdf()
- AHerlangClass$ccdf()
- AHerlangClass$sample()
- AHerlangClass$emfit()
- AHerlangClass$init()
- AHerlangClass$clone()

Method `mixrate()`**:** Get mixrate

Usage:

```
AHerlangClass$mixrate()
```

Returns: A vector of mixrate

Method `shape()`**:** Get shape

Usage:

```
AHerlangClass$shape()
```

Returns: A vector of shapes

Method `rate()`**:** Get rate

Usage:

```
AHerlangClass$rate()
```

Returns: A vector of rates

Method `new()`**:** Create a hyper-Erlang distribution with fixed phases

Usage:

```
AHerlangClass$new(size, herlang)
```

Arguments:

`size` An integer of the number of phases

`herlang` An instance of HErlang

Returns: An instance of AHerlang

Method `copy()`**:** copy

Usage:

```
AHerlangClass$copy()
```

Returns: A new instance

Method `size()`**:** The number of components

Usage:

```
AHerlangClass$size()
```

Returns: The number of components

Method `df()`**:** Degrees of freedom

Usage:

```
AHerlangClass$df()
```

Returns: The degrees of freedom

Method `moment()`**:** Moments of HErlang

Usage:

```
AHerlangClass$moment(k, ...)
```

Arguments:

`k` A value to indicate the degrees of moments. k-th moment

`...` Others

Returns: A vector of moments from 1st to k-th moments

Method `print()`**:** Print

Usage:

```
AHerlangClass$print(...)
```

Arguments:

`...` Others

Method `pdf()`**:** PDF

Usage:

```
AHerlangClass$pdf(x, ...)
```

Arguments:

`x` A vector of points

`...` Others

Returns: A vector of densities.

Method `cdf()`**:** CDF

Usage:

```
AHerlangClass$cdf(q, ...)
```

Arguments:

`q` A vector of points

`...` Others

Returns: A vector of probabilities

Method `ccdf()`**:** Complementary CDF

Usage:

```
AHerlangClass$ccdf(q, ...)
```

Arguments:

`q` A vector of points

`...` Others

Returns: A vector of probabilities

Method `sample()`**:** Make a sample

Usage:

```
AHerlangClass$sample(...)
```

Arguments:

`...` Others

Returns: A sample of HErlang

Method `emfit()`**:** Run EM

Usage:

```
AHerlangClass$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
AHerlangClass$init(data, ...)
```

Arguments:

`data` A dataframe

`...` Others

`options` A list of options

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
AHerlangClass$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`as.gph` *Convert from HErlang to GPH*

Description

Convert from hyper-Erlang distribution to the general PH distribution

Usage

```
as.gph(h)
```

Arguments

h	An instance of HErlang

Value

An instance of GPH

Examples

```
#' ## create a hyper Erlang with specific parameters
(param <- herlang(shape=c(2,3), mixrate=c(0.3,0.7), rate=c(1.0,10.0)))

## convert to a general PH
as.gph(param)
```

as.map *Convert from ERHMM to MAP*

Description

Convert from ERHMM to the general MAP

Usage

```
as.map(x)
```

Arguments

x	An instance of ERHMM

Value

An instance of MAP

Examples

```
## create a hyper Erlang with specific parameters
(param <- erhmm(shape=c(2,3), alpha=c(0.3,0.7), rate=c(1.0,10.0)))

## convert to a general PH
as.map(param)
```

BCpAug89 *Packet Trace Data*

Description

The data contains packet arrivals seen on an Ethernet at the Bellcore Morristown Research and Engineering facility. Two of the traces are LAN traffic (with a small portion of transit WAN traffic), and two are WAN traffic. The original trace BC-pAug89 began at 11:25 on August 29, 1989, and ran for about 3142.82 seconds (until 1,000,000 packets had been captured). The trace BC-pOct89 began at 11:00 on October 5, 1989, and ran for about 1759.62 seconds. These two traces captured all Ethernet packets. The number of arrivals in the original trace is one million.

Format

BCpAug89 is a vector for the inter-arrival time in seconds for 1000 arrivals.

Source

The original trace data are published in http://ita.ee.lbl.gov/html/contrib/BC.html.

cf1 *Create CF1*

Description

Create an instance of CF1.

Usage

```
cf1(size, alpha, rate)
```

Arguments

size	An integer of the number of phases
alpha	A vector of initial probabilities
rate	A vector of rates

Value

An instance of CF1.

Examples

```
## create a CF1 with 5 phases
(param1 <- cf1(5))

## create a CF1 with 5 phases
(param1 <- cf1(size=5))

## create a CF1 with specific parameters
(param2 <- cf1(alpha=c(1,0,0), rate=c(1.0,2.0,3.0)))
```

cf1.param *Create CF1 with data information*

Description

Crate CF1 with the first moment of a given data. This function calls cf1.param.linear and cf1.param.power to determine CF1. After execute 5 EM steps, the model with the smallest LLF is selected.

Usage

```
cf1.param(data, size, options, ...)
```

Arguments

data	A dataframe
size	An integer for the number of phases
options	A list of options for EM steps
...	Others. This can provide additional options for EM steps.

Examples

```
## Generate group data
dat <- data.frame.phase.group(c(1,2,0,4), seq(0,10,length.out=5))

## Create an instance of CF1
p <- cf1.param(data=dat, size=5)
```

---

cf1.param.linear *Determine CF1 parameters*

Description

Determine CF1 parameters based on the linear rule.

Usage

```
cf1.param.linear(size, mean, s)
```

Arguments

size	An integer of the number of phases
mean	A value of mean of data
s	A value of fraction of minimum and maximum rates

Value

A list of alpha and rate

cf1.param.power *Determine CF1 parameters*

Description

Determine CF1 parameters based on the power rule.

Usage

```
cf1.param.power(size, mean, s)
```

Arguments

size	An integer of the number of phases
mean	A value of mean of data
s	A value of fraction of minimum and maximum rates

Value

A list of alpha and rate

CF1Class *Canonical phase-type distribution*

Description

Canonical phase-type distribution

Canonical phase-type distribution

Details

A continuous distribution dominated by a continuous-time Markov chain. A random time is given by an absorbing time. In the CF1 (canonical form 1), the infinitesimal generator is given by a bi-diagonal matrix, and whose order is determined by the ascending order.

Super class

mapfit::GPHClass -> CF1Class

Methods

Public methods:

- CF1Class$rate()
- CF1Class$new()
- CF1Class$copy()
- CF1Class$print()
- CF1Class$sample()
- CF1Class$emfit()
- CF1Class$init()
- CF1Class$clone()

Method `rate()`**:** Get rate

Usage:

```
CF1Class$rate()
```

Returns: An instance of rate

Method `new()`**:** Create a CF1

Usage:

```
CF1Class$new(alpha, rate)
```

Arguments:

`alpha` A vector of initial probability

`rate` A vector of rates

Returns: An instance of CF1

Method `copy()`**:** copy

Usage:

```
CF1Class$copy()
```

Returns: A new instance

Method `print()`**:** Print

Usage:

```
CF1Class$print(...)
```

Arguments:

`...` Others

Method `sample()`**:** Generate a sample of CF1

Usage:

```
CF1Class$sample(...)
```

Arguments:

`...` Others

Returns: A sample of CF1

Method `emfit()`**:** Run EM

Usage:

```
CF1Class$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
CF1Class$init(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
CF1Class$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`ctmc.st` *Markov stationary*

Description

Compute the stationary vector with GTH

Usage

```
ctmc.st(Q)
```

Arguments

`Q`	DTMC/CTMC kernel

Value

The stationary vector of DTMC/CTMC

data.frame.map.group *Create group data for map*

Description

Provide the data.frame for group data.

Usage

```
data.frame.map.group(counts, breaks, intervals, instants)
```

Arguments

counts	A vector of the number of samples
breaks	A vector of break points
intervals	A vector of differences of time
instants	A vector meaning whether a sample is observed at the end of break.

Value

A dataframe

Examples

```
t <- c(1,1,1,1,1)
n <- c(1,3,0,0,1)

dat <- data.frame.map.group(counts=n, intervals=t)
mean(dat)
print(dat)
```

data.frame.map.time *Create data for map*

Description

Provide a data.frame with samples.

Usage

```
data.frame.map.time(time, intervals)
```

Arguments

time	A vector for cumulative time
intervals	A vector for time intervals

Value

A dataframe

Note

- If both time and intervals are used, time is used.
- map.time is given by a special case of map.group.

Examples

```
x <- runif(10)

dat <- data.frame.map.time(time=x)
mean(dat)
print(dat)
```

---

data.frame.phase.group

Create group data for phase

Description

Provide the data.frame for group data.

Usage

```
data.frame.phase.group(counts, breaks, intervals, instants)
```

Arguments

counts	A vector of the number of samples
breaks	A vector of break points
intervals	A vector of differences of time
instants	A vector meaning whether a sample is observed at the end of break.

Value

A dataframe

Examples

```
dat <- data.frame.phase.group(counts=c(1,2,1,1,0,0,1,4))
print(dat)
mean(dat)
```

`data.frame.phase.time` *Create data for phase with weighted sample*

Description

Provide a data.frame with weighted samples.

Usage

```
data.frame.phase.time(x, weights)
```

Arguments

`x`	A vector of point (quantiles)
`weights`	A vector of weights

Value

A dataframe

Note

The point time is sorted and their differences are stored as the column of `time`

Examples

```
x <- runif(10)
w <- runif(10)

dat <- data.frame.phase.time(x=x, weights=w)
print(dat)
mean(dat)
```

dphase *Probability density function of PH distribution*

Description

Compute the probability density function (p.d.f.) for a given PH distribution

Usage

```
dphase(x, ph, log = FALSE, ...)
```

Arguments

x	A numeric vector of quantiles.
ph	An instance of PH distribution.
log	logical; if TRUE, densities y are returned as log(y)
...	Others.

Value

A vector of densities.

Examples

```
## create a PH with specific parameters
(phdist <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))

## p.d.f. for 0, 0.1, ..., 1
dphase(x=seq(0, 1, 0.1), ph=phdist)
```

emoptions *EM Options*

Description

A list of options for EM

Usage

```
emoptions()
```

Value

A list of options with default values

erhmm *Create ERHMM*

Description

Create an instance of ERHMM

Usage

```
erhmm(
  size,
  shape,
  alpha = rep(1/length(shape), length(shape)),
  rate = rep(1, length(shape)),
  P = matrix(1/length(shape), length(shape), length(shape))
)
```

Arguments

size	An integer of the number of phases
shape	A vector of shape parameters
alpha	A vector of initial probability (alpha)
rate	A vector of rate parameters
P	A matrix of transition probabilities

Value

An instance of ERHMM

Note

If shape is given, shape is used even though size is set.

erhmm.param *Determine ERHMM parameters*

Description

Determine ERHMM parameters with k-means.

Usage

```
erhmm.param(data, skel, ...)
```

Arguments

`data`	A dataframe
`skel`	An instance of ERHMM used as a skeleton
`...`	Others

Value

An instance of ERHMM

`ERHMMClass` *ErlangHMM for MAP*

Description

ErlangHMM for MAP

ErlangHMM for MAP

Details

A special case of MAP.

Methods

Public methods:

- `ERHMMClass$alpha()`
- `ERHMMClass$shape()`
- `ERHMMClass$rate()`
- `ERHMMClass$P()`
- `ERHMMClass$xi()`
- `ERHMMClass$new()`
- `ERHMMClass$copy()`
- `ERHMMClass$size()`
- `ERHMMClass$df()`
- `ERHMMClass$print()`
- `ERHMMClass$mmoment()`
- `ERHMMClass$jmoment()`
- `ERHMMClass$acf()`
- `ERHMMClass$emfit()`
- `ERHMMClass$init()`
- `ERHMMClass$clone()`

Method `alpha()`**:** Get alpha

Usage:

```
ERHMMClass$alpha()
```

Returns: A vector of alpha

Method `shape()`**:** Get shape

Usage:

```
ERHMMClass$shape()
```

Returns: A vector of shapes

Method `rate()`**:** Get rate

Usage:

```
ERHMMClass$rate()
```

Returns: A vector of rates

Method `P()`**:** Get P

Usage:

```
ERHMMClass$P()
```

Returns: A matrix of P

Method `xi()`**:** Get exit rates

Usage:

```
ERHMMClass$xi()
```

Returns: A vector of exit rates

Method `new()`**:** Create an ERHMM

Usage:

```
ERHMMClass$new(alpha, shape, rate, P, xi)
```

Arguments:

`alpha` A vector of initial probability
`shape` A vector of shape parameters
`rate` A vector of rate parameters
`P` A matrix of transition probabilities
`xi` An exit rate vector

Returns: An instance of ERHMM

Method `copy()`**:** copy

Usage:

```
ERHMMClass$copy()
```

Returns: A new instance

Method `size()`**:** The number of components

Usage:

```
ERHMMClass$size()
```

Returns: The number of components

Method `df()`**:** Degrees of freedom

Usage:

```
ERHMMClass$df()
```

Returns: The degrees of freedom

Method `print()`**:** Print

Usage:

```
ERHMMClass$print(...)
```

Arguments:

`...` Others

Method `mmoment()`**:** Marginal moments

Usage:

```
ERHMMClass$mmoment(k, ...)
```

Arguments:

`k` An integer of degree

`...` Others

Returns: A vector of moments

Method `jmoment()`**:** Joint moments

Usage:

```
ERHMMClass$jmoment(lag, ...)
```

Arguments:

`lag` An integer of lag

`...` Others

Returns: A matrix of moments

Method `acf()`**:** k-lag correlation

Usage:

```
ERHMMClass$acf(...)
```

Arguments:

`...` Others

Returns: A vector for k-lag correlation

Method `emfit()`**:** Run EM

Usage:

```
ERHMMClass$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
ERHMMClass$init(data, ...)
```

Arguments:

`data` A dataframe

`...` Others

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
ERHMMClass$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`gmmpp` *Create GMMPP*

Description

Create an instance of GMMPP

Usage

```
gmmpp(size, alpha, D0, D1)
```

Arguments

`size`	An integer for the number of phases
`alpha`	A vector of initial probability
`D0`	An infinitesimal generator without arrivals
`D1`	An infinitesimal generator with arrivals

Value

An instance of GMMPP

Note

This function can omit several patterns of arguments. For example, `map(5)` omit the arguments `alpha`, `Q` and `xi`. In this case, the default values are assigned to them.

Examples

```
## create a map (full matrix) with 5 phases
(param1 <- gmmpp(5))

## create a map with specific parameters
(param2 <- gmmpp(alpha=c(1,0,0),
             D0=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
             D1=rbind(c(2,0,0),c(0,2,0),c(0,0,0))))
```

`GMMPPClass` *GMMPP: Approximation for MAP*

Description

GMMPP: Approximation for MAP

GMMPP: Approximation for MAP

Details

A point process dominated by a continuous-time Markov chain.

Super class

`mapfit::MAPClass` -> `GMMPPClass`

Methods

Public methods:

- `GMMPPClass$new()`
- `GMMPPClass$copy()`
- `GMMPPClass$emfit()`
- `GMMPPClass$clone()`

Method `new()`**:** Create a MAP

Usage:

```
GMMPPClass$new(alpha, D0, D1, xi)
```

Arguments:

`alpha` A vector of initial probability

`D0` An infinitesimal generator

`D1` An infinitesimal generator

`xi` An exit rate vector

Returns: An instance of MAP

Method `copy()`**:** copy

Usage:
```
GMMPPClass$copy()
```
Returns: A new instance

Method `emfit()`**:** Run EM

Usage:
```
GMMPPClass$emfit(data, options, ...)
```
Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:
```
GMMPPClass$clone(deep = FALSE)
```
Arguments:

`deep` Whether to make a deep clone.

`gph.param` *Generate GPH using the information on data*

Description

Generate GPH randomly and adjust parameters to fit its first moment to the first moment of data.

Usage

```
gph.param(data, skel, ...)
```

Arguments

`data`	A dataframe
`skel`	An instance of skeleton of GPH.
`...`	Others

Value

An instance of GPH

Examples

```
## Create data
wsample <- rweibull(10, shape=2)
(dat <- data.frame.phase.time(x=wsample))

## Generate PH that is fitted to dat
(model <- gph.param(data=dat, skel=ph(5)))
```

GPHClass *General phase-type distribution*

Description

General phase-type distribution

General phase-type distribution

Details

A continuous distribution dominated by a continuous-time Markov chain. A random time is given by an absorbing time.

Methods

Public methods:

- GPHClass$alpha()
- GPHClass$Q()
- GPHClass$xi()
- GPHClass$new()
- GPHClass$copy()
- GPHClass$size()
- GPHClass$df()
- GPHClass$moment()
- GPHClass$print()
- GPHClass$pdf()
- GPHClass$cdf()
- GPHClass$ccdf()
- GPHClass$sample()
- GPHClass$emfit()
- GPHClass$init()
- GPHClass$clone()

Method `alpha()`**:** Get alpha

Usage:

```
GPHClass$alpha()
```

Returns: A vector of alpha

Method `Q()`**:** Get Q

Usage:

```
GPHClass$Q()
```

Returns: A matrix of Q

Method `xi()`: Get xi

Usage:

```
GPHClass$xi()
```

Returns: A vector of xi

Method `new()`: Create a GPH

Usage:

```
GPHClass$new(alpha, Q, xi)
```

Arguments:

`alpha` A vector of initial probability

`Q` An infinitesimal generator

`xi` An exit rate vector

Returns: An instance of GPH

Method `copy()`: copy

Usage:

```
GPHClass$copy()
```

Returns: A new instance

Method `size()`: The number of phases

Usage:

```
GPHClass$size()
```

Returns: The number of phases

Method `df()`: Degrees of freedom

Usage:

```
GPHClass$df()
```

Returns: The degrees of freedom

Method `moment()`: Moments of GPH

Usage:

```
GPHClass$moment(k, ...)
```

Arguments:

`k` A value to indicate the degrees of moments. k-th moment

`...` Others

Returns: A vector of moments from 1st to k-th moments

Method `print()`: Print

Usage:

```
GPHClass$print(...)
```

Arguments:

`...` Others

Method `pdf()`**:** PDF

Usage:

```
GPHClass$pdf(x, poisson.eps = 1e-08, ufactor = 1.01, ...)
```

Arguments:

`x` A vector of points

`poisson.eps` A value of tolerance error for uniformization

`ufactor` A value of uniformization factor

`...` Others

Returns: A vector of densities.

Method `cdf()`**:** CDF

Usage:

```
GPHClass$cdf(x, poisson.eps = 1e-08, ufactor = 1.01, ...)
```

Arguments:

`x` A vector of points

`poisson.eps` A value of tolerance error for uniformization

`ufactor` A value of uniformization factor

`...` Others

Returns: A vector of probabilities

Method `ccdf()`**:** Complementary CDF

Usage:

```
GPHClass$ccdf(x, poisson.eps = 1e-08, ufactor = 1.01, ...)
```

Arguments:

`x` A vector of points

`poisson.eps` A value of tolerance error for uniformization

`ufactor` A value of uniformization factor

`...` Others

Returns: A vector of probabilities

Method `sample()`**:** Make a sample

Usage:

```
GPHClass$sample(...)
```

Arguments:

`...` Others

Returns: A sample of GPH

Method `emfit()`**:** Run EM

Usage:

```
GPHClass$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
GPHClass$init(data, ...)
```

Arguments:

`data` A dataframe

`...` Others

`options` A list of options

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
GPHClass$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Note

This function provides the values of p.d.f. for PH distribution with the uniformization technique.

This function provides the values of c.d.f. for PH distribution with the uniformization technique.

This function provides the values of complementary c.d.f. for PH distribution with the uniformization technique.

`herlang` *Create HErlang distribution*

Description

Create an instance of Hyper-Erlang distribution

Usage

```
herlang(
  size,
  shape,
  mixrate = rep(1/length(shape), length(shape)),
  rate = rep(1, length(shape))
)
```

Arguments

size	An integer of the number of phases
shape	A vector of shape parameters
mixrate	A vector of initial probability (mixrate)
rate	A vector of rate parameters

Value

An instance of HErlang

Note

If shape is given, shape is used even though size is set.

Examples

```
## create a hyper Erlang consisting of two Erlang
## with shape parameters 2 and 3.
(param1 <- herlang(shape=c(2,3)))

## create a hyper Erlang with specific parameters
(param2 <- herlang(shape=c(2,3), mixrate=c(0.3,0.7), rate=c(1.0,10.0)))

## convert to a general PH
as.gph(param2)

## p.d.f. for 0, 0.1, ..., 1
(dphase(x=seq(0, 1, 0.1), ph=param2))

## c.d.f. for 0, 0.1, ..., 1
(pphase(q=seq(0, 1, 0.1), ph=param2))

## generate 10 samples
(rphase(n=10, ph=param2))
```

---

herlang.param *Determine hyper-Erlang parameters*

Description

Determine the hyper-Erlang parameters with k-means.

Usage

```
herlang.param(data, shape, ...)
```

Arguments

data	A dataframe
shape	A vector of shape parameters
...	Others

Value

An instance of HErlang

Examples

```
## Create data
wsample <- rweibull(10, shape=2)
(dat <- data.frame.phase.time(x=wsample))

## Generate PH that is fitted to dat
(model <- herlang.param(data=dat, shape=c(1,2,3)))
```

HErlangClass *Hyper-Erlang distribution*

Description

Hyper-Erlang distribution

Hyper-Erlang distribution

Details

A mixture of Erlang distributions. A subclass of PH distributions.

Methods

Public methods:

- HErlangClass$mixrate()
- HErlangClass$shape()
- HErlangClass$rate()
- HErlangClass$new()
- HErlangClass$copy()
- HErlangClass$size()
- HErlangClass$df()
- HErlangClass$moment()
- HErlangClass$print()
- HErlangClass$pdf()
- HErlangClass$cdf()

- HErlangClass$ccdf()
- HErlangClass$sample()
- HErlangClass$emfit()
- HErlangClass$init()
- HErlangClass$clone()

Method `mixrate()`**:** Get mixrate

Usage:

```
HErlangClass$mixrate()
```

Returns: A vector of mixrate

Method `shape()`**:** Get shape

Usage:

```
HErlangClass$shape()
```

Returns: A vector of shapes

Method `rate()`**:** Get rate

Usage:

```
HErlangClass$rate()
```

Returns: A vector of rates

Method `new()`**:** Create a hyper-Erlang distribution

Usage:

```
HErlangClass$new(mixrate, shape, rate)
```

Arguments:

`mixrate` A vector of initial probability
`shape` A vector of shape parameters
`rate` A vector of rate parameters

Returns: An instance of HErlang

Method `copy()`**:** copy

Usage:

```
HErlangClass$copy()
```

Returns: A new instance

Method `size()`**:** The number of components

Usage:

```
HErlangClass$size()
```

Returns: The number of components

Method `df()`**:** Degrees of freedom

Usage:

```
HErlangClass$df()
```

Returns: The degrees of freedom

Method `moment()`**:** Moments of HErlang

Usage:

```
HErlangClass$moment(k, ...)
```

Arguments:

`k` A value to indicate the degrees of moments. k-th moment

`...` Others

Returns: A vector of moments from 1st to k-th moments

Method `print()`**:** Print

Usage:

```
HErlangClass$print(...)
```

Arguments:

`...` Others

Method `pdf()`**:** PDF

Usage:

```
HErlangClass$pdf(x, ...)
```

Arguments:

`x` A vector of points

`...` Others

Returns: A vector of densities.

Method `cdf()`**:** CDF

Usage:

```
HErlangClass$cdf(q, ...)
```

Arguments:

`q` A vector of points

`...` Others

Returns: A vector of probabilities

Method `ccdf()`**:** Complementary CDF

Usage:

```
HErlangClass$ccdf(q, ...)
```

Arguments:

`q` A vector of points

`...` Others

Returns: A vector of probabilities

Method `sample()`**:** Make a sample

Usage:

```
HErlangClass$sample(...)
```

Arguments:

`...` Others

Returns: A sample of HErlang

Method `emfit()`**:** Run EM

Usage:

```
HErlangClass$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
HErlangClass$init(data, ...)
```

Arguments:

`data` A dataframe

`...` Others

`options` A list of options

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
HErlangClass$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`map` *Create MAP*

Description

Create an instance of MAP

Usage

```
map(size, alpha, D0, D1)
```

Arguments

`size`	An integer for the number of phases
`alpha`	A vector of initial probability
`D0`	An infinitesimal generator without arrivals
`D1`	An infinitesimal generator with arrivals

Value

An instance of MAP

Note

This function can omit several patterns of arguments. For example, `map(5)` omit the arguments `alpha`, `D0` `D1` and `xi`. In this case, the default values are assigned to them.

Examples

```
## create a map (full matrix) with 5 phases
(param1 <- map(5))

## create a map with specific parameters
(param2 <- map(alpha=c(1,0,0),
              D0=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              D1=rbind(c(2,0,0),c(0,2,0),c(0,0,0))))
```

---

map.acf *k-lag correlation of MAP*

Description

Compute k-lag correlation

Usage

```
map.acf(map, ...)
```

Arguments

`map`	An instance of MAP
`...`	Others

Value

A vector of k-lag correlation

Examples

```
## create an MAP with specific parameters
(param1 <- map(alpha=c(1,0,0),
               D0=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-4)),
               D1=rbind(c(1,1,0),c(1,0,1),c(2,0,1))))

## create an ER-HMM with specific parameters
(param2 <- erhmm(shape=c(2,3), alpha=c(0.3,0.7),
```

```
                rate=c(1.0,10.0),
                P=rbind(c(0.3, 0.7), c(0.1, 0.9))))

map.acf(map=param1)
map.acf(map=param2)
```

`map.jmoment` *Joint moments of MAP*

Description

Compute joint moments for a given MAP

Usage

```
map.jmoment(lag, map, ...)
```

Arguments

`lag`	An integer for lag
`map`	An instance of MAP
`...`	Others

Value

A vector of moments

Examples

```
## create an MAP with specific parameters
(param1 <- map(alpha=c(1,0,0),
               D0=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-4)),
               D1=rbind(c(1,1,0),c(1,0,1),c(2,0,1))))

## create an ER-HMM with specific parameters
(param2 <- erhmm(shape=c(2,3), alpha=c(0.3,0.7),
                 rate=c(1.0,10.0),
                 P=rbind(c(0.3, 0.7), c(0.1, 0.9))))

map.jmoment(lag=1, map=param1)
map.jmoment(lag=1, map=param2)
```

map.mmoment *Marginal moments of MAP*

Description

Compute up to k-th marginal moments for a given MAP

Usage

```
map.mmoment(k, map, ...)
```

Arguments

k	An integer for the moments to be computed
map	An instance of MAP
...	Others

Value

A vector of moments

Examples

```
## create an MAP with specific parameters
(param1 <- map(alpha=c(1,0,0),
               D0=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-4)),
               D1=rbind(c(1,1,0),c(1,0,1),c(2,0,1))))

## create an ER-HMM with specific parameters
(param2 <- erhmm(shape=c(2,3), alpha=c(0.3,0.7),
                 rate=c(1.0,10.0),
                 P=rbind(c(0.3, 0.7), c(0.1, 0.9))))

map.mmoment(k=3, map=param1)
map.mmoment(k=3, map=param2)
```

map.param *Generate MAP using the information on data*

Description

Generate MAP randomly and adjust parameters to fit its first moment to the first moment of data.

Usage

```
map.param(data, skel, ...)
```

Arguments

`data`	A dataframe
`skel`	An instance of skeleton of MAP
`...`	Others

Value

An instance of MAP

`MAPClass` *General Markovian arrival process*

Description

General Markovian arrival process

General Markovian arrival process

Details

A point process dominated by a continuous-time Markov chain.

Methods

Public methods:

- `MAPClass$alpha()`
- `MAPClass$D0()`
- `MAPClass$D1()`
- `MAPClass$xi()`
- `MAPClass$new()`
- `MAPClass$copy()`
- `MAPClass$size()`
- `MAPClass$df()`
- `MAPClass$print()`
- `MAPClass$mmoment()`
- `MAPClass$jmoment()`
- `MAPClass$acf()`
- `MAPClass$emfit()`
- `MAPClass$init()`
- `MAPClass$clone()`

Method `alpha()`**:** Get alpha

Usage:

```
MAPClass$alpha()
```

Returns: A vector of alpha

Method `D0()`**:** Get D0

Usage:

```
MAPClass$D0()
```

Returns: A matrix of D0

Method `D1()`**:** Get D1

Usage:

```
MAPClass$D1()
```

Returns: A matrix of D1

Method `xi()`**:** Get xi

Usage:

```
MAPClass$xi()
```

Returns: A vector of xi

Method `new()`**:** Create a MAP

Usage:

```
MAPClass$new(alpha, D0, D1, xi)
```

Arguments:

`alpha` A vector of initial probability

`D0` An infinitesimal generator

`D1` An infinitesimal generator

`xi` An exit rate vector

Returns: An instance of MAP

Method `copy()`**:** copy

Usage:

```
MAPClass$copy()
```

Returns: A new instance

Method `size()`**:** The number of phases

Usage:

```
MAPClass$size()
```

Returns: The number of phases

Method `df()`**:** Degrees of freedom

Usage:

```
MAPClass$df()
```

Returns: The degrees of freedom

Method `print()`**:** Print

Usage:

```
MAPClass$print(...)
```

Arguments:

`...` Others

Method `mmoment()`**:** Marginal moments

Usage:

```
MAPClass$mmoment(k, ...)
```

Arguments:

`k` An integer of degree

`...` Others

Returns: A vector of moments

Method `jmoment()`**:** Joint moments

Usage:

```
MAPClass$jmoment(lag, ...)
```

Arguments:

`lag` An integer of lag

`...` Others

Returns: A matrix of moments

Method `acf()`**:** k-lag correlation

Usage:

```
MAPClass$acf(...)
```

Arguments:

`...` Others

Returns: A vector for k-lag correlation

Method `emfit()`**:** Run EM

Usage:

```
MAPClass$emfit(data, options, ...)
```

Arguments:

`data` A dataframe

`options` A list of options

`...` Others

Method `init()`**:** Initialize with data

Usage:

```
MAPClass$init(data, ...)
```

Arguments:

`data` A dataframe

`...` Others

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
MAPClass$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`mapfit.group` *MAP fitting with grouped data*

Description

Estimates MAP parameters from grouped data.

Usage

```
mapfit.group(map, counts, breaks, intervals, instants, ...)
```

Arguments

`map`	An object of R6 class. The estimation algorithm is selected depending on this class.
`counts`	A vector of the number of points in intervals.
`breaks`	A vector for a sequence of points of boundaries of intervals. This is equivalent to `c(0,cumsum(intervals))`. If this is missing, it is assigned to `0:length(counts)`.
`intervals`	A vector of time lengths for intervals. This is equivalent to `diff(breaks)`). If this is missing, it is assigned to `rep(1,length(counts))`.
`instants`	A vector of integers to indicate whether sample is drawn at the last of interval. If instant is 1, a sample is drawn at the last of interval. If instant is 0, no sample is drawn at the last of interval. By using instant, point data can be expressed by grouped data. If instant is missing, it is given by `rep(0L,length(counts))`, i.e., there are no samples at the last of interval.
`...`	Further options for EM steps.

Value

Returns a list with components, which is an object of S3 class `mapfit.result`;

`model`	an object for estimated MAP class.
`llf`	a value of the maximum log-likelihood.
`df`	a value of degrees of freedom of the model.
`aic`	a value of Akaike information criterion.
`iter`	the number of iterations.
`convergence`	a logical value for the convergence of estimation algorithm.

ctime	computation time (user time).
data	an object for data class
aerror	a value of absolute error for llf at the last step of algorithm.
rerror	a value of relative error for llf at the last step of algorithm.
options	a list of options used in the fitting.
call	the matched call.

Note

Unlike phfit.group, missing counts (NA) are not supported in MAP fitting, and breaks must start at 0, i.e., left-truncated data cannot be used. Both of them would introduce an interval whose number of arrivals is unknown, which the estimation algorithm for MAP cannot handle.

Examples

```
## load trace data
data(BCpAug89)
BCpAug89s <- head(BCpAug89, 50)

## make grouped data
BCpAug89.group <- hist(cumsum(BCpAug89s),
                       breaks=seq(0, 0.15, 0.005),
                       plot=FALSE)

## MAP fitting for general MAP
(result1 <- mapfit.group(map=map(2),
                      counts=BCpAug89.group$counts,
                      breaks=BCpAug89.group$breaks))
## MAP fitting for MMPP
(result2 <- mapfit.group(map=mmpp(2),
                       counts=BCpAug89.group$counts,
                       breaks=BCpAug89.group$breaks))

## MAP fitting with approximate MMPP
(result3 <- mapfit.group(map=gmmpp(2),
                       counts=BCpAug89.group$counts,
                       breaks=BCpAug89.group$breaks))

## marginal moments for estimated MAP
map.mmoment(k=3, map=result1$model)
map.mmoment(k=3, map=result2$model)
map.mmoment(k=3, map=result3$model)

## joint moments for estimated MAP
map.jmoment(lag=1, map=result1$model)
map.jmoment(lag=1, map=result2$model)
map.jmoment(lag=1, map=result3$model)

## lag-k correlation
map.acf(map=result1$model)
```

```
map.acf(map=result2$model)
map.acf(map=result3$model)
```

`mapfit.point` *MAP fitting with point data*

Description

Estimates MAP parameters from point data.

Usage

```
mapfit.point(map, x, intervals, ...)
```

Arguments

`map`	An object for MAP. The estimation algorithm is selected depending on this class.
`x`	A vector for point data.
`intervals`	A vector for intervals.
`...`	Further options for fitting methods.

Value

Returns a list with components, which is an object of S3 class `mapfit.result`;

`model`	an object for estimated PH class.
`llf`	a value of the maximum log-likelihood.
`df`	a value of degrees of freedom of the model.
`aic`	a value of Akaike information criterion.
`iter`	the number of iterations.
`convergence`	a logical value for the convergence of estimation algorithm.
`ctime`	computation time (user time).
`data`	an object for data class
`aerror`	a value of absolute error for llf at the last step of algorithm.
`rerror`	a value of relative error for llf at the last step of algorithm.
`options`	a list of options used for fitting.
`call`	the matched call.

Examples

```
## load trace data
data(BCpAug89)
BCpAug89s <- head(BCpAug89, 50)

## MAP fitting for general MAP
(result1 <- mapfit.point(map=map(2), x=cumsum(BCpAug89s)))

## MAP fitting for MMPP
(result2 <- mapfit.point(map=mmpp(2), x=cumsum(BCpAug89s)))

## MAP fitting for ER-HMM
(result3 <- mapfit.point(map=erhmm(3), x=cumsum(BCpAug89s)))

## marginal moments for estimated MAP
map.mmoment(k=3, map=result1$model)
map.mmoment(k=3, map=result2$model)
map.mmoment(k=3, map=result3$model)

## joint moments for estimated MAP
map.jmoment(lag=1, map=result1$model)
map.jmoment(lag=1, map=result2$model)
map.jmoment(lag=1, map=result3$model)

## lag-k correlation
map.acf(map=result1$model)
map.acf(map=result2$model)
map.acf(map=result3$model)
```

`mmpp` *Create an MMPP*

Description

Create an instance of MMPP (Markov-Modulated Poisson Process)

Usage

```
mmpp(size)
```

Arguments

`size`	An integer for the number of phases

Value

An instance of MMPP

Note

MMPP is a MAP whose D1 is given by a diagonal matrix.

Examples

```
## create an MMPP with 5 phases
(param1 <- mmpp(5))
```

---

ph *Create GPH distribution*

Description

Create an instance of GPH

Usage

```
ph(size, alpha, Q, xi)
```

Arguments

size	An integer for the number of phases
alpha	A vector of initial probability
Q	An infinitesimal generator
xi	An exit rate vector

Value

An instance of GPH

Note

This function can omit several patterns of arguments. For example, `ph(5)` omit the arguments `alpha`, `Q` and `xi`. In this case, the default values are assigned to them.

Examples

```
## create a PH (full matrix) with 5 phases
(param1 <- ph(5))

## create a PH (full matrix) with 5 phases
(param1 <- ph(size=5))

## create a PH with specific parameters
(param2 <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))
```

ph.bidiag *Create a bi-diagonal PH distribution*

Description

Create an instance of bi-diagonal PH distribution.

Usage

```
ph.bidiag(size)
```

Arguments

size	An integer for the number of phases

Value

An instance of bi-diagonal PH distribution

Note

Bi-diagonal PH distribution is the PH distribution whose infinitesimal generator is given by a upper bi-diagonal matrix. This is similar to canonical form 1. But there is no restriction on the order for diagonal elements.

Examples

```
## create a bidiagonal PH with 5 phases
(param1 <- ph.bidiag(5))
```

ph.coxian *Create a Coxian PH distribution*

Description

Create an instance of coxian PH distribution.

Usage

```
ph.coxian(size)
```

Arguments

size	An integer for the number of phases

Value

An instance of coxian PH distribution

Note

Coxian PH distribution is the PH distribution whose infinitesimal generator is given by a upper bi-diagonal matrix. This is also called canonical form 3.

Examples

```
## create a Coxian PH with 5 phases
(param1 <- ph.coxian(5))
```

---

ph.mean *Mean of PH distribution*

Description

Compute the mean of a given PH distribution.

Usage

```
ph.mean(ph, ...)
```

Arguments

ph	An instance of PH distribution
...	Others

Value

A value of mean

Examples

```
## create a PH with specific parameters
(param1 <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))

## create a CF1 with specific parameters
(param2 <- cf1(alpha=c(1,0,0), rate=c(1.0,2.0,3.0)))

## create a hyper Erlang with specific parameters
(param3 <- herlang(shape=c(2,3), mixrate=c(0.3,0.7), rate=c(1.0,10.0)))

## mean
```

```
ph.mean(param1)
ph.mean(param2)
ph.mean(param3)
```

---

ph.moment *Moments of PH distribution*

Description

Generate moments up to k-th moments for a given PH distribution.

Usage

```
ph.moment(k, ph, ...)
```

Arguments

k	An integer for the moments to be computed
ph	An instance of PH distribution
...	Others

Value

A vector of moments

Examples

```
## create a PH with specific parameters
(param1 <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))

## create a CF1 with specific parameters
(param2 <- cf1(alpha=c(1,0,0), rate=c(1.0,2.0,3.0)))

## create a hyper Erlang with specific parameters
(param3 <- herlang(shape=c(2,3), mixrate=c(0.3,0.7), rate=c(1.0,10.0)))

## up to 5 moments
ph.moment(5, param1)
ph.moment(5, param2)
ph.moment(5, param3)
```

ph.tridiag *Create a tri-diagonal PH distribution*

Description

Create an instance of tri-diagonal PH distribution.

Usage

```
ph.tridiag(size)
```

Arguments

size	An integer for the number of phases

Value

An instance of tri-diagonal PH distribution

Note

Tri-diagonal PH distribution is the PH distribution whose infinitesimal generator is given by a tri-diagonal matrix (band matrix).

Examples

```
## create a tridiagonal PH with 5 phases
(param1 <- ph.tridiag(5))
```

ph.var *Variance of PH distribution*

Description

Compute the variance of a given PH distribution.

Usage

```
ph.var(ph, ...)
```

Arguments

ph	An instance of PH distribution
...	Others

Value

A value of variance

Examples

```
## create a PH with specific parameters
(param1 <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))

## create a CF1 with specific parameters
(param2 <- cf1(alpha=c(1,0,0), rate=c(1.0,2.0,3.0)))

## create a hyper Erlang with specific parameters
(param3 <- herlang(shape=c(2,3), mixrate=c(0.3,0.7), rate=c(1.0,10.0)))

## variance
ph.var(param1)
ph.var(param2)
ph.var(param3)
```

---

phfit.3mom *PH fitting with three moments*

Description

Estimates PH parameters from three moments.

Usage

```
phfit.3mom(
  m1,
  m2,
  m3,
  method = c("Osogami06", "Bobbio05"),
  max.phase = 50,
  epsilon = sqrt(.Machine$double.eps)
)
```

Arguments

m1	A value of the first moment.
m2	A value of the second moment.
m3	A value of the third moment.
method	The name of moment matching method.
max.phase	An integer for the maximum number of phases in the method "Osogami06".
epsilon	A value of precision in the method "Osogami06".

Value

An object of GPH.

Note

The method "Osogami06" checks the first three moments on whether there exists a PH whose three moments match to them. In such case, the method "Bobbio05" often returns an error.

References

Osogami, T. and Harchol-Balter, M. (2006) Closed Form Solutions for Mapping General Distributions to Minimal PH Distributions. *Performance Evaluation*, **63**(6), 524–552.

Bobbio, A., Horvath, A. and Telek, M. (2005) Matching Three Moments with Minimal Acyclic Phase Type Distributions. *Stochastic Models*, **21**(2-3), 303–326.

Examples

```
## Three moment matching
## Moments of Weibull(shape=2, scale=1); (0.886227, 1.0, 1.32934)
(result1 <- phfit.3mom(0.886227, 1.0, 1.32934))

## Three moment matching
## Moments of Weibull(shape=2, scale=1); (0.886227, 1.0, 1.32934)
(result2 <- phfit.3mom(0.886227, 1.0, 1.32934, method="Bobbio05"))

## mean
ph.mean(result1)
ph.mean(result2)

## variance
ph.var(result1)
ph.var(result2)

## up to 5 moments
ph.moment(5, result1)
ph.moment(5, result2)
```

---

phfit.density *PH fitting with density function*

Description

Estimates PH parameters from density function.

Usage

```
phfit.density(
  ph,
  f,
  deformula = deformula.zeroinf,
  weight.zero = 1e-12,
  weight.reltol = 1e-08,
  start.divisions = 8,
  max.iter = 12,
  ...
)
```

Arguments

ph	An object of R6 class. The estimation algorithm is selected depending on this class.
f	A function object for a density function.
deformula	An object for formulas of numerical integration. It is not necessary to change it when the density function is defined on the positive domain [0,infinity).
weight.zero	A absolute value which is regarded as zero in numerical integration.
weight.reltol	A value for precision of numerical integration.
start.divisions	A value for starting value of divisions in deformula.
max.iter	A value for the maximum number of iterations to increase divisions in deformula.
...	Options for EM steps, which is also used to send the arguments to density function.

Value

Returns a list with components, which is an object of S3 class `phfit.result`;

model	an object for estimated PH class.
llf	a value of the maximum log-likelihood (a negative value of the cross entropy).
df	a value of degrees of freedom of the model.
KL	a value of Kullback-Leibler divergence.
iter	the number of iterations.
convergence	a logical value for the convergence of estimation algorithm.
ctime	computation time (user time).
data	an object for data class
aerror	a value of absolute error for llf at the last step of algorithm.
rerror	a value of relative error for llf at the last step of algorithm.
options	a list of options.
call	the matched call.

Note

Any of density function can be applied to the argument f, where f should be defined f <- function(x, ...). The first argument of f should be an integral parameter. The other parameters are set in the argument ... of phfit.density. The truncated density function can also be used directly.

Examples

```
####################
##### truncated density
####################

## PH fitting for general PH
(result1 <- phfit.density(ph=ph(2), f=dnorm, mean=3, sd=1))

## PH fitting for CF1
(result2 <- phfit.density(ph=cf1(2), f=dnorm, mean=3, sd=1))

## PH fitting for hyper Erlang
(result3 <- phfit.density(ph=herlang(3), f=dnorm, mean=3, sd=1))

## mean
ph.mean(result1$model)
ph.mean(result2$model)
ph.mean(result3$model)

## variance
ph.var(result1$model)
ph.var(result2$model)
ph.var(result3$model)

## up to 5 moments
ph.moment(5, result1$model)
ph.moment(5, result2$model)
ph.moment(5, result3$model)
```

---

phfit.group *PH fitting with grouped data*

Description

Estimates PH parameters from grouped data.

Usage

```
phfit.group(ph, counts, breaks, intervals, instants, ...)
```

Arguments

ph	An object of R6 class. The estimation algorithm is selected depending on this class.
counts	A vector of the number of points in intervals.
breaks	A vector for a sequence of points of boundaries of intervals. This is equivalent to `c(0,cumsum(intervals))`. If this is missing, it is assigned to `0:length(counts)`.
intervals	A vector of time lengths for intervals. This is equivalent to `diff(breaks)`). If this is missing, it is assigned to `rep(1,length(counts))`.
instants	A vector of integers to indicate whether sample is drawn at the last of interval. If instant is 1, a sample is drawn at the last of interval. If instant is 0, no sample is drawn at the last of interval. By using instant, point data can be expressed by grouped data. If instant is missing, it is given by `rep(0L,length(counts))`, i.e., there are no samples at the last of interval.
...	Further options for EM steps.

Value

Returns a list with components, which is an object of S3 class `phfit.result`;

model	an object for estimated PH class.
llf	a value of the maximum log-likelihood.
df	a value of degrees of freedom of the model.
aic	a value of Akaike information criterion.
iter	the number of iterations.
convergence	a logical value for the convergence of estimation algorithm.
ctime	computation time (user time).
data	an object for data class
aerror	a value of absolute error for llf at the last step of algorithm.
rerror	a value of relative error for llf at the last step of algorithm.
options	a list of options used in the fitting.
call	the matched call.

Note

In this method, we can handle truncated data using `NA` and `Inf`; `phfit.group(ph=cf1(5), counts=c(countsdata, NA), breaks=c(breakdata, +Inf))` `NA` means missing of count data at the corresponding interval, and `Inf` is allowed to put the last of breaks or intervals which represents a special interval [the last break point,infinity).

Examples

```
## make sample
wsample <- rweibull(n=100, shape=2, scale=1)
wgroup <- hist(x=wsample, breaks="fd", plot=FALSE)

## PH fitting for general PH
(result1 <- phfit.group(ph=ph(2), counts=wgroup$counts, breaks=wgroup$breaks))

## PH fitting for CF1
(result2 <- phfit.group(ph=cf1(2), counts=wgroup$counts, breaks=wgroup$breaks))

## PH fitting for hyper Erlang
(result3 <- phfit.group(ph=herlang(3), counts=wgroup$counts, breaks=wgroup$breaks))

## mean
ph.mean(result1$model)
ph.mean(result2$model)
ph.mean(result3$model)

## variance
ph.var(result1$model)
ph.var(result2$model)
ph.var(result3$model)

## up to 5 moments
ph.moment(5, result1$model)
ph.moment(5, result2$model)
ph.moment(5, result3$model)
```

`phfit.point` *PH fitting with point data*

Description

Estimates PH parameters from point data.

Usage

```
phfit.point(ph, x, weights, ...)
```

Arguments

`ph`	An object of R6 class for PH. The estimation algorithm is selected depending on this class.
`x`	A vector for point data.
`weights`	A vector of weights for points.
`...`	Further options for fitting methods.

Value

Returns a list with components, which is an object of S3 class `phfit.result`;

`model`	an object for estimated PH class.
`llf`	a value of the maximum log-likelihood.
`df`	a value of degrees of freedom of the model.
`aic`	a value of Akaike information criterion.
`iter`	the number of iterations.
`convergence`	a logical value for the convergence of estimation algorithm.
`ctime`	computation time (user time).
`data`	an object for data class
`aerror`	a value of absolute error for llf at the last step of algorithm.
`rerror`	a value of relative error for llf at the last step of algorithm.
`options`	a list of options used for fitting.
`call`	the matched call.

Examples

```
## make sample
wsample <- rweibull(n=100, shape=2, scale=1)

## PH fitting for general PH
(result1 <- phfit.point(ph=ph(2), x=wsample))

## PH fitting for CF1
(result2 <- phfit.point(ph=cf1(2), x=wsample))

## PH fitting for hyper Erlang
(result3 <- phfit.point(ph=herlang(3), x=wsample))

## mean
ph.mean(result1$model)
ph.mean(result2$model)
ph.mean(result3$model)

## variance
ph.var(result1$model)
ph.var(result2$model)
ph.var(result3$model)

## up to 5 moments
ph.moment(5, result1$model)
ph.moment(5, result2$model)
ph.moment(5, result3$model)
```

pphase *Distribution function of PH distribution*

Description

Compute the cumulative distribution function (c.d.f.) for a given PH distribution

Usage

```
pphase(q, ph, lower.tail = TRUE, log.p = FALSE, ...)
```

Arguments

q	A numeric vector of quantiles.
ph	An instance of PH distribution.
lower.tail	logical; if TRUE, probabilities are P(X <= x), otherwise P(X > x).
log.p	logical; if TRUE, probabilities p are returned as log(p).
...	Others

Value

A vector of densities

Examples

```
## create a PH with specific parameters
(phdist <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))

## c.d.f. for 0, 0.1, ..., 1
pphase(q=seq(0, 1, 0.1), ph=phdist)
```

rphase *Sampling of PH distributions*

Description

Generate a sample from a given PH distribution.

Usage

```
rphase(n, ph, ...)
```

Arguments

n	An integer of the number of samples.
ph	An instance of PH distribution.
...	Others

Value

A vector of samples.

Examples

```
## create a PH with specific parameters
(phdist <- ph(alpha=c(1,0,0),
              Q=rbind(c(-4,2,0),c(2,-5,1),c(1,0,-1)),
              xi=c(2,2,0)))

## generate 10 samples
rphase(n=10, ph=phdist)
```

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