

Package ‘kofn’

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Title Maximum Likelihood Estimation for k-Out-of-n System Data

Version 0.4.0

Description Maximum likelihood estimation of component lifetime parameters from system-level observations of k-out-of-n systems. Supports exponential and Weibull component distributions under multiple observation schemes: Scheme 0 (system lifetime only), Scheme 1 (periodic inspection), and Scheme 2 (complete monitoring). Provides an EM algorithm for Weibull parallel systems and Fisher information comparison across schemes. The k-out-of-n framework unifies series (k=1) and parallel (k=m) systems as a censoring problem on component lifetimes. Conforms to the 'likelihood.model' generics and returns fitted objects compatible with 'algebraic.mle'. The data-generating process and topology infrastructure (system survival, density, signature, structure function, importance measures) are delegated to the 'dist.structure' package; 'kofn' focuses exclusively on inference for the k-out-of-n family.

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URL <https://github.com/queelius/kofn>, <https://queelius.github.io/kofn/>

BugReports <https://github.com/queelius/kofn/issues>

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assumptions.exp_kofn *Assumptions for exponential k-out-of-n model*

Description

Returns a character vector listing the assumptions made by the exponential k-out-of-n likelihood model.

Usage

```
## S3 method for class 'exp_kofn'  
assumptions(model, ...)
```

Arguments

model An exp_kofn object created by `kofn()`.
... Additional arguments (ignored).

Value

Character vector of assumptions.

Examples

```
model <- kofn(k = 3, m = 3, component = dfr_exponential())  
assumptions(model)
```

assumptions.wei_kofn *Assumptions for Weibull k-out-of-n system model*

Description

Returns a list of assumptions made by the model.

Usage

```
## S3 method for class 'wei_kofn'  
assumptions(model, ...)
```

Arguments

model A wei_kofn object.
... Additional arguments (currently unused).

Value

A character vector of assumptions.

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_weibull())
assumptions(model)
```

compare_fisher_info *Compare Fisher information across observation schemes*

Description

For a given parameter configuration, computes the observed Fisher information under Scheme 0 (system only), Scheme 1 (periodic inspection), and Scheme 2 (complete component data) via simulation.

Usage

```
compare_fisher_info(
  shapes = NULL,
  scales = NULL,
  rates = NULL,
  n = 200L,
  delta = 1,
  n_rep = 50L,
  component = dfr_exponential()
)
```

Arguments

shapes	Numeric vector. Weibull shape parameters (Weibull only, or NULL for exponential).
scales	Numeric vector. Weibull scale parameters (Weibull only, or NULL for exponential).
rates	Numeric vector. Exponential rate parameters (exponential only, alternative to shapes/scales).
n	Integer. Sample size per replicate.
delta	Numeric scalar. Inspection interval width for Scheme 1.
n_rep	Integer. Number of Monte Carlo replicates.
component	A <code>dfr_dist</code> prototype (e.g. <code>dfr_exponential()</code> or <code>dfr_weibull()</code>) specifying the component family.

Details

The determinant of the observed information matrix is used as a scalar summary. Efficiency ratios indicate relative information content: a ratio less than 1 means the denominator scheme carries more information.

For Scheme 2 (complete data), the Fisher information is computed analytically:

- Exponential: $I_{jj} = n/\lambda_j^2$ (diagonal).
- Weibull: Block-diagonal with per-component 2x2 Fisher information matrices using the standard Weibull FIM formulas.

For Schemes 0 and 1, the observed information is computed numerically via `numDeriv::hessian` of the negative log-likelihood evaluated at the true parameter values.

Value

A list with components:

`scheme0_det` Numeric vector of Scheme 0 information determinants (length `n_rep`).

`scheme1_det` Numeric vector of Scheme 1 information determinants.

`scheme2_det` Numeric vector of Scheme 2 (complete data) information determinants.

`median_det` Named numeric vector of median determinants across schemes.

`efficiency_01` Ratio of median Scheme 0 to Scheme 1 determinant (< 1 means Scheme 1 is more informative).

`efficiency_02` Ratio of median Scheme 0 to Scheme 2 determinant.

`efficiency_12` Ratio of median Scheme 1 to Scheme 2 determinant.

`n_valid` Named integer vector of valid (non-NA) replicate counts per scheme.

Examples

```
set.seed(1)
result <- compare_fisher_info(rates = c(1, 2), n = 50, delta = 1.0, n_rep = 5)
result$median_det
result$efficiency_01 # Scheme 0 vs Scheme 1
```

fit.exp_kofn

MLE fitting for exponential k-out-of-n model

Description

Returns a closure function(`df`, `par0`, `n_starts`) that computes the maximum likelihood estimate of the component rate parameters.

Usage

```
## S3 method for class 'exp_kofn'
fit(object, ...)
```

Arguments

object An exp_kofn object created by `kofn()`.
 ... Additional arguments (ignored).

Details

Uses multi-start optimization with L-BFGS-B as primary solver and Nelder-Mead on the log-scale as fallback. Standard errors are computed from the observed Fisher information (negative Hessian) at the MLE.

Value

A function function(df, par0 = NULL, n_starts = 5L) returning a fisher_mle object (from likelihood.model).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_exponential())
set.seed(42)
df <- rdata(model)(c(1, 2), n = 50)
result <- fit(model)(df)
coef(result)
```

fit.wei_kofn

Fit Weibull k-out-of-n system model

Description

Returns a closure that fits the model to data. Two methods are available:

Usage

```
## S3 method for class 'wei_kofn'
fit(object, ...)
```

Arguments

object A wei_kofn object.
 ... Additional arguments (currently unused).

Details

"em" EM algorithm for parallel systems ($k = m$ only). Treats the identity of the last-failing component as latent data. Uses truncated Weibull moments for the E-step and profile optimization over shape with closed-form scale for the M-step.

"mle" Direct MLE via L-BFGS-B with Nelder-Mead fallback. Works for any k-out-of-n structure.

The returned solver accepts these additional arguments:

par0 Initial parameter vector (length $2*m$, interleaved shape/scale). If NULL, method-of-moments initialization is used.

n_starts Number of multi-start attempts (default: 5).

tol Convergence tolerance for EM (default: $1e-8$).

maxiter Maximum EM iterations (default: 2000).

shape_bounds Bounds for shape optimization in EM (default: $c(0.05, 15)$).

verbose Print iteration progress (default: FALSE).

Value

A function `function(df, par0, ...)` that returns a `fisher_mle` object (from the `likelihood.model` package).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_weibull())
set.seed(42)
df <- rdata(model)(c(1.5, 2.0, 2.0, 3.0), n = 50)
result <- fit(model)(df)
coef(result)
```

fit_scheme1

Fit k-out-of-n system MLE under Scheme 1 (periodic inspection)

Description

Returns a closure that fits the model to Scheme 1 data using multi-start optimization with L-BFGS-B and Nelder-Mead fallback.

Usage

```
fit_scheme1(model, ...)
```

Arguments

model A kofn model object (exponential or Weibull).
... Additional arguments (currently unused).

Details

The solver uses L-BFGS-B as the primary optimization method with positivity constraints, falling back to Nelder-Mead on the log-parameter scale if L-BFGS-B fails to converge.

Standard errors are computed from the numerical Hessian at the MLE.

Value

A function `function(df, par0 = NULL, n_starts = 5L)` that returns a `fisher_mle` object (from the `likelihood.model` package).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_exponential())
set.seed(42)
df <- rdata_scheme1(model)(c(1, 2), n = 50, delta = 1.0)
result <- fit_scheme1(model)(df)
coef(result)
```

F_sys_exp

System CDF for exponential parallel systems

Description

Computes $F_{sys}(t) = \prod_j (1 - e^{-\lambda_j t})$ using the inclusion-exclusion expansion.

Usage

```
F_sys_exp(t, par)
```

Arguments

`t` Scalar time point (non-negative numeric).
`par` Numeric vector of rates (length `m`).

Value

Scalar CDF value $P(T_{sys} \leq t)$.

See Also

[S_sys_exp\(\)](#) for the survival function.

Examples

```
F_sys_exp(1, c(1, 2)) # P(T_sys <= 1) for 2-component parallel
```

hess_loglik.exp_kofn *Hessian of the log-likelihood for exponential k-out-of-n model*

Description

Returns a closure function(df, par) that computes the Hessian matrix of the log-likelihood with respect to the rate parameters.

Usage

```
## S3 method for class 'exp_kofn'
hess_loglik(model, ...)
```

Arguments

model An exp_kofn object created by `kofn()`.
 ... Additional arguments (ignored).

Details

Uses numerical differentiation via `numDeriv::hessian()` applied to the log-likelihood closure.

Value

A function function(df, par) returning an $m \times m$ Hessian matrix.

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_exponential())
H <- hess_loglik(model)
set.seed(1)
df <- rdata(model)(c(1, 2), n = 30)
H(df, c(1, 2)) # 2x2 Hessian matrix
```

hess_loglik.wei_kofn *Hessian of log-likelihood for Weibull k-out-of-n system*

Description

Returns a closure that computes the Hessian matrix of the log-likelihood via numerical differentiation using `numDeriv::hessian`.

Usage

```
## S3 method for class 'wei_kofn'
hess_loglik(model, ...)
```

Arguments

`model` A `wei_kofn` object.
`...` Additional arguments (currently unused).

Value

A function function(`df`, `par`) returning a square matrix (the Hessian of the log-likelihood).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_weibull())
H <- hess_loglik(model)
set.seed(1)
df <- rdata(model)(c(1.5, 2.0, 2.0, 3.0), n = 30)
H(df, c(1.5, 2.0, 2.0, 3.0)) # 4x4 Hessian matrix
```

 ie_expand

Inclusion-exclusion expansion of a product of CDFs

Description

For a set of exponential rates `lam`, computes the inclusion-exclusion expansion of $\prod_i (1 - e^{-\lambda_i t})$.

Usage

```
ie_expand(lam)
```

Arguments

`lam` Numeric vector of positive rates (one per component).

Details

Returns `sign` and `rate_sum` vectors such that:

$$\prod_i (1 - e^{-\lambda_i t}) = \sum_k \text{sign}_k \cdot e^{-\text{rate_sum}_k \cdot t}$$

The number of terms is 2^m where m is `length(lam)`.

Value

A list with elements:

sign Integer vector of signs (+1 or -1).

rate_sum Numeric vector of summed rates for each term.

Examples

```
ie <- ie_expand(c(1, 2))
# Product: (1 - exp(-t)) * (1 - exp(-2t))
# = 1 - exp(-t) - exp(-2t) + exp(-3t)
ie$sign      # c(1, -1, -1, 1)
ie$rate_sum  # c(0, 1, 2, 3)
```

is_kofn	<i>Test if an object is a kofn model</i>
---------	--

Description

Test if an object is a kofn model

Usage

```
is_kofn(x)
```

Arguments

x An object to test.

Value

Logical indicating whether x inherits from "kofn".

Examples

```
is_kofn(kofn(k = 3, m = 3, component = dfr_exponential()))
is_kofn(42)
```

kofn	<i>Create a k-out-of-n system estimation model</i>
------	--

Description

Constructs a likelihood model for component lifetime estimation from k-out-of-n system data. The system fails when k components have failed: k=1 is a series system (one failure kills it), k=m is a parallel system (all must fail).

Usage

```

kofn(
  k = 1L,
  m = 2L,
  component = dfr_exponential(),
  method = "mle",
  lifetime = "t",
  omega = "omega",
  lifetime_upper = "t_upper"
)

```

Arguments

<code>k</code>	System parameter: system fails when <code>k</code> components have failed. <code>k=1</code> is series, <code>k=m</code> is parallel.
<code>m</code>	Number of components.
<code>component</code>	A <code>dfr_dist</code> prototype from flexhaz specifying the shared component distribution family. Currently supported: <code>dfr_exponential</code> and <code>dfr_weibull</code> . Parameter values on the prototype are ignored; they will be estimated from data.
<code>method</code>	Estimation method: "mle" (direct MLE) or "em" (EM algorithm, Weibull only).
<code>lifetime</code>	Column name for system lifetime (default "t").
<code>omega</code>	Column name for observation type (default "omega").
<code>lifetime_upper</code>	Column name for interval upper bound (default "t_upper").

Details

This model satisfies the `likelihood_model` concept from the `likelihood.model` package by providing methods for `loglik`, `score`, and `hess_loglik`.

The class hierarchy is:

- "exp_kofn" or "wei_kofn" (distribution-specific dispatch)
- "kofn" (shared methods)
- "likelihood_model" (generic inference infrastructure)

The concrete subclass is determined by the type of component. The current closed-form machinery is homogeneous: all `m` components share the same distribution family, and `component` acts as a prototype for that family.

For non-k-of-n topologies (bridges, arbitrary coherent systems), use `coherent_dist` or one of the topology shortcuts in `dist.structure` directly. `kofn` is exclusively for the k-out-of-n family.

Value

An S3 object of class `c("exp_kofn"/"wei_kofn", "kofn", "likelihood_model")`.

Examples

```
# Parallel system with 3 exponential components (k = m)
model <- kofn(k = 3, m = 3, component = dfr_exponential())
print(model)

# Series system (k = 1)
model_series <- kofn(k = 1, m = 4, component = dfr_exponential())

# Weibull parallel system with EM estimation
model_wei <- kofn(k = 2, m = 2, component = dfr_weibull(), method = "em")
```

loglik.exp_kofn	<i>Log-likelihood for exponential k-out-of-n model</i>
-----------------	--

Description

Returns a closure function(`df`, `par`) that computes the log-likelihood of exponential component rates given system-level data.

Usage

```
## S3 method for class 'exp_kofn'
loglik(model, ...)
```

Arguments

<code>model</code>	An <code>exp_kofn</code> object created by <code>kofn()</code> .
<code>...</code>	Additional arguments (ignored).

Details

For parallel systems ($k = m$), the closed-form IE expansion is used, supporting all four observation types: exact, right, left, and interval censored. For general k -out-of- n systems, the per-observation contributions are computed via `dist.structure::exp_kofn(k, par)` and the algebraic `dist` generics density, `surv`, and `cdf`.

Value

A function function(`df`, `par`) where `df` is a data frame with columns for lifetime, observation type, and (for interval-censored) upper bounds, and `par` is a numeric vector of m component rates.

Examples

```
model <- kofn(k = 3, m = 3, component = dfr_exponential())
ll <- loglik(model)
set.seed(1)
df <- rdata(model)(c(1, 2, 3), n = 30)
ll(df, c(1, 2, 3))
```

loglik.wei_kofn	<i>Log-likelihood for Weibull k-out-of-n system</i>
-----------------	---

Description

Returns a closure function(df, par) that computes the log-likelihood for a Weibull k-out-of-n system given data and parameters.

Usage

```
## S3 method for class 'wei_kofn'
loglik(model, ...)
```

Arguments

model	A wei_kofn object.
...	Additional arguments (currently unused).

Details

For parallel systems ($k = m$), uses the direct Weibull system density $f_{sys}(t) = \sum_j f_j(t) \prod_{i \neq j} F_i(t)$. Supports "exact" and "right" observation types. Left and interval censoring are not supported for Weibull (no IE expansion); use the exponential model or Scheme 1 for those cases.

For general k , delegates per-observation to `dist.structure::wei_kofn(k, shapes, scales)` via the algebraic.dist generics density, surv, and cdf.

Value

A function function(df, par) returning a scalar log-likelihood.

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_weibull())
ll <- loglik(model)
set.seed(1)
df <- rdata(model)(c(1.5, 2.0, 2.0, 3.0), n = 30)
ll(df, c(1.5, 2.0, 2.0, 3.0))
```

loglik_masked	<i>Masked k-out-of-n log-likelihood</i>
---------------	---

Description

Computes the log-likelihood for a k-out-of-n system with candidate failed sets (generalized masking). The data frame must contain columns for system lifetime, observation type, and Boolean candidate set indicators (c1, c2, . . . , cm).

Usage

```
loglik_masked(model, candset = "c", ...)
```

Arguments

model	A kofn model object.
candset	Prefix for candidate set columns (default "c").
...	Additional arguments (currently unused).

Details

At system failure, k components have failed. The candidate set C_i is a superset of the true failed set. The likelihood marginalizes over all $\binom{|C_i|}{k}$ possible k-subsets.

For series systems ($k = 1$), this reduces to the standard masked cause-of-failure likelihood $\sum_{j \in C_i} w_j(t_i)$. For parallel systems ($k = m$), the candidate set must be $\{1, \dots, m\}$ and the likelihood equals the system density.

The function uses the exponential or Weibull distribution functions directly (not the IE expansion), so it works for any family supported by [parse_params](#).

Value

A function function(df, par) returning a scalar log-likelihood.

Examples

```
# 2-out-of-4 system with candidate failed sets
model <- kofn(k = 2, m = 4, component = dfr_exponential())
ll <- loglik_masked(model)

# Manually construct masked data: k=2 failed, C = {1,2,3}
df <- data.frame(
  t = 1.5, omega = "exact",
  c1 = TRUE, c2 = TRUE, c3 = TRUE, c4 = FALSE
)
ll(df, c(1, 0.8, 0.6, 0.4))
```

loglik_scheme1	<i>Log-likelihood for Scheme 1 (periodic inspection) parallel system</i>
----------------	--

Description

Returns a closure that computes the log-likelihood under Scheme 1 observation. The likelihood combines the system density at the exact system failure time with interval-censored component contributions.

Usage

```
loglik_scheme1(model, ...)
```

Arguments

model	A kofn model object (exponential or Weibull).
...	Additional arguments (currently unused).

Details

The log-likelihood for observation i is:

$$\log L_i(\theta) = \log f_{sys}(t_i) + \sum_j \log[F_j(a_{ij}^+) - F_j(a_{ij}^-)]$$

where f_{sys} is the parallel system density and $[a_{ij}^-, a_{ij}^+)$ is the inspection interval containing component j 's failure time.

Value

A function function(df, par) returning a scalar log-likelihood.

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_exponential())
ll <- loglik_scheme1(model)
set.seed(1)
df <- rdata_scheme1(model)(c(1, 2), n = 30, delta = 1.0)
ll(df, c(1, 2))
```

ncomponents.kofn	<i>Number of components in a kofn model</i>
------------------	---

Description

Returns the number of components m in the k -out-of- n system.

Usage

```
## S3 method for class 'kofn'
ncomponents(x, ...)
```

Arguments

<code>x</code>	A kofn model object.
<code>...</code>	Additional arguments (ignored).

Value

Integer number of components.

Examples

```
ncomponents(kofn(k = 5, m = 5, component = dfr_exponential()))
```

observe_exact	<i>Exact observation scheme (no censoring)</i>
---------------	--

Description

Creates an observation functor that records the exact failure time with no censoring. This is the trivial case — included for completeness and for explicit use in Fisher information comparisons.

Usage

```
observe_exact()
```

Value

Observation functor: `function(t_true)` returning a list with `t` (exact time), `omega` ("exact"), and `t_upper` (NA).

Examples

```
obs <- observe_exact()
obs(42.5) # list(t = 42.5, omega = "exact", t_upper = NA)
```

 observe_interval_censor

Interval-censoring observation scheme

Description

Creates an observation functor that places all failure times into a fixed window $[a, b)$. Systems failing within the window are interval-censored; systems failing outside are observed exactly.

Usage

```
observe_interval_censor(a, b)
```

Arguments

a Lower bound of censoring window (non-negative numeric).
b Upper bound of censoring window (positive numeric, $b > a$).

Details

For regular grids, use [observe_periodic](#) instead.

Value

Observation functor: `function(t_true)` returning a list with `t`, `omega` ("interval" or "exact"), and `t_upper`.

Examples

```
obs <- observe_interval_censor(a = 5, b = 10)
obs(7) # interval: list(t = 5, omega = "interval", t_upper = 10)
obs(3) # exact:   list(t = 3, omega = "exact", t_upper = NA)
obs(12) # exact:  list(t = 12, omega = "exact", t_upper = NA)
```

 observe_left_censor

Left-censoring observation scheme

Description

Creates an observation functor that applies left-censoring at time `tau`. Systems that fail after `tau` are observed exactly; systems that fail before `tau` are left-censored (we only know $T < \tau$).

Usage

```
observe_left_censor(tau)
```

Arguments

tau Censoring time (positive numeric).

Value

Observation functor: function(t_true) returning a list with t, omega ("left" or "exact"), and t_upper (NA).

Examples

```
obs <- observe_left_censor(tau = 10)
obs(5) # left: list(t = 10, omega = "left", t_upper = NA)
obs(15) # exact: list(t = 15, omega = "exact", t_upper = NA)
```

observe_mixture	<i>Mixture of observation schemes</i>
-----------------	---------------------------------------

Description

Creates an observation functor that randomly selects from a set of observation schemes for each observation. This models heterogeneous monitoring environments where different units may be observed under different protocols.

Usage

```
observe_mixture(..., weights = NULL)
```

Arguments

... Observation functors (created by observe_* functions).

weights Mixing probabilities (numeric vector). If NULL, uniform weights are used. Weights are normalized to sum to 1.

Value

Observation functor: function(t_true) that randomly selects a constituent scheme and returns its output.

Examples

```
obs <- observe_mixture(
  observe_right_censor(tau = 100),
  observe_periodic(delta = 10, tau = 100),
  weights = c(0.7, 0.3)
)
set.seed(42)
obs(30)
```

observe_periodic *Periodic inspection observation scheme*

Description

Creates an observation functor for periodic inspections at intervals of width δ . The failure time is known only to lie within the inspection interval containing it (interval-censored). Systems surviving past τ are right-censored.

Usage

```
observe_periodic(delta, tau = Inf)
```

Arguments

delta	Inspection interval width (positive numeric).
tau	Study end time / right-censoring time (positive numeric or Inf for no right-censoring).

Value

Observation functor: `function(t_true)` returning a list with `t` (interval lower bound or τ), `omega` ("interval" or "right"), and `t_upper` (interval upper bound or NA).

Examples

```
obs <- observe_periodic(delta = 10, tau = 100)
obs(25) # interval: list(t = 20, omega = "interval", t_upper = 30)
obs(150) # right: list(t = 100, omega = "right", t_upper = NA)
```

observe_right_censor *Right-censoring observation scheme*

Description

Creates an observation functor that applies right-censoring at time τ . Systems that fail before τ are observed exactly; systems surviving past τ are right-censored.

Usage

```
observe_right_censor(tau = Inf)
```

Arguments

tau	Censoring time (positive numeric, or Inf for no censoring).
-----	---

Value

Observation functor: function(t_true) returning a list with t , ω ("exact" or "right"), and t_upper (NA).

Examples

```
obs <- observe_right_censor(tau = 100)
obs(50) # exact: list(t = 50, omega = "exact", t_upper = NA)
obs(150) # right: list(t = 100, omega = "right", t_upper = NA)

# No censoring
obs_all <- observe_right_censor(tau = Inf)
obs_all(999) # exact: list(t = 999, omega = "exact", t_upper = NA)
```

print.kofn

Print method for kofn models

Description

Displays a human-readable summary of the k-out-of-n system model, including system type, component distribution, estimation method, and column name conventions.

Usage

```
## S3 method for class 'kofn'
print(x, ...)
```

Arguments

x A kofn model object.
 \dots Additional arguments (ignored).

Value

The model object, invisibly.

Examples

```
print(kofn(k = 3, m = 3, component = dfr_exponential()))
```

rdata.exp_kofn

Random data generation for exponential k-out-of-n model

Description

Returns a closure that generates random system-level data from the exponential k-out-of-n data-generating process.

Usage

```
## S3 method for class 'exp_kofn'
rdata(model, ...)
```

Arguments

`model` An exp_kofn object created by `kofn()`.
`...` Additional arguments (ignored).

Details

Workflow:

1. Generate i.i.d. exponential component lifetimes.
2. Compute system lifetime as the $(m - k + 1)$ -th order statistic.
3. Apply the observation functor (exact observation by default).

Value

A function `function(theta, n, observe = NULL)` returning a data frame with columns `t` (system lifetime) and `omega` (observation type). Latent component lifetimes, true critical component, and the true parameters are stored as attributes.

Examples

```
model <- kofn(k = 3, m = 3, component = dfr_exponential())
gen <- rdata(model)
set.seed(1)
df <- gen(theta = c(1, 2, 3), n = 20)
head(df)

# With right-censoring
df2 <- gen(c(1, 2, 3), n = 20, observe = observe_right_censor(tau = 2))
table(df2$omega)
```

rdata.wei_kofn	<i>Generate random data from a Weibull k-out-of-n system</i>
----------------	--

Description

Returns a closure that generates system lifetime data with observation scheme support. Component lifetimes are Weibull-distributed with parameters specified by theta (interleaved shape/scale).

Usage

```
## S3 method for class 'wei_kofn'  
rdata(model, ...)
```

Arguments

model	A wei_kofn object.
...	Additional arguments (currently unused).

Details

The interface matches [rdata.exp_kofn](#): the returned closure accepts an observe functor for observation schemes (censoring, periodic inspection, etc.). The output includes an omega column.

Value

A function `function(theta, n, observe = NULL)` returning a data frame with columns `t` (system lifetimes) and `omega` (observation type). Attributes:

`comp_times` `n x m` matrix of component lifetimes.

`par` The parameter vector used for generation.

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_weibull())  
gen <- rdata(model)  
set.seed(42)  
df <- gen(theta = c(1.5, 2.0, 2.0, 3.0), n = 50)  
head(df)  
  
# With right-censoring  
df_cens <- gen(c(1.5, 2.0, 2.0, 3.0), 50,  
  observe = observe_right_censor(tau = 3))  
table(df_cens$omega)
```

rdata_masked	<i>Generate masked k-out-of-n data</i>
--------------	--

Description

Returns a closure that generates system lifetime data with candidate failed sets. The true failed set (the k components that failed by T_{sys}) is always included in the candidate set. Additional non-failed components are included independently with probability p_{mask} .

Usage

```
rdata_masked(model, candset = "c", ...)
```

Arguments

model	A kofn model object.
candset	Prefix for candidate set columns (default "c").
...	Additional arguments (currently unused).

Value

A function function(theta, n, p_mask = 0, observe = NULL) returning a data frame with columns for system lifetime, observation type, and Boolean candidate set indicators.

Examples

```
model <- kofn(k = 2, m = 4, component = dfr_exponential())
gen <- rdata_masked(model)
set.seed(42)
df <- gen(theta = c(1, 0.8, 0.6, 0.4), n = 10, p_mask = 0.3)
head(df)
```

rdata_scheme1	<i>Generate Scheme 1 (periodic inspection) data</i>
---------------	---

Description

Returns a closure that generates k-out-of-n system data under periodic inspection. Each observation yields the exact system failure time and interval-censored component failure times.

Usage

```
rdata_scheme1(model, ...)
```

Arguments

model A kofn model object (exponential or Weibull).
 ... Additional arguments (currently unused).

Details

Note: The Scheme 1 likelihood uses a composite approximation that treats the system density and component interval contributions as independent. This works well for $k \geq 2$ but is unreliable for series systems ($k = 1$), where surviving components' intervals should be conditioned on survival past T_{sys} . For series systems, use the `maskedcauses` package instead.

Value

A function `function(theta, n, delta)` returning a data frame with columns:

t System failure time (exact).
 comp_lower_j Lower bound of inspection interval for component j.
 comp_upper_j Upper bound of inspection interval for component j.

The data frame has attributes `comp_times` (true component times), `delta` (inspection interval), and `par` (true parameters).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_exponential())
gen <- rdata_scheme1(model)
set.seed(1)
df <- gen(theta = c(1, 2), n = 20, delta = 1.0)
head(df)
```

score.exp_kofn *Score function for exponential k-out-of-n model*

Description

Returns a closure function `(df, par)` that computes the gradient of the log-likelihood with respect to the rate parameters.

Usage

```
## S3 method for class 'exp_kofn'
score(model, ...)
```

Arguments

model An `exp_kofn` object created by `kofn()`.
 ... Additional arguments (ignored).

Details

Uses numerical differentiation via `numDeriv::grad()` applied to the log-likelihood closure.

Value

A function `function(df, par)` returning a numeric vector of length `m` (the score vector).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_exponential())
sc <- score(model)
set.seed(1)
df <- rdata(model)(c(1, 2), n = 30)
sc(df, c(1, 2)) # gradient at true parameters
```

score.wei_kofn

Score function for Weibull k-out-of-n system

Description

Returns a closure that computes the score (gradient of log-likelihood) via numerical differentiation using `numDeriv::grad`.

Usage

```
## S3 method for class 'wei_kofn'
score(model, ...)
```

Arguments

`model` A `wei_kofn` object.
`...` Additional arguments (currently unused).

Value

A function `function(df, par)` returning a numeric vector (the gradient of the log-likelihood).

Examples

```
model <- kofn(k = 2, m = 2, component = dfr_weibull())
sc <- score(model)
set.seed(1)
df <- rdata(model)(c(1.5, 2.0, 2.0, 3.0), n = 30)
sc(df, c(1.5, 2.0, 2.0, 3.0))
```

solve_mle	<i>Default MLE solver for positive parameters</i>
-----------	---

Description

Multi-start optimization via **compositional.mle**: L-BFGS-B with positivity constraints as the primary solver, Nelder-Mead on the log-parameter scale as fallback. Runs from `n_starts` random perturbations of `par0` and returns the best result.

Usage

```
solve_mle(neg_ll, par0, n_par, n_starts = 5L, nobs = NULL)
```

Arguments

<code>neg_ll</code>	Function of <code>par</code> only: guarded negative log-likelihood (returns <code>.Machine\$double.xmax / 2</code> on failure).
<code>par0</code>	Numeric vector of initial parameter values.
<code>n_par</code>	Integer number of parameters.
<code>n_starts</code>	Integer number of random restarts (default 5).
<code>nobs</code>	Integer number of observations.

Value

An `mle_numerical` result object (from `algebraic.mle`) with `coef()`, `vcov()`, `logLik()`, etc. Returns `NULL` if all starts fail.

Examples

```
# Fit a simple exponential rate from positive data
x <- rexp(100, rate = 0.5)
neg_ll <- function(rate) -sum(dexp(x, rate, log = TRUE))
fit <- solve_mle(neg_ll, par0 = 1, n_par = 1, nobs = length(x))
coef(fit)
```

S_sys_exp	<i>System survival function for exponential parallel systems</i>
-----------	--

Description

Computes $S_{sys}(t) = 1 - F_{sys}(t)$ for a parallel system with exponential components.

Usage

```
S_sys_exp(t, par)
```

Arguments

t	Scalar time point (non-negative numeric).
par	Numeric vector of rates (length m).

Value

Scalar survival probability $P(T_{sys} > t)$.

See Also

[F_sys_exp\(\)](#) for the CDF.

Examples

```
S_sys_exp(1, c(1, 2)) # P(T_sys > 1) for 2-component parallel
```

trunc_log_moment_vec *Vectorized truncated log-moment of the Weibull distribution*

Description

Computes $E[\log T|T < t_i]$ for $T \sim \text{Weibull}(\alpha, \beta)$ simultaneously for a vector of truncation points.

Usage

```
trunc_log_moment_vec(v_max_vec, alpha, beta)
```

Arguments

v_max_vec	Numeric vector. Precomputed values of $(t_i/\beta)^\alpha$.
alpha	Numeric scalar. Weibull shape parameter.
beta	Numeric scalar. Weibull scale parameter.

Details

Uses the identity:

$$E[\log T|T < t] = \log \beta + \frac{1}{\alpha} E[\log U|U < v_{\max}]$$

where $U \sim \text{Exp}(1)$ and $v_{\max} = (t/\beta)^\alpha$.

The inner expectation $E[\log U|U < v_{\max}]$ is computed via central finite difference of the lower incomplete gamma function at $s = 1$.

For very small v_{\max} (below $1e-10$), the asymptotic approximation $E[\log T|T < t] \approx \log t - 1/\alpha$ is used. For large v_{\max} where numerical issues arise, the untruncated moment $E[\log T] = \log \beta + \psi(1)/\alpha$ is used as fallback, where ψ is the digamma function.

Value

Numeric vector of $E[\log T | T < t_i]$ values, same length as `v_max_vec`.

Examples

```
# E[log T | T < t] for Weibull(shape=2, scale=1) at t = 0.5, 1.0, 2.0
v_max <- (c(0.5, 1.0, 2.0) / 1)^2
trunc_log_moment_vec(v_max_vec = v_max, alpha = 2, beta = 1)
```

<code>trunc_pow_moment</code>	<i>Scalar truncated power moment of the Weibull distribution</i>
-------------------------------	--

Description

Convenience wrapper around `trunc_pow_moment_vec()` for a single truncation point. Computes $E[T^k | T < t]$ for $T \sim \text{Weibull}(\alpha, \beta)$.

Usage

```
trunc_pow_moment(k, t, alpha, beta)
```

Arguments

<code>k</code>	Numeric scalar. Power parameter (can be non-integer).
<code>t</code>	Numeric scalar. Truncation point (positive).
<code>alpha</code>	Numeric scalar. Weibull shape parameter.
<code>beta</code>	Numeric scalar. Weibull scale parameter.

Value

Numeric scalar $E[T^k | T < t]$.

See Also

[trunc_pow_moment_vec\(\)](#) for the vectorized version.

Examples

```
# E[T^1 | T < 2] for Weibull(shape=1.5, scale=1)
trunc_pow_moment(k = 1, t = 2, alpha = 1.5, beta = 1)
```

trunc_pow_moment_vec *Vectorized truncated power moment of the Weibull distribution*

Description

Computes $E[T^k | T < t_i]$ for $T \sim \text{Weibull}(\alpha, \beta)$ simultaneously for a vector of truncation points.

Usage

```
trunc_pow_moment_vec(k, v_max_vec, alpha, beta)
```

Arguments

k	Numeric scalar. Power parameter (can be non-integer).
v_max_vec	Numeric vector. Precomputed values of $(t_i/\beta)^\alpha$.
alpha	Numeric scalar. Weibull shape parameter.
beta	Numeric scalar. Weibull scale parameter.

Details

Uses the substitution $U = (T/\beta)^\alpha \sim \text{Exp}(1)$, so that $T^k = \beta^k U^{k/\alpha}$ and the truncation $T < t$ becomes $U < v_{\max}$. The result is:

$$E[T^k | T < t] = \beta^k \frac{\gamma(k/\alpha + 1, v_{\max})}{1 - e^{-v_{\max}}}$$

where $\gamma(s, x)$ is the lower incomplete gamma function.

Computation is done in log-space for numerical stability.

For very small v_{\max} (below $1e-12$), the asymptotic approximation $E[T^k | T < t] \approx t^k / (k/\alpha + 1)$ is used to avoid numerical issues.

Value

Numeric vector of $E[T^k | T < t_i]$ values, same length as v_max_vec.

Examples

```
# E[T^2 | T < t] for Weibull(shape=2, scale=1) at t = 0.5, 1.0, 2.0
v_max <- (c(0.5, 1.0, 2.0) / 1)^2
trunc_pow_moment_vec(k = 2, v_max_vec = v_max, alpha = 2, beta = 1)
```

`w_j_exact`*Component weight for exponential parallel systems*

Description

Computes the contribution of component j to the parallel system density at time t . For component j with rate λ_j and other rates λ_{-j} :

$$w_j(t) = \lambda_j e^{-\lambda_j t} \prod_{i \neq j} (1 - e^{-\lambda_i t})$$

Usage`w_j_exact(t, par, j)`**Arguments**

<code>t</code>	Scalar time point (positive numeric).
<code>par</code>	Numeric vector of rates (length m), one per component.
<code>j</code>	Component index (integer, 1-based).

Details

Uses the inclusion-exclusion expansion to express this as a finite sum of exponentials.

Value

Scalar value of $w_j(t)$.

See Also

[w_j_integral\(\)](#) for the closed-form integral of w_j .

Examples

```
# Component 1 contribution at t = 0.5, rates = c(1, 2, 3)
w_j_exact(0.5, c(1, 2, 3), j = 1)
```

w_j_integral

Closed-form integral of w_j(t) over an interval

Description

Computes $\int_a^b w_j(t) dt$ in closed form using the inclusion-exclusion expansion. Each term integrates as:

$$\int_a^b e^{-rt} dt = \frac{e^{-ra} - e^{-rb}}{r}$$

Usage

```
w_j_integral(a, b, par, j)
```

Arguments

a	Lower bound of integration (non-negative numeric scalar).
b	Upper bound of integration (positive numeric scalar, $b > a$).
par	Numeric vector of rates (length m).
j	Component index (integer, 1-based).

Value

Scalar integral value.

See Also

[w_j_exact\(\)](#) for the pointwise evaluation.

Examples

```
# Integral of w_1(t) from 0 to 1, rates = c(1, 2)
w_j_integral(0, 1, c(1, 2), j = 1)
```

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