

# R SCRIPTS FOR ALGORITHMS USED IN “NONPARAMETRIC ESTIMATION UNDER SHAPE CONSTRAINTS”

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We discuss software, written in C and used in [Groeneboom and Jongbloed \(2014\)](#), which is made available on this site using Rcpp, see, e.g., [Eddelbuettel \(2013\)](#).

**1. Introduction.** In [Groeneboom and Jongbloed \(2014\)](#) frequent use is made of results of C programs, which implement algorithms for computing estimators iteratively, or for computing test statistics using bootstrap procedures. Unfortunately, these programs were written using standard routines from Numerical Recipes in C (see [Press et al. \(1992\)](#)), and the authors of this book prohibit publication of code which even partly contains routines from their book.

For this reason the computer programs were never made public and the only way we can make them public now seems to remove all Numerical Recipes routines and use equivalent (preferably better) routines from other sources or just to cook up these routines ourselves. This is indeed what we intend to do, and a first attempt is the treatment of the MLE and SMLE for the Competing Risk model under Current Status censoring, which has received a lot of attention from researchers, and is discussed at different spots in the book. We will add other routines later and possibly build a package if the collection is sufficiently substantial.

The way we shall make the software available is to link the C/C++ programs to R, using Rcpp. In this way we can immediately make the programs available for the Mac, Windows and Linux/Unix platforms and also connect to the graphical tools available in R.

## 2. The competing risk model under current status censoring.

2.1. *The model.* The competing risk model under current status censoring is described on p. 121 of [Groeneboom and Jongbloed \(2014\)](#) and we take the formulation from there. Consider a situation where for a certain object there are several (say  $K \in \mathbb{N}$ ) possible causes of failure and that at a random point  $T$  in time the object is inspected. It is observed whether or not this object broke down before time  $T$  or not (its ‘current status’). In case the object has broken down, it is also observed which of the  $K$  possible causes (competing risks) lead to the breakdown. Write  $X$  for the time of breakdown and  $Y \in \{1, 2, \dots, K\}$  for the corresponding cause. Together with inspection time  $T$ , the indicator vector

$$\Delta = (\Delta_1, \dots, \Delta_K) \text{ with } \Delta_k = 1_{[X \leq T, Y=k]}$$

is observed. Note that if all indicators are zero, this means that  $X > T$ . If  $X \leq T$  also the breakdown cause is observed, so then exactly one of the  $K$  indicators equals 1. Assuming  $(X, Y)$  to have joint distribution function  $F$  and  $T$  to be independent of  $(X, Y)$ , this model is known as the competing risk model with current status observations. Data of this type arise naturally in cross-sectional studies with several failure causes.

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Note that, given  $T$ , the vector

$$(2.1) \quad (\Delta_1, \Delta_2, \dots, \Delta_K, \Delta_{K+1}) \text{ with } \Delta_{K+1} = 1 - \sum_{k=1}^K \Delta_k$$

has a multinomial distribution with parameters 1 and  $(F_1(T), \dots, F_K(T), 1 - F_+(T))$ , where

$$F_k(t) = P(X \leq t, Y = k), \quad t \geq 0, k = 1, 2, \dots, K,$$

is the sub-distribution function of  $X$  for risk level  $k$  and  $F_+ = \sum_k F_k$  is the marginal distribution function of  $X$ . Denoting by  $e_k$  the  $k$ th unit vector in  $\mathbb{R}^K$ , by  $\#$  counting measure on  $D = \{e_k : k = 1, \dots, K+1\}$  and  $G$  the distribution of  $T$ , we can define the measure  $\mu = G \times \#$  on  $\mathbb{R} \times D$ . With respect to this (dominating) measure, the density of a single observation  $(T, \Delta)$  is given by

$$(2.2) \quad p_F(t, \delta) = \prod_{k=1}^K F_k(t)^{\delta_k} (1 - F_+(t))^{1-\delta_+},$$

where  $\delta_+ = \sum_{k=1}^K \delta_k$ .

Now consider an independent sample of size  $n$ , distributed as  $(T, \Delta_1, \dots, \Delta_K)$ ,

$$(T_i, \Delta^i) = (T_i, \Delta_1^i, \dots, \Delta_K^i), \quad i = 1, \dots, n,$$

where, for  $1 \leq i \leq n$

$$\Delta^i = (\Delta_1^i, \dots, \Delta_K^i) \text{ with } \Delta_k^i = 1_{\{X_i \leq T_i, Y=k\}}, \quad k = 1, \dots, K.$$

Also define

$$\Delta_{K+1}^i = 1 - \sum_{k=1}^K \Delta_k^i = 1_{\{X_i > T_i\}}.$$

Using (2.2) and independence of the observations, the log likelihood (divided by  $n$ ) is given by

$$(2.3) \quad \begin{aligned} \ell(F) &= \int \log p_F(t, \delta) d\mathbb{P}_n(t, \delta) \\ &= \int \left\{ \sum_{k=1}^K \delta_k \log F_k(t) + (1 - \delta_+) \log(1 - F_+(t)) \right\} d\mathbb{P}_n(t, \delta). \end{aligned}$$

where  $\mathbb{P}_n$  is the empirical distribution of  $(T_i, \Delta^i)$ ,  $i = 1, \dots, n$ . An MLE  $\hat{F} = (\hat{F}_1, \dots, \hat{F}_K)$  can then be defined by the property

$$(2.4) \quad \ell(\hat{F}) = \max_{F \in \mathcal{F}_K} \ell(F)$$

where

$$(2.5) \quad \begin{aligned} \mathcal{F}_K &= \{F = (F_1, \dots, F_K) : F_1, \dots, F_K \text{ are sub-distribution functions,} \\ &\text{such that for all } x \geq 0 : \sum_{k=1}^K F_k(x) \leq 1\}. \end{aligned}$$

2.2. *The Bangkok Metropolitan Administration cohort study.* The Bangkok Metropolitan Administration injecting drug users cohort study (Kitayaporn et al. (1998) and Vanichseni et al. (2001)) was started in 1995 to assess (among other things) the feasibility of conducting a phase III HIV vaccine efficacy trial for injecting drug users in Bangkok. The data on a subset of 1365 injecting drug users who were below 35 years of age in this study were analyzed by Maathuis and Hudgens (2011) and Li and Fine (2013). In this group, 392 were HIV positive, with 114 infected with subtype B, 237 infected with subtype E, 5 infected by another mixed subtype and 36 infected with missing subtype. The subjects with other, mixed or missing subtypes were grouped in a single category.

In Maathuis and Hudgens (2011), the maximum likelihood estimator (MLE) for these data is computed and also a so-called naive estimator, based on analyzing one category such as the type B subjects, ignoring the data on the other types. In Li and Fine (2013) both the regular MLE and a smoothed version of the MLE (called the SMLE) are computed and theory developed in Groeneboom, Jongbloed and Witte (2010) is used for constructing confidence intervals. They also estimate the hazard and construct confidence intervals for the hazard, again using Groeneboom, Jongbloed and Witte (2010). The regular MLE cannot directly be used for this purpose because it corresponds to a discrete distribution, so that some kind of smoothing is needed to estimate the hazard and to construct the confidence intervals.

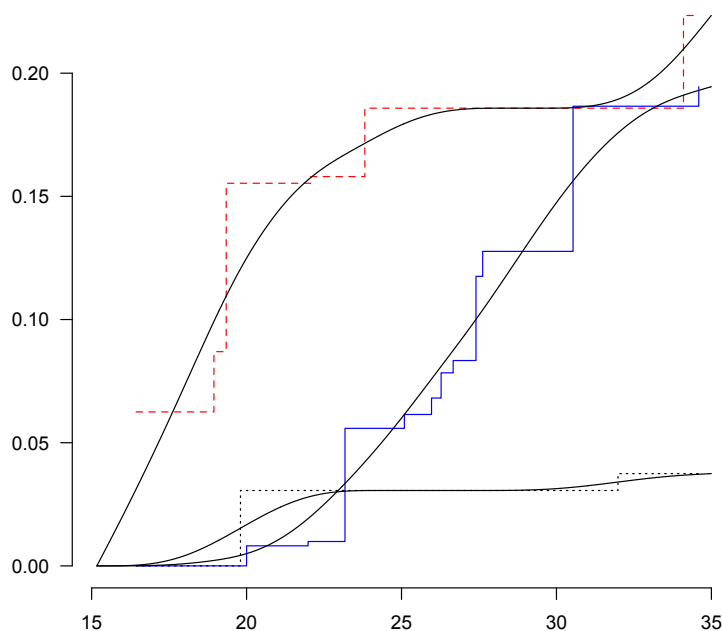


Fig 1: The MLE for the three categories in the Bangkok cohort study. The piecewise constant curves give the subdistribution functions, based on the MLE, for the different categories; dotted: type E, solid: type B, dashed; other types. The smooth solid curves give the corresponding estimates, based on the SMLE.

2.3. *The iterative convex minorant algorithm.* The iterative convex minorant algorithm is derived from Corollary 2.10 in [Groeneboom, Maathuis and Wellner, 2008](#), which is given below.

LEMMA 2.1 (Corollary 2.10, [Groeneboom, Maathuis and Wellner, 2008](#)). *Let  $\lambda$  be given by*

$$(2.6) \quad \lambda = 1 - \int \frac{\delta_{K+1}}{1 - \hat{F}_+(u)} d\mathbb{P}_n(u, \delta) \geq 0.$$

*Then  $\hat{F} = (\hat{F}_1, \dots, \hat{F}_K)$  is an MLE if, for all  $k = 1, \dots, K$  and each point of jump  $\tau_{ki}$  of  $\hat{F}_k$ :*

$$(2.7) \quad \int_{u \in [\tau_{ki}, s)} \left\{ \frac{\delta_k}{\hat{F}_k(u)} - \frac{\delta_{K+1}}{1 - \hat{F}_+(u)} \right\} d\mathbb{P}_n(u, \delta) \geq \lambda 1_{[\tau_{ki}, s)}(T_{(p)}), \quad s \in \mathbb{R},$$

*where equality holds if  $s > \tau_{ki}$  is a point of increase of  $\hat{F}_k$  or if  $s > T_{(p)}$ , where  $T_{(p)}$  is the largest of the strictly ordered order statistics.*

To force (2.7) to hold, we can set up an iterative convex minorant algorithm. This algorithm is implemented in the C++ file `icm.cpp` and in particular in the routine `ICM_iteration`. A so-called cusum diagram is formed, with points  $(0, 0)$  and points

$$(2.8) \quad \left( \sum_{i=1}^j w_{ki}, \sum_{i=1}^j (w_{ki} y_{ki} + v_{ki}) - \lambda 1_{\{j=n_k\}} \right), \quad j = 1, \dots, n_k,$$

where  $\lambda$  is as in (2.6), with  $\hat{F}_+$  replaced by the  $F_+$  at the present iteration step,

$$w_{ki} = \int_{u \in [T_i, T_j)} \left\{ \frac{\delta_k}{F_k(u)^2} + \frac{\delta_{K+1}}{\{1 - F_+(u)\}^2} \right\} d\mathbb{P}_n(u, \delta),$$

and  $T_i$  and  $T_j$  are successive points where  $\delta_k = 1$ ,

$$v_{ki} = \int_{u \in [T_i, T_j)} \left\{ \frac{\delta_k}{F_k(u)} - \frac{\delta_{K+1}}{1 - F_+(u)} \right\} d\mathbb{P}_n(u, \delta),$$

and where  $y_{ki}$  is the value of the subdistribution function  $F_k$  at the point  $T_i$  at the present iteration;  $n_k$  is the number of points where  $\delta_k = 1$ . As explained in [Groeneboom and Jongbloed \(2014\)](#), the  $w_{ik}$  have an interpretation via the diagonal of the Hessian matrix of the maximization problem.

We next determine the greatest convex minorant of the cusum diagram (2.8) and use its left derivative for forming the new values of  $F_k$ . The Lagrange multiplier  $\lambda$  is computed after each iteration via (2.6), using the values of the  $F_k$  at that iteration. We only have to determine the values of  $F_k$  at the points where  $\delta_k = 1$ , since these are the only points where the subdistribution function can have mass. It can be seen that at a stationary point of these iterations the conditions (2.7) are satisfied and hence an MLE is found. To go from one iteration to the next we determine the step size by a golden section search algorithm.

In our experience, this algorithm is at present the fastest algorithm for finding the MLE. It can easily be extended to interval censoring with more observations, like case 2 interval censoring, or so-called mixed case interval censoring, but we concentrate for the moment on the current status model.

2.4. *The SMLE.* The SMLE (smoothed maximum likelihood estimator) is computed using (9.75) in [Groeneboom and Jongbloed \(2014\)](#), where we use boundary correction on the left and right. The SMLE is defined on p. 367 of [Groeneboom and Jongbloed \(2014\)](#) for the data of the Bangkok cohort study, and given by

$$\tilde{F}_{nk,h}(t) = \int \left\{ \mathbb{K}\left(\frac{t-x}{h}\right) + \mathbb{K}\left(\frac{t+x-2a}{h}\right) - \mathbb{K}\left(\frac{2b-t-x}{h}\right) \right\} d\hat{F}_{nk}(x),$$

where  $a = 15$ ,  $b = 35$ ,  $h$  is the bandwidth (taken to be  $(b-a)n^{-1/5}$ ) and

$$(2.9) \quad \mathbb{K}(u) = \int_{-\infty}^u K(y) dy,$$

choosing for  $K$  for the triweight kernel, given by

$$K(u) = \frac{35}{32} (1-u^2)^3 1_{[-1,1]}(u).$$

The SMLE is computed in the last routine `bdf` of `icm.cpp`.

As explained in [Groeneboom and Jongbloed \(2014\)](#), the SMLE has a faster asymptotic convergence rate ( $n^{-2/5}$ , the usual convergence rate of density estimation), if one is willing to assume smoothness, than the MLE (which has convergence rate  $n^{-1/3}$  under the usual conditions). Also, the SMLE has asymptotically a normal limit distribution (under the appropriate conditions, given in [Groeneboom and Jongbloed \(2014\)](#)), in contrast with the MLE, for which the asymptotical distribution still has no analytic characterization.

2.5. *Rcpp.* The Rcpp part of the algorithm is implemented in the routine `ComputeMLE(DataFrame input)` in `icm.cpp`. The input to the routine is a data frame which comes from a file with two columns: the first column contains the observation times and the second the causes of failure  $1, \dots, K$  or 0 if there is no failure at that observation time. The R script `MLEThai.R` essentially only exists of the lines:

```
library(Rcpp)
icm<-sourceCpp("icm.cpp")
A<-read.table("dataThai.txt")
output <- ComputeMLE(A)
```

and has as output a list of three things: the MLE, the SMLE (computed on a equidistant grid of 1000 points) and the value of the log likelihood. The first line activates the Rcpp library (one may have to load the package Rcpp first), the second line compiles the C++ file `icm.cpp`, the third line transforms the data into a form suitable for input to the function `ComputeMLE`, and the fourth line computes the MLE and SMLE from this function (and also produces the value of the log likelihood). The present data file `dataThai.txt` can of course be replaced by any data file of the same structure; the file should not have headers, and the number of observations and number of risks, which should have the labels  $1, \dots, K$ , is counted by the C++ program `icm.cpp` itself.

The program also performs a reduction to take ties into account. For example, the data file `dataThai.txt` contains 1365 observations for three risks. After reduction for ties, the number of remaining (unique) observations is 1211, and at each unique observation the frequencies of the occurrences of  $\delta_k = 1$  are given, for  $k = 1, \dots, K$ , where  $K = 3$  in this case.

For illustration purposes the drawing of Figure 1.7 on p. 11 of [Groeneboom and Jongbloed \(2014\)](#), where the MLE and SMLE are shown, is added to the script. This figure is also shown above in Figure 1.

2.6. *Comparison with MLEcens.* In first instance, the R package `MLEcens` (Maathuis (2013)) was developed by Marloes Maathuis for analyzing bivariate interval censored data. For this type of data, the non-unicity of the MLE is more of an issue than for the present case of the MLE for competing risk data under current status censoring. The method proceeds by first computing rectangles which are candidates for containing mass and next computing the masses of the MLE on these rectangles. The really time consuming step of the algorithm is the computation of the MLE, not the preliminary reduction step of the computation of the candidate rectangles.

This method can also be used for computing the MLE for the present model, in which case the rectangles are replaced by intervals. The output of `MLEcens` gives indeed the masses of the MLE on these intervals, together with a list of the intervals. The computation of the MLE is based on an old C program, using support reduction, as discussed in Groeneboom, Jongbloed and Wellner (2008).

This algorithm is totally different from the iterative convex minorant algorithm. The support reduction algorithm successively builds up a distribution of mass from a few rectangles until further addition of new rectangles with mass will not increase the likelihood any more. This is done by two types of iteration: *inner iterations* which preform a least squares minimization, using weights given by the *outer iterations* which perform a change of the masses using Armijo's rule for determining a step size in a direction given by the inner iterations. Details of this procedure are given in Groeneboom, Jongbloed and Wellner (2008) for the so-called "Aspect experiment" in quantum statistics.

We compare the output of the two algorithms for the Bangkok data below. The iterative convex minorant algorithm gives on my computer, after 20 iterations, the following output for the MLE:

|       | [,1]     | [,2]        | [,3]       | [,4]       | [,5]       |
|-------|----------|-------------|------------|------------|------------|
| [1,]  | 16.43532 | 0.000000000 | 0.06250000 | 0.00000000 | 0.06250000 |
| [2,]  | 18.94593 | 0.000000000 | 0.08695652 | 0.00000000 | 0.08695652 |
| [3,]  | 19.34292 | 0.000000000 | 0.15531609 | 0.00000000 | 0.15531609 |
| [4,]  | 19.80287 | 0.000000000 | 0.15531609 | 0.03060505 | 0.18592114 |
| [5,]  | 20.00000 | 0.008140789 | 0.15531609 | 0.03060505 | 0.19406192 |
| [6,]  | 21.98494 | 0.009897753 | 0.15531609 | 0.03060505 | 0.19581889 |
| [7,]  | 22.06708 | 0.009897753 | 0.15801138 | 0.03060505 | 0.19851418 |
| [8,]  | 23.17591 | 0.055833685 | 0.15801138 | 0.03060505 | 0.24445011 |
| [9,]  | 23.81656 | 0.055833685 | 0.18579624 | 0.03060505 | 0.27223497 |
| [10,] | 25.09240 | 0.061458723 | 0.18579624 | 0.03060505 | 0.27786000 |
| [11,] | 25.96851 | 0.068139019 | 0.18579624 | 0.03060505 | 0.28454030 |
| [12,] | 26.27789 | 0.078359872 | 0.18579624 | 0.03060505 | 0.29476115 |
| [13,] | 26.66667 | 0.083361566 | 0.18579624 | 0.03060505 | 0.29976285 |
| [14,] | 27.40315 | 0.117539808 | 0.18579624 | 0.03060505 | 0.33394109 |
| [15,] | 27.61944 | 0.127664960 | 0.18579624 | 0.03060505 | 0.34406624 |
| [16,] | 30.53525 | 0.186595483 | 0.18579624 | 0.03060505 | 0.40299676 |
| [17,] | 31.98631 | 0.186595483 | 0.18579624 | 0.03745355 | 0.40984527 |
| [18,] | 34.09993 | 0.186595483 | 0.22342172 | 0.03745355 | 0.44747075 |
| [19,] | 34.59274 | 0.194506509 | 0.22342172 | 0.03745355 | 0.45538178 |

The first column gives observations (ages), the second to fourth column the values of the three subdistribution functions of which (at least) one has a jump at the corresponding observation time, and the 5th column gives the values of the sum function  $F_+$  at these points. There are of course many more observations, but the MLE does not have jumps at these points.

After 20 iterations, the values of the estimates satisfy the two (Fenchel duality) conditions (7.56) and (7.57) of [Groeneboom and Jongbloed \(2014\)](#) at the level  $10^{-10}$  (absolute value of inner product of nabla vector and solution smaller than  $10^{-10}$  and minimum of partial sums of the nabla vector bigger than  $10^{-10}$ , respectively). The same convergence criterion is used in `MLEcens`.

If I apply `MLEcens` to the same data, I get the following output on my computer. For the masses on the rectangles I get the vector of values (denoted by `$p` in the output):

```
0.062500000 0.024456522 0.068359569 0.030605045 0.008140789 0.001756965
0.002695293 0.045935932 0.027784852 0.005625038 0.006680296 0.010220853
0.005001694 0.034178242 0.010125152 0.058930524 0.006848503 0.037625482
0.007911025 0.544618225
```

If we take the cumulative sums of these numbers, using the R function `cumsum`, we get:

```
0.06250000 0.08695652 0.15531609 0.18592114 0.19406192 0.19581889
0.19851418 0.24445011 0.27223497 0.27786000 0.28454030 0.29476115
0.29976285 0.33394109 0.34406624 0.40299676 0.40984527 0.44747075
0.45538178 1.00000000
```

in which we recognize the last column of the output of the iterative convex minorant algorithm, corresponding to the sum function  $F_+$ , except for the last number (which just gives the jump to the total mass).

As next output, I get the table `$rects` in the output:

|       | [,1]     | [,2]     | [,3] | [,4] |
|-------|----------|----------|------|------|
| [1,]  | 15.16769 | 16.43532 | 1.75 | 2.25 |
| [2,]  | 18.94045 | 18.94593 | 1.75 | 2.25 |
| [3,]  | 19.34018 | 19.34292 | 1.75 | 2.25 |
| [4,]  | 19.79192 | 19.80287 | 2.75 | 3.25 |
| [5,]  | 19.99179 | 20.00000 | 0.75 | 1.25 |
| [6,]  | 21.97399 | 21.98494 | 0.75 | 1.25 |
| [7,]  | 22.05065 | 22.06708 | 1.75 | 2.25 |
| [8,]  | 23.15400 | 23.17591 | 0.75 | 1.25 |
| [9,]  | 23.80287 | 23.81656 | 1.75 | 2.25 |
| [10,] | 25.04860 | 25.09240 | 0.75 | 1.25 |
| [11,] | 25.94114 | 25.96851 | 0.75 | 1.25 |
| [12,] | 26.26968 | 26.27789 | 0.75 | 1.25 |
| [13,] | 26.64750 | 26.66667 | 0.75 | 1.25 |
| [14,] | 27.40041 | 27.40315 | 0.75 | 1.25 |
| [15,] | 27.61670 | 27.61944 | 0.75 | 1.25 |
| [16,] | 30.52977 | 30.53525 | 0.75 | 1.25 |
| [17,] | 31.97262 | 31.98631 | 2.75 | 3.25 |
| [18,] | 34.09719 | 34.09993 | 1.75 | 2.25 |
| [19,] | 34.54894 | 34.59274 | 0.75 | 1.25 |
| [20,] | 34.99521 | 100.0000 | 0.75 | 3.25 |

Here one recognizes in the second column the numbers in the first column of the table, produced by the iterative convex minorant. The numbers 1.75, 2.25, etc. in the last columns may seem somewhat peculiar, but have the following meaning. The interval  $[0.75, 1.25]$  corresponds to risk 1, the interval

$[1.75, 2.25]$  to risk 2, the interval  $[2.75, 3.25]$  to risk 3, and the interval  $[0.75, 3.25]$  to an observation where there is no failure. This way of coding shows the descendance of the algorithm from the algorithm for bivariate interval censoring.

So, if one places the mass of the intervals at the right endpoint, one gets the same results as with the iterative convex minorant algorithm. It is also seen that the numbers in the first two columns are pretty close, except for the irrelevant last row (as an aside, one could also argue that this last interval should start at 34.84463 rather than at 34.99521), so there is only a slight space of freedom for defining different MLEs.

To further compare the two algorithms for a more challenging data set, we compared the performance for the example of 25000 observations on data, generated by the exponential-type subdistribution functions  $F_k(t) = (k/3)\{1 - e^{-kt}\}$ ,  $t \geq 0$ ,  $k = 1, 2$ , and analyzed on pages 190 and 191 of [Groeneboom and Jongbloed \(2014\)](#). Using the script `MLE25000.R`, the computation for and plotting of Figure 2 below, where the SMLE also was computed, took about 10 seconds on my computer. On the other hand, just to compute the MLE took 100 seconds using the package `MLEcens`. If the number of observations is growing, the algorithm in `MLEcens` is considerably slowed down by the matrix inversions (or growing number of linear equations to be solved), whereas the iterative convex minorant algorithm does not have to solve equations of this type (only using the diagonal of the Hessian matrix).

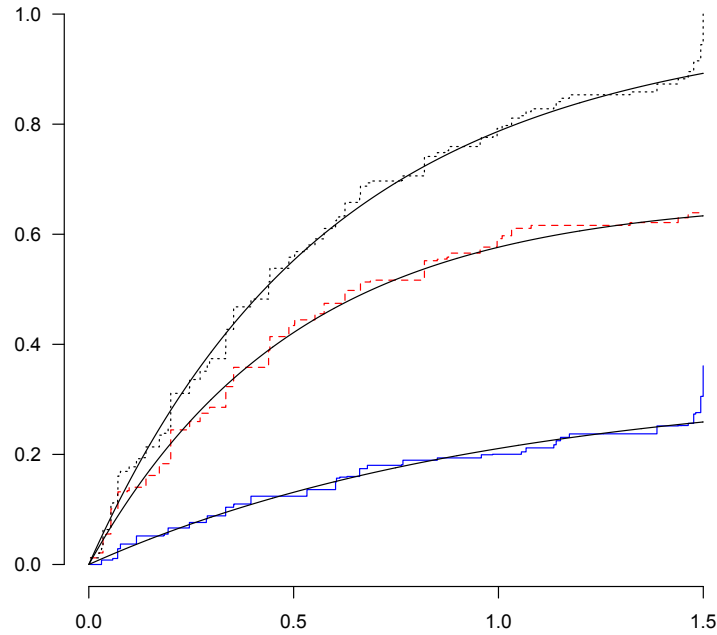


Fig 2: The two distribution functions  $F_k(t) = (k/3)\{1 - e^{-kt}\}$  for the competing risk model with current status data and their MLE's for a sample of size  $n = 25000$ . The upper curves give the sum function  $F_+$  and its estimator  $\hat{F}_{n+}$ .



**3. Concluding remarks.** We made a start in making the C/C++ routines, used in the book [Groeneboom and Jongbloed \(2014\)](#) available. We intend to do this, using `Rcpp`, transferring the C routines to R. The model for which we started to do this was the competing risk model, with current status data.

As examples, we gave two R scripts: `MLEThai.R` and `MLE25000.R`. These scripts can be used on any data of the same type, just by changing the name of the data file, called in the third line of the script. The data file should have two columns: the observation times and the labels of the risks  $1, \dots, K$  for which the observation time is a failure or a zero is there is no failure at that particular time. If there are many ties, it might be better to choose another input format, and we shall make other versions available to allow other input modes.

The scripts were tried out by Richard Gill on the Mac, Windows and Linux platforms and “worked in a flash”, as he reported. I tried it myself on a four years old MacBook Pro and the scripts also seemed to work fine there. For a “seamless R and C++ integration” it may be advisable to use fairly recent versions of R and `Rcpp`. On the Mac one needs the `gcc` compiler, which is provided by `Xcode`, and on Windows one also needs the `gcc` compiler, which can be downloaded by installing the latest version of `Rtools`: <http://cran.r-project.org/bin/windows/Rtools/>. Presently, I use version 3.1.2 of R myself on the Yosemite (10.10.2) version of OS X on a Mac.

The algorithm was compared with the package [Maathuis \(2013\)](#) and it was noted that the same results came out, although the algorithms are very different.

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