# Package 'drimmR'

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Type Package

Title Estimation, Simulation and Reliability of drifting Markov Models

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Description This package introduces the drifting Markov models (DMN)
```

**Description** This package introduces the drifting Markov models (DMMs) which are non-homogeneous Markov models designed for modeling the heterogeneities of sequences in a more flexible way than homogeneous Markov chains or even hidden Markov models. In this context, we developed an R package dedicated to the estimation, simulation and the exact computation of associated reliability of drifting Markov models. The implemented methods are described in Vergne, N. (2008), <doi:10.2202/1544-6115.1326> and Barbu, V.S., Vergne, N. (2019) <doi:10.1007/s11009-018-9682-8>.

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```

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2 drimmR-package

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## **R** topics documented:

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### Description

drimmR-package

This package performs the estimation, simulation and the exact computation of associated reliability measures of drifting Markov models (DMMs). These are particular non-homogeneous Markov chains for which the Markov transition matrix is a linear (polynomial) function of two (several) Markov transition matrices. Several statistical frameworks are taken into account (one or several samples, complete or incomplete samples, models of the same length). Computation of probabilities of appearance of a word along a sequence under a given model are also considered.

drimmR-package

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aic

Akaike Information Criterion (AIC)

#### **Description**

Generic function computing the Akaike Information Criterion of the model x, with the list of sequences sequences.

### Usage

```
aic(x, sequences)
```

### **Arguments**

x An object for which the log-likelihood of the DMM can be computed.

sequences A vector of characters or a list of vector of characters representing the sequences

for which the AIC will be computed based on x.

### Value

A list of AIC (numeric)

#### Author(s)

Victor Mataigne, Alexandre Seiller

### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

aic.dmm

Evaluate the AIC of a drifting Markov Model

#### **Description**

Computation of the Akaike Information Criterion.

### Usage

```
## S3 method for class 'dmm'
aic(x, sequences)
```

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#### **Arguments**

x An object of class dmm

sequences A character vector or a list of character vector representing the sequences for

which the AIC will be computed based on x.

#### Value

A list of AIC (numeric)

#### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

#### See Also

fitdmm, getTransitionMatrix, loglik, aic

#### **Examples**

```
data(lambda, package = "drimmR")
sequence <- c("a","g","g","t","c","g","a","t","a","a","a")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
aic(dmm,sequence)</pre>
```

availability

Availability function

### **Description**

The pointwise (or instantaneous) availability of a system  $S_{ystem}$  at time  $k \in N$  is the probability that the system is operational at time k (independently of the fact that the system has failed or not in [0;k)).

### Usage

```
availability(x, k1, k2, upstates, output_file = NULL)
```

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#### **Arguments**

X	An object of class dmm
k1	Start position: a positive integer giving the start position along the sequence from which the availabilities of the DMM should be computed
k2	End position: a positive integer giving the end position along the sequence until which the availabilities of the DMM should be computed
upstates	Character vector giving the subset of operational states U.
output_file	(Optional) A file containing matrix of availability probabilities (e.g, "C://AVAL.txt")

#### **Details**

Consider a system (or a component) System whose possible states during its evolution in time are  $E = \{1 \dots s\}$ . Denote by  $U = \{1 \dots s_1\}$  the subset of operational states of the system (the upstates) and by  $D = \{s_1 + 1 \dots s\}$  the subset of failure states (the down states), with 0 < s1 < s (obviously,  $E = U \cup DandU \cap D = \emptyset, U \neq \emptyset, D \neq \emptyset$ ). One can think of the states of U as different operating modes or performance levels of the system, whereas the states of D can be seen as failures of the systems with different modes.

#### Value

A vector of length k+1 giving the values of the availability for the period  $[0 \dots k]$ 

#### Author(s)

Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8.

### See Also

fitdmm, getTransitionMatrix, reliability, maintainability

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```
else if(k2>1000 \& k2<=10000){seq(from=0,to=k2, by=1000)} else if(k2>10000 \& k2<=100000){seq(from=0,to=k2, by=10000)} else{seq(from=0,to=k2, by=100000)})
```

bic

Bayesian Information Criterion (BIC)

#### **Description**

Generic function computing the Bayesian Information Criterion of the model x, with the list of sequences sequences.

### Usage

```
bic(x, sequences)
```

### Arguments

x An object for which the log-likelihood of the DMM can be computed.

sequences A list of vectors representing the sequences for which the BIC will be computed

based on x.

### Value

A list of BIC (numeric)

### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

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bic.dmm

Evaluate the BIC of a drifting Markov Model

#### **Description**

Computation of the Bayesian Information Criterion.

### Usage

```
## S3 method for class 'dmm'
bic(x, sequences)
```

### **Arguments**

x An object of class dmm

sequences A character vector or a list of character vector representing the sequences for

which the BIC will be computed based on x.

#### Value

A list of BIC (numeric).

### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm, getTransitionMatrix, loglik, bic

```
data(lambda, package = "drimmR")
sequence <- c("a","g","g","t","c","g","a","t","a","a","a")
dmm<- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
bic(dmm,sequence)</pre>
```

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Distributions for a range of positions between <start> and <end>

#### **Description**

Distributions for a range of positions between <start> and <end>

### Usage

```
distributions(x, start = 1, end = NULL, step = NULL, output_file = NULL)
```

### Arguments

X	An object of class dmm
start	Start position: a positive integer giving the start position along the sequence from which the distributions of the DMM should be computed
end	End position : a positive integer giving the end position along the sequence until which the distributions of the DMM should be computed
step	A step (integer)
output_file	(Optional) A file containing matrix of distributions (e.g, "C://DIST.txt")

### Value

A matrix with positions and distributions of states

#### Author(s)

Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm, getDistribution, getStationaryLaw

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
distrib <- distributions(dmm,start=1,end=1000,step=100)
# Figure plot example :</pre>
```

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```
library(ggplot2)
values <- c(distrib[,c(2:c(length(dmm$states)+1))])
pos <- rep(distrib[,1],length(dmm$states))
States <- rep(dmm$states, each=length(seq(from=start, to=end, by=step)))
tab <- data.frame(cbind(pos,States,values))
tab %>% ggplot(aes(x=as.numeric(pos), y=as.numeric(values), group=States,colour=States)) +
geom_line() + geom_point()+ theme_bw() +
theme(panel.spacing.y=unit(1,"cm")) + guides(shape=guide_legend(title=NULL, override.aes = list(alpha = 1)))
theme(axis.title.x = element_text(size=10, face="bold"),legend.title =element_text(size=10, face="bold"), a
labs(x = "Position", y = "Distributions",title=paste0("Evolution of distributions along the sequence : "), fil
```

failureRate

Failure rates function

#### **Description**

Computation of two different definition of the failure rate : the BMP-failure rate and RG-failure rate.

As for BMP-failure rate, consider a system S starting to work at time k=0. The BMP-failure rate at time  $k\in N$  is the conditional probability that the failure of the system occurs at time k, given that the system has worked until time k-1. The BMP-failure rate denoted by  $\lambda(k), k\in N$  is usually considered for continuous time systems.

The RG-failure rate is a discrete-time adapted failure-rate proposed by D. Roy and R. Gupta. Classification of discrete lives. *Microelectronics Reliability*, 32(10):1459–1473, 1992. The RG-failure rate is denoted by r(k),  $k \in N$ .

#### Usage

```
failureRate(
    x,
    k1,
    k2,
    upstates,
    failure.rate = c("BMP", "RG"),
    output_file = NULL
)
```

#### **Arguments**

X	An object of class dmm
k1	Start position: a positive integer giving the start position along the sequence from which the failure rates of the DMM should be computed
k2	End position: a positive integer giving the end position along the sequence until which the failure rates of the DMM should be computed
upstates	Character vector of the subspace working states among the state space vector such that upstates < s
output_file	(Optional) A file containing matrix of failure rates at each position (e.g, "C://ER.txt")
failure.rate	Default="BMP", then BMP-failure-rate is the method used to compute the failure rate. If failure.rate= "RG", then RG-failure rate is the method used to compute the failure rate.

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#### **Details**

Consider a system (or a component) System whose possible states during its evolution in time are  $E = \{1 \dots s\}$ . Denote by  $U = \{1 \dots s_1\}$  the subset of operational states of the system (the upstates) and by  $D = \{s_1 + 1 \dots s\}$  the subset of failure states (the down states), with 0 < s1 < s(obviously,  $E = U \cup DandU \cap D = \emptyset, U \neq \emptyset, D \neq \emptyset$ ). One can think of the states of U as different operating modes or performance levels of the system, whereas the states of D can be seen as failures of the systems with different modes.

#### Value

A vector of length k + 1 giving the values of the BMP (or RG) -failure rate for the period  $[0 \dots k]$ 

#### Author(s)

Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Roy D, Gupta R (1992). "Classification of discrete lives. Microelectronics Reliability." *Microelectronics Reliability*, 1459–1473. doi: 10.1016/00262714(92)90015D, https://doi.org/10.1016/0026-2714(92)90015-D.

#### See Also

fitdmm, getTransitionMatrix, reliability

```
data(lambda, package = "drimmR")
k1 <- 1
k2 <- 200
upstates <- c("c","t") # vector of working states
getFR <- failureRate(dmm,k1,k2,upstates,failure.rate="BMP")</pre>
# Figure plot example :
library(ggplot2)
ggplot2::ggplot(data.frame(getFR), aes(positions,getFR[,2])) + geom_path() +
theme_bw() + geom_point() +
 scale_y\_continuous(name= paste0(failure.rate,"-failure rate")) +
 scale_x\_continuous(name="Position",breaks=if(k2<=20){seq(from=0,to=k2, by=1)}
                  else if(k2>20 \& k2<=100){seq(from=0,to=k2, by=10)}
                  else if(k2>100 \& k2<=1000){seq(from=0, to=k2, by=100)}
                  else if(k2>1000 \& k2<=10000){seq(from=0,to=k2, by=1000)}
                  else if(k2>10000 & k2<=100000){seq(from=0,to=k2, by=10000)}
                  else(seq(from=0,to=k2, by=100000)))
```

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fitdmm

Point by point estimates of a k-th order drifting Markov Model

### **Description**

Estimation of d+1 points of support transition matrices and  $|E|^k$  initial law of a k-th order drifting Markov Model starting from one or several sequences.

### Usage

```
fitdmm(
  sequences,
  order,
  degree,
  states,
  init.estim = c("mle", "freq", "prod", "stationary", "unif"),
  fit.method = c("sum")
)
```

#### **Arguments**

sequences A list of character vector(s) representing one (several) sequence(s)

order Order of the Markov chain

degree Degree of the polynomials (e.g., linear drifting if degree=1, etc.)

states Vector of states space of length s > 1

init.estim Default="mle". Method used to estimate the initial law. If init.estim = "mle",

then the classical Maximum Likelihood Estimator is used, if init.estim = "freq", then, the initial distribution init.estim is estimated by taking the frequences of the words of length k for all sequences. If init.estim = "prod", then, init.estim is estimated by using the product of the frequences of each letter (for all the sequences) in the word of length k. If init.estim = "stationary", then init.estim is estimated by using the stationary law of the point of support transition matrices of each letter. If init.estim = "unif", then, init.estim of each letter is estimated by using  $\frac{1}{s}$ . Or 'init.estim'= customisable vector of

length  $|E|^k$ . See Details for the formulas.

fit.method If sequences is a list of several character vectors of the same length, the usual

LSE over the sample paths is proposed when fit.method="sum" (a list of a

single character vector is its special case).

#### **Details**

The fitdmm function creates a drifting Markov model object dmm.

Let  $E=1,\ldots,s,$   $s<\infty$  be random system with finite state space, with a time evolution governed by discrete-time stochastic process of values in E. A sequence  $X_0,X_1,\ldots,X_n$  with state space  $E=1,2,\ldots,s$  is said to be a linear drifting Markov chain (of order 1) of length n between the Markov transition matrices  $\Pi_0$  and  $\Pi_1$  if the distribution of  $X_t, t=1,\ldots,n$ , is defined by  $P(X_t=v\mid X_{t-1}=u,X_{t-2},\ldots)=\Pi_{\frac{t}{n}}(u,v),$   $v\in E$ , where  $\Pi_{\frac{t}{n}}(u,v)=(1-\frac{t}{n})\Pi_0(u,v)+\frac{t}{n}\Pi_1(u,v),$   $u,v\in E$ . The linear drifting Markov model of order 1 can be generalized to polynomial drifting Markov model of order k and degree d.Let  $\Pi_{\frac{i}{d}}=(\Pi_{\frac{i}{d}}(u_1,\ldots,u_k,v))_{u_1,\ldots,u_k,v\in E}$  be d Markov transition matrices (of order k) over a state space E.

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The estimation of DMMs is carried out for 4 different types of data:

One can observe one sample path: It is denoted by  $H(m,n) := (X_0, X_1, \dots, X_m)$ , where m denotes the length of the sample path and n the length of the drifting Markov chain. Two cases can be considered:

- 1. m=n (a complete sample path),
- 2. m < n (an incomplete sample path).

One can also observe H i.i.d. sample paths: It is denoted by  $H_i(m_i, n_i), i = 1, \dots, H$ . Two cases cases are considered:

- 1.  $m_i = n_i = n \forall i = 1, ..., H$  (complete sample paths of drifting Markov chains of the same length),
- 2.  $n_i = n \forall i = 1, ..., H$  (incomplete sample paths of drifting Markov chains of the same length). In this case, an usual LSE over the sample paths is used.

The initial distribution of a k-th order drifting Markov Model is defined as  $\mu_i = P(X_1 = i)$ . The initial distribution of the k first letters is freely customisable by the user, but five methods are proposed for the estimation of the latter:

**Estimation based on the Maximum Likelihood Estimator:** The Maximum Likelihood Estimator for the initial distribution. The formula is:  $\widehat{\mu}_i = \frac{Nstart_i}{L}$ , where  $Nstart_i$  is the number of occurences of the word i (of length k) at the beginning of each sequence and L is the number of sequences. This estimator is reliable when the number of sequences L is high.

**Estimation based on the frequency:** The initial distribution is estimated by taking the frequences of the words of length k for all sequences. The formula is  $\widehat{\mu}_i = \frac{N_i}{N}$ , where  $N_i$  is the number of occurences of the word i (of length k) in the sequences and N is the sum of the lengths of the sequences.

Estimation based on the product of the frequences of each state: The initial distribution is estimated by using the product of the frequences of each state (for all the sequences) in the word of length k.

Estimation based on the stationary law of point of support transition matrix for a word of length k : The initial distribution is estimated using  $\mu(\Pi_{\underline{k-1}})$ 

Estimation based on the uniform law:  $\frac{1}{s}$ 

#### Value

An object of class dmm

### Author(s)

Geoffray Brelurut, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

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#### **Examples**

```
data(lambda, package = "drimmR")
states <- c("a","c","g","t")
order <- 1
degree <- 1
fitdmm(lambda,order,degree,states, init.estim = "freq",fit.method="sum")</pre>
```

getDistribution

Distributions of the drifting Markov Model

### **Description**

Generic function evaluating the distribution of a model x at a given position pos or at every position all.pos

#### Usage

```
getDistribution(x, pos, all.pos = FALSE, internal = FALSE)
```

### **Arguments**

Χ	An object for which the distributions of the DMM can be computed.
pos	A positive integer giving the position along the sequence on which the distribution of the DMM should be computed
all.pos	$\label{eq:FALSE} \mbox{`FALSE' (evaluation at position index) ; `TRUE' (evaluation for all position indices)}$
internal	'FALSE' (default); 'TRUE' (for internal use of the distributions function)

### **Details**

Distribution at position 1 is evaluated by  $\mu_l = \mu_0 \prod_{t=k}^l \pi_{\frac{t}{n}}, \forall l \geq k, k \in N^*$  order of the DMM

### Value

A vector or matrix of distribution probabilities

### Author(s)

Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

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getDistribution.dmm Get the distributions of the DMM

#### **Description**

Evaluate the distribution of the DMM at a given position or at every position

### Usage

```
## S3 method for class 'dmm'
getDistribution(x, pos, all.pos = FALSE, internal = FALSE)
```

### **Arguments**

X	An object of class dmm
pos	A positive integer giving the position along the sequence on which the distribution of the DMM should be computed
all.pos	'FALSE' (default, evaluation at position index); 'TRUE' (evaluation for all position indices)
internal	'FALSE' (default); 'TRUE' (for internal use of distributions function)

#### **Details**

Distribution at position 1 is evaluated by  $\mu_l = \mu_0 \prod_{t=k}^l \pi_{\frac{t}{2}}, \forall l \geq k, k \in N^*$  order of the DMM

### Value

A vector or matrix of distribution probabilities

### Author(s)

Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

#### See Also

fitdmm, get Transition Matrix, distributions, get Stationary Law

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
t <- 10
getDistribution(dmm,pos=t)</pre>
```

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getStationaryLaw	Stationary laws of the drifting Markov Model	

### **Description**

Generic function evaluating the stationary law of a model x at a given position pos or at every position all.pos

### Usage

```
getStationaryLaw(x, pos, all.pos = FALSE, internal = FALSE)
```

### **Arguments**

X	An object for which the stationary laws of the DMM can be computed.
pos	A positive integer giving the position along the sequence on which the stationary law of the DMM should be computed
all.pos	$\label{eq:FALSE'} \mbox{`FALSE' (default, evaluation at position index) ; `TRUE' (evaluation for all position indices)}$
internal	'FALSE' (default); 'TRUE' (for internal use of the initial law computation)

### **Details**

Stationary law at position t is evaluated by solving  $\mu_t \, \pi_{\frac{t}{2}} = \mu$ 

### Value

A vector or matrix of stationary law probabilities

### Author(s)

Alexandre Seiller

### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

getStationaryLaw.dmm Get the stationary laws of the DMM

### Description

Evaluate the stationary law of the DMM at a given position or at every position

### Usage

```
## S3 method for class 'dmm'
getStationaryLaw(x, pos, all.pos = FALSE, internal = FALSE)
```

### **Arguments**

x	An object of class dmm
pos	A positive integer giving the position along the sequence on which the stationary law of the DMM should be computed
all.pos	'FALSE' (default, evaluation at position index); 'TRUE' (evaluation for all position indices)
internal	'FALSE' (default); 'TRUE' (for internal use of th initial law of fitdmm and word applications)

#### **Details**

Stationary law at position t is evaluated by solving  $\mu_t \pi_{\frac{t}{n}} = \mu$ 

#### Value

A vector or matrix of stationary law probabilities

### Author(s)

Alexandre Seiller

### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm, getTransitionMatrix, stationary\_distributions, getDistribution

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#### **Examples**

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
t <- 10
getStationaryLaw(dmm,pos=t)</pre>
```

getTransitionMatrix

Transition matrix of the drifting Markov Model

### **Description**

Generic function evaluating the transition matrix of a model x at a given position pos

#### Usage

```
getTransitionMatrix(x, pos)
```

### Arguments

x An object for which the transition matrices of the DMM can be computed.

pos A positive integer giving the position along the sequence on which the transition

matrix of the DMM should be computed

#### Value

A transition matrix at a given position

#### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

```
getTransitionMatrix.dmm
```

Get transition matrix of the drifting Markov Model

### **Description**

Evaluate the transition matrix of the DMM at a given position

### Usage

```
## S3 method for class 'dmm'
getTransitionMatrix(x, pos)
```

#### **Arguments**

x An object of class dmm

pos A positive integer giving the position along the sequence on which the transition

matrix of the DMM should be computed

#### Value

A transition matrix at a given position

### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'),init.estim = "freq", fit.method="sum")
t <- 10
getTransitionMatrix(dmm,pos=t)</pre>
```

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lambda lambda genome

### Description

Complete data from phage genome [WT71] of length 48502

### Usage

```
data(lambda)
```

#### **Format**

A vector object of class "Rdata".

### **Examples**

```
data(lambda)
```

lengthWord\_probabilities

Probability of occurrence of the observed word of size m in a sequence at several positions

### Description

Probability of occurrence of the observed word of size m in a sequence at several positions

### Usage

```
lengthWord_probabilities(m, sequence, pos, x, output_file = NULL)
```

### Arguments

m An integer, the length wordsequence A vector of characters

pos A vector of integer positions

x An object of class dmm

 $output\_file \qquad (Optional) \ A \ file \ containing \ the \ vector \ of \ probabilities \ (e.g, "C:/.../PROB.txt")$ 

### Value

A dataframe of probability by position

### Author(s)

Victor Mataigne, Alexandre Seiller

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#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

#### See Also

fitdmm, getTransitionMatrix, word\_probability

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")</pre>
frame <- lengthWord_probabilities(m, lambda, c(1,length(lambda)-m+1), dmm, fit.method="sum")</pre>
Figure plots examples :
library(ggplot2)
frame$position = as.numeric(frame$position)
frame$probability = as.numeric(frame$probability)
# probability plot on overall frame
\label{eq:fig1} \textit{fig1} \gets \textit{ggplot2}::\textit{ggplot}(\textit{data=frame}, \; \textit{ggplot2}::\textit{aes}(\textit{x=position}, \; \textit{y=probability})) \; + \\
ggplot2::geom_line() + geom_point() +
ggplot2::ggtitle("Overall frame : \n Probability of appearance of observed words along the sequence") +
ggplot2::theme_bw()
# probability plot by ending letter :
frame <- cbind(frame,sapply(frame$word, function(y) substr(y, nchar(y), nchar(y))))</pre>
colnames(frame)[4] <-"last"</pre>
fig2 <- list()
for (o in c(1:length(dmm$states))){
fig2[[o]] <- frame %>% filter(last==dmm$states[o]) %>% ggplot(aes(x=position, y=as.numeric(probability), group)
   geom_line() + geom_point() + theme_bw() + theme(panel.spacing.y=unit(1,"cm")) +
  guides(shape=guide_legend(title=NULL, override.aes = list(alpha = 1))) + scale_x_continuous(name= "Position
  theme(axis.title.x = element_text(size=10, face="bold"), legend.title =element_text(size=10, face="bold"),
  facet_wrap(.~word, scales = "free_y") + labs(x = "Position", y = "Probability",title=paste0("Words ending wi-
   theme(title=element_text(size=15, face="bold"))
fig <- append(list(fig1),fig2)</pre>
fig
```

loglik.dmm 21

#### **Description**

Generic function computing the log-likelihood of the model x, with the list of sequences sequences.

#### Usage

```
loglik(x, sequences)
```

### **Arguments**

x An object for which the log-likelihood of the DMM can be computed.

sequences A vector of character or list of vectors representing the sequences for which the

log-likelihood of the model must be computed.

#### Value

A list of loglikelihood (numeric)

#### Author(s)

Annthomy Gilles, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

loglik.dmm

Evaluate the log-likelihood of a drifting Markov Model

### **Description**

Evaluate the log-likelihood of a drifting Markov Model

#### Usage

```
## S3 method for class 'dmm'
loglik(x, sequences)
```

### **Arguments**

x An object of class dmm

sequences A character vector or a list of character vectors representing the sequence

### Value

A list of log-likelihood (numeric)

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#### Author(s)

Annthomy Gilles, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

#### See Also

fitdmm, getTransitionMatrix

### **Examples**

```
data(lambda, package = "drimmR")
sequence <- c("a","g","g","t","c","g","a","t","a","a","a")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
loglik(dmm,sequence)</pre>
```

maintainability

Maintainability function

### **Description**

Maintainability of a system at time  $k \in N$  is the probability that the system is repaired up to time k, given that is has failed at time k = 0.

#### Usage

```
maintainability(x, k1, k2, upstates, output_file = NULL)
```

### Arguments

Χ	An object of class dmm
k1	Start position: a positive integer giving the start position along the sequence from which the maintainabilities of the DMM should be computed
k2	End position: a positive integer giving the end position along the sequence until which the maintainabilities of the DMM should be computed
upstates	Character vector of the subspace working states among the state space vector such that upstates $<$ s
output_file	(Optional) A file containing matrix of maintainability probabilities (e.g, "C://MAIN.txt")

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#### **Details**

Consider a system (or a component) System whose possible states during its evolution in time are  $E=\{1\dots s\}$ . Denote by  $U=\{1\dots s_1\}$  the subset of operational states of the system (the upstates) and by  $D=\{s_1+1\dots s\}$  the subset of failure states (the down states), with 0< s1< s (obviously,  $E=U\cup DandU\cap D=\emptyset, U\neq\emptyset, D\neq\emptyset$ ). One can think of the states of U as different operating modes or performance levels of the system, whereas the states of D can be seen as failures of the systems with different modes.

#### Value

A vector of length k + 1 giving the values of the maintainability for the period  $[0 \dots k]$ 

#### Author(s)

Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8.

#### See Also

fitdmm, getTransitionMatrix

```
data(lambda, package = "drimmR")
 \label{lem:dmm} $$\dim \leftarrow $ fitdmm(lambda, 1, 1, c('a', 'c', 'g', 't'), init.estim = "freq", fit.method="sum") $$
k1 <- 1
k2 <- 200
upstates <- c("c","t") # vector of working states
getM <- maintainability(dmm,k1,k2,upstates)</pre>
# Figure plot example :
ggplot2::ggplot(data.frame(getM), aes(positions,maintainability)) + geom_path() +
theme_bw() + geom_point() +
 scale_v_continuous(name= "Maintainability") +
 scale_x_continuous(name= "Position", breaks = if(k2 <= 20){seg(from=0, to=k2, by=1)}
                     else if(k2 > 20 \& k2 < = 100){seq(from=0, to=k2, by=10)}
                     else if(k2>100 \& k2<=1000){seq(from=0,to=k2, by=100)}
                     else if(k2>1000 \& k2<=10000){seq(from=0,to=k2, by=1000)}
                     else if(k2>10000 & k2<=100000){seq(from=0,to=k2, by=10000)}
                     else(seq(from=0,to=k2, by=100000)))
```

24 reliability

### Description

Reliability or the survival function of a system at time  $k \in N$ 

### Usage

```
reliability(x, k1, k2, upstates, output_file = NULL)
```

### **Arguments**

x	An object of class dmm
k1	Start position: a positive integer giving the start position along the sequence from which the reliabilities of the DMM should be computed
k2	End position: a positive integer giving the end position along the sequence until which the reliabilities of the DMM should be computed
upstates	Character vector of the subspace working states among the state space vector such that upstates < s
output_file	(Optional) A file containing matrix of reliability probabilities (e.g, "C://REL.txt")

#### **Details**

The reliability at time  $k \in N$  is the probability that the system has functioned without failure in the period [0,k]

### Value

A vector of length k + 1 giving the values of the reliability for the period  $[0 \dots k]$ 

### Author(s)

Alexandre Seiller

### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8.

### See Also

fitdmm, getTransitionMatrix

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#### **Examples**

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")</pre>
k1 <- 1
k2 <- 200
upstates <- c("c","t") # vector of working states</pre>
getR <- reliability(dmm,k1,k2,upstates)</pre>
# Figure plot example :
ggplot2::ggplot(data.frame(getR), aes(positions,reliability)) + geom_path() +
theme_bw() + geom_point() +
 scale_y_continuous(name= "Reliability") +
 scale_x\_continuous(name="Position",breaks=if(k2<=20){seq(from=0,to=k2, by=1)}
                    else if(k2>20 \& k2<=100){seq(from=0, to=k2, by=10)}
                    else if(k2>100 \& k2<=1000){seq(from=0,to=k2, by=100)}
                    else if(k2>1000 \& k2<=10000){seq(from=0,to=k2, by=1000)}
                    else if(k2>10000 \& k2<=100000){seq(from=0,to=k2, by=10000)}
                    else{seq(from=0,to=k2, by=100000)})
```

simulate

Simulate a sequence under a drifting Markov model

### Description

Generic function simulating a sequence of length model\_size under a model x

#### Usage

```
simulate(x, output_file, model_size = 1e+05)
```

### Arguments

x An object for which simulated sequences of the DMM can be computed.
output\_file (Optional) File containing the simulated sequence (e.g, "C:/.../SIM.txt")
model\_size Size of the model

#### Value

the vector of simulated sequence

### Author(s)

Annthomy Gilles, Alexandre Seiller

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#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

simulate.dmm

Simulate a sequence under a drifting Markov model

#### **Description**

Simulate a sequence under a k-th order DMM.

#### Usage

```
## S3 method for class 'dmm'
simulate(x, output_file = NULL, model_size = NULL)
```

#### **Arguments**

x An object of class dmm

output\_file (Optional) File containing the simulated sequence (e.g, "C:/.../SIM.txt")

model\_size Size of the model

#### Value

the vector of simulated sequence

#### Author(s)

Annthomy Gilles, Alexandre Seiller

### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm, getTransitionMatrix, getStationaryLaw

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
simulate(dmm, model_size=100)</pre>
```

stationary\_distributions 27

```
stationary_distributions
```

Stationary laws for a range of positions between <start> and <end>

### Description

Stationary laws for a range of positions between <start> and <end>

#### Usage

```
stationary_distributions(
    x,
    start = 1,
    end = NULL,
    step = NULL,
    output_file = NULL
)
```

### **Arguments**

x	An object of class dmm
start	Start position: a positive integer giving the start position along the sequence from which the stationary laws of the DMM should be computed
end	End position : a positive integer giving the end position along the sequence until which the stationary laws of the DMM should be computed
step	A step (integer)
output_file	(Optional) A file containing matrix of stationary laws (e.g, "C://SL.txt")

#### Value

A matrix with positions and stationary laws of states

#### Author(s)

Alexandre Seiller

### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm, getStationaryLaw

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#### **Examples**

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
stat_law <- stationary_distributions(dmm,start=1,end=1000,step=100)

# Figure plot example :

library(ggplot2)
values <- c(stat_law[,c(2:c(length(dmm$states)+1))])
pos <- rep(stat_law[,1],length(dmm$states))
States <- rep(dmm$states, each=length(seq(from=start, to=end, by=step)))
tab <- data.frame(cbind(pos,States,values))
tab %>% ggplot(aes(x=as.numeric(pos), y=as.numeric(values), group=States,colour=States)) +
geom_line() + geom_point()+ theme_bw() +
theme(panel.spacing.y=unit(1,"cm")) + guides(shape=guide_legend(title=NULL, override.aes = list(alpha = 1)))
theme(axis.title.x = element_text(size=10, face="bold"),legend.title =element_text(size=10, face="bold"), ax
labs(x = "Position", y = "stationary laws",title=paste0("Evolution of stationary laws along the sequence : "), face="bold"
```

words\_probabilities

Probability of appearance of several words at several positions of a DMM

#### **Description**

Probability of appearance of several words at several positions of a DMM

### Usage

```
words_probabilities(words, pos, x, output_file = NULL)
```

#### **Arguments**

words A vector of characters containing words

pos A vector of integer positions x An object of class dmm

output\_file (Optional) A file containing the matrix of probabilities (e.g,"C:/.../PROB.txt")

### Value

A dataframe of word probabilities along the positions of the sequence

#### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

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#### See Also

fitdmm, getTransitionMatrix, word\_probability, word\_probabilities

#### **Examples**

```
data(lambda, package = "drimmR")
dmm \leftarrow fitdmm(lambda, 1, 1, c('a', 'c', 'g', 't'), init.estim = "freq", fit.method="sum")
words <- c("atcgattc", "taggct", "ggatcgg")</pre>
pos <- c(100,300)
words_probas <- words_probabilities(words=words,pos=pos,dmm)</pre>
# Figure plot example :
library(ggplot2)
library(reshape2)
colnames(words_probas) <- c("position", words[1:length(words)])</pre>
words_probas<- subset(words_probas, position %in% c(pos[1]:pos[2]))</pre>
# warning is ok :
frame <- data.frame(reshape2::melt(words_probas[,-1]))</pre>
frame <- cbind(rep(c(pos[1]:pos[2]),length(words)),frame)</pre>
colnames(frame) <-c("position","word","probability")</pre>
fig <- list()
for (o in c(1:length(words))){
 fig[[o]] <- frame %>% dplyr::filter(word==words[o]) %>% ggplot2::ggplot(aes(x=position, y=probability)) +
 ggplot2::geom_line() + geom_point() + scale_x_continuous(name= "Position", breaks = c(pos[1],pos[2])) +
   ggplot2::ggtitle(paste0("Overall frame: \n Probability of the word'", words[o],"' at each position of the f
    ggplot2::theme_bw()
}
fig
```

word\_probabilities

Probabilities of a word at several positions of a DMM

#### **Description**

Probabilities of a word at several positions of a DMM

### Usage

```
word_probabilities(word, pos, x, output_file = NULL)
```

### **Arguments**

```
word A subsequence (string of characters)

pos A vector of integer positions

x An object of class dmm

output_file (Optional) A file containing the vector of probabilities (e.g,"C:/.../PROB.txt")
```

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#### Value

A numeric vector, probabilities of word

#### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, 7(1). doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

#### See Also

fitdmm, getTransitionMatrix, word\_probability, words\_probabilities

### **Examples**

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
frame <- word_probabilities("aggctga",c(100,300),dmm)

# Figure plot example :
library(ggplot2)

# probability plot on overall frame
ggplot2::ggplot(data=frame, ggplot2::aes(x=position, y=probability)) +
ggplot2::geom_line() + geom_point() + scale_x_continuous(name= "Position",breaks = c(pos[1],pos[2])) +
ggplot2::ggtitle(paste0("Overall frame : \n Probability of the word '", word,"' at each position of the frame")
ggplot2::theme_bw()</pre>
```

word\_probability

Probability of a word at a position t of a DMM

### **Description**

Probability of a word at a position t of a DMM

### Usage

```
word_probability(word, pos, x, output_file = NULL, internal = FALSE)
```

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#### **Arguments**

word A subsequence (string of characters)

pos A position (numeric)
x An object of class dmm

output\_file (Optional) A file containing the probability (e.g, "C:/.../PROB.txt") internal FALSE (default); TRUE (for internal use of word applications)

#### Value

A numeric, probability of word

#### Author(s)

Victor Mataigne, Alexandre Seiller

#### References

Barbu VS, Vergne N (2018). "Reliability and survival analysis for drifting Markov models: modelling and estimation." *Methodology and Computing in Applied Probability*, 1–33. doi: 10.1007/s1100901896828, https://doi.org/10.1007/s11009-018-9682-8. Vergne N (2008). "Drifting Markov models with polynomial drift and applications to DNA sequences." *Statistical Applications in Genetics Molecular Biology*, **7(1)**. doi: 10.2202/15446115.1326, https://doi.org/10.2202/1544-6115.1326.

### See Also

fitdmm, getTransitionMatrix, word\_probabilities, words\_probabilities

```
data(lambda, package = "drimmR")
dmm <- fitdmm(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq", fit.method="sum")
word_probability("aggctga",4,dmm)</pre>
```

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