Package 'drimmR'

February 17, 2021

Туре Раскаде
Title Drifting Markov Model
Version 1.0.0
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Description This package introduce the drifting Markov models (DMMs) which are inhomogeneous Markov models designed for modeling the heterogeneities of sequences in a more <u+fb02>exible way than homogeneous Markov chains or even hidden Markov. In this context, we developed a R package dedicated to the estimation of drifting Markov models.</u+fb02>
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Encoding UTF-8
LazyData true
Suggests testthat, knitr, rmarkdown
Imports seqinr, Biostrings, testthat, stats, ggplot2, utils, parallel, foreach, future, doParallel, doSNOW, tidyverse
RoxygenNote 7.1.1
VignetteBuilder knitr
Depends R (>= 2.10)
R topics documented:

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A Evaluate Availability

Description

Estimation of the pointwise (or instantaneous) availability for (ergodic) repairable systems at time $l \in \mathcal{N}$

Usage

```
A(x, k1, k2, s1, output_file = NULL, plot = FALSE)
```

Arguments

X	An object of class "dmm"	
k1	start position (numeric)	
k2	end position (numeric)	
s1	Character vector of the subspace working states among the state space vector s.t. $s1 < s$	
output_file	A file containing matrix of availability probabilities	
plot	FALSE (no figure plot of availability by position); TRUE (figure plot)	

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Details

The pointwise (or instantaneous) availability is the probability that the system is in a working state at time l, independently of the fact that the system worked or not during the time interval [0; l)

Value

A matrix with Availability score at each position

Author(s)

Alexandre Seiller

See Also

```
dmmsum, getTransitionMatrix, R, M
```

Examples

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda,1,1,c("a","c","g","t"))
k1 <- 1
k2 <- 200
s1 <- c("c","t")  # vector of working states
AVA.out <- "C:\\...\\file.txt"
A(dmm,k1,k2,s1, output_file=AVA.out,plot=FALSE)</pre>
```

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, sequence)
```

Arguments

x An object of class "dmm" for which the logikelihood can be computed.

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

for which the AIC criterion must be computed.

states Vector of state space E (of length s)

Value

A numeric value giving the value of the AIC.

Author(s)

Victor Mataigne, Alexandre Seiller

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aic.dmmsum

Evaluate AIC

Description

Evaluate AIC

Usage

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

Arguments

x An object of class "dmm"

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

Value

A list of numeric, AIC

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, loglik, aic

Examples

```
data(lambda, package = "drimmR")
sequence <- c("a","g","g","t","c","g","a","t","a","a","a")
dmm <-point_estimate(lambda, 1, 1, c('a','c','g','t'), 1000000)
aic(dmm,sequence)</pre>
```

bic

Bayesian Information Criterion (BIC)

Description

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

```
bic(x, sequence)
```

bic.dmmsum 5

Arguments

An object of class "dmm" for which the logikelihood can be computed.

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

BIC criterion must be computed.

states Vector of state space E (of length s).

Value

A numeric value giving the value of the BIC.

Author(s)

Victor Mataigne, Alexandre Seiller

bic.dmmsum

Evaluate BIC

Description

Evaluate BIC

Usage

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

Arguments

x An object of class "dmm"

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

Value

A numeric, BIC

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, loglik, bic

```
data(lambda, package = "drimmR")
sequence <- c("a","g","g","t","c","g","a","t","a","a","a","a")
Dmm<-dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
bic(Dmm, sequence)</pre>
```

Distribution_evol

Distribution_evol

Plot distributions for a range of positions between <start> and <end>

Description

Plot distributions for a range of positions between <start> and <end>

Usage

```
Distribution_evol(
    x,
    start = 1,
    end = NULL,
    step = NULL,
    output_file = NULL,
    plot = FALSE
)
```

Arguments

```
x An object of class "dmm"

start Start position (numeric)

end End position (numeric)

step A step (numeric)

output_file A file containing matrix of distributions

plot FALSE (no figure plot of dist evolution); TRUE (figure plot)
```

Value

A matrix of distributions with position and probability of states

Author(s)

Alexandre Seiller

See Also

dmmsum, getDistribution, getStationaryLaw

```
#' data(lambda, package = "drimmR")
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
DIST.out <- "C:\\...\\file.txt"
Distribution_evol(dmm,start=1,end=length(lambda)-1,step=10000, output_file=DIST.out, plot=FALSE)</pre>
```

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dmmsum

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

```
dmmsum(
  sequences,
  order,
  degree,
  states,
  init.estim = c("mle", "freq", "prod", "stationary", "unif", ...)
)
```

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 $\frac{1}{8}$. Or init.estim= customisable vector of length

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

model.length Model size

Details

The 'dmmsum' 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 Π_0 and Π_1 if the distribution of $X_t, t=1,\ldots,n$, is defined by $P(X_t=v\mid X_{t-1}=u,X_{t-2},\ldots)=\Pi_{\frac{t}{n}}(u,v),$ $v,v\in E$, 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 $\Pi_{\frac{t}{d}}=(\Pi_{\frac{t}{d}}(u_1,\ldots,u_k,v))_{u_1,\ldots,u_k,v\in E}$ be d Markov transition matrices (of order k) over a state space E.

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 be customisable by the user, but five methods are proposed for the estimation of the latter:

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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 ${\bf k}$: 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], [dmmsum].

Author(s)

Geoffray Brelurut, Alexandre Seiller

Examples

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

errorRate

Evaluate error rates

Description

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

```
errorRate(
    x,
    k1,
    k2,
    s1,
    error.rate = c("BMP", "RG"),
    output_file = NULL,
    plot = FALSE
)
```

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Arguments

x	An object of class "dmm"
k1	start position (numeric)
k2	end position (numeric)
s1	Character vector of the subspace working states among the state space vector s.t. $s1 < s$
error.rate	Default="BMP", then BMP-failure-rate is the method used to estimate the error rate. If error.rate= "RG", then RG-failure rate is the method used to estimate the error rate.
output_file	A file containing matrix of error rates at each position
plot	FALSE (no figure plot of error rates by position); TRUE (figure plot)

Details

The BMP-failure rate denoted by $\lambda(l), l \in N$ is usually considered for continuous time systems. The RG-failure rate denoted by $r(l), l \in N$ is adapted to work in discrete time systems.

Value

A matrix with error rate score at each position

Author(s)

Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, R

Examples

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda,1,1,c("a","c","g","t"))
k1 <- 1
k2 <- 200
s1 <- c("c","t")  # vector of working states
ER.out <- "C:\\...\\file.txt"
errorRate(dmm,k1,k2,s1, error.rate="BMP",output_file=ER.out,plot=FALSE)</pre>
```

getDistribution

Get distribution at a given position or at every positions

Description

Get distribution at a given position or at every positions

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

Arguments

x An object of class "dmm" pos An integer, a position

all.pos FALSE (evaluation at pos index); TRUE (evaluation for all pos index) internal FALSE (default); TRUE (for internal use of distrib_evol function)

Value

distribution at position x or at every positions

Author(s)

Alexandre Seiller

Examples

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

getDistribution.dmmsum

Get distribution

Description

Get distribution

Usage

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

Arguments

x An object of class "dmm" pos An integer for position

all.pos FALSE (evaluation at pos index); TRUE (evaluation for all pos index) internal FALSE (default); TRUE (for internal use of distrib_evol function)

Value

A matrix of probabilities

Author(s)

Alexandre Seiller

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See Also

dmmsum, getTransitionMatrix, Distribution_evol, getStationaryLaw

Examples

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

 ${\tt getStationaryLaw}$

Get stationary law at a given position or at every positions

Description

Get stationary law at a given position or at every positions

Usage

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

Arguments

X	An object of class "dmm"
pos	An integer, a position
all.pos	FALSE (evaluation at pos index); TRUE (evaluation for all pos index)
internal	FALSE (default); TRUE (for internal use of dmmsum initial law)

Value

Stationary law at position x or at every positions

Author(s)

Alexandre Seiller

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

```
getStationaryLaw.dmmsum
```

Get stationary law

Description

Get stationary law

Usage

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

Arguments

X	An object of class "dmm"
pos	An integer for position
all.pos	FALSE (evaluation at pos index); TRUE (evaluation for all pos index)
internal	FALSE (default) ; TRUE (for internal use of dmmsum initial law and word applications)

Value

A vector or matrix of stationary laws

Author(s)

Alexandre Seiller

See Also

 $dmmsum, getTransitionMatrix, stationaryLaw_evol, getDistribution\\$

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

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getTransitionMatrix Get transition matrix at a given position

Description

Get transition matrix at a given position

Usage

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

Arguments

x An object of class "dmm" pos An integer, a position

Value

A transition matrix at

Author(s)

Victor Mataigne, Alexandre Seiller

Examples

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

```
{\tt getTransitionMatrix.dmmsum}
```

Get transition matrix at a given position

Description

Get transition matrix at a given position

Usage

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

Arguments

```
x An object of class "dmm"pos position along the sequence (integer)
```

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Value

A transition matrix at a given position

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum

Examples

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

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)
```

length_probas

Probability of occurrence of the Observed word of size n in a sequence at several positions

Description

Probability of occurrence of the Observed word of size n in a sequence at several positions

```
length_probas(n, sequence, pos, x, output_file = NULL, plot = FALSE)
```

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Arguments

n An integer, the length word sequence A vector of characters pos A vector of integer positions

x An object of class "dmm"

output_file A file containing the vector of probabilities

plot FALSE (no figure plot of words probabilities); TRUE (figure plot)

Value

a dataframe of probability by position (and probability plots)

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, word_proba

Examples

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
PROB.out <- "C:\\...\\file.txt"
length_probas(n=2, lambda, c(100,200), dmm, output_file=PROB.out, plot=FALSE)</pre>
```

loglik

Loglikelihood

Description

Generic function computing the loglikelihood of the model 'x', with the list of sequences 'sequences'.

Usage

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

Arguments

x An object of class "dmm" for which the logikelihood 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.

states Vector of state space (of length s).

Value

A numeric, the log-likelihood

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Author(s)

Annthomy Gilles, Alexandre Seiller

loglik.dmmsum

Evaluate Log-likelihood

Description

Evaluate Log-likelihood

Usage

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

Arguments

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)

Author(s)

Annthomy Gilles, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix

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

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Description

Estimation of maintainability for (ergodic) repairable system at time $k \in N$.

Usage

```
M(x, k1, k2, s1, output_file = NULL, plot = FALSE)
```

Arguments

X	An object of class "dmm"	
k1	start position (numeric)	
k2	end position (numeric)	
s1	Character vector of the subspace working states among the state space vector s.t. $s1 < s$	
output_file	A file containing matrix of maintainability probabilities	
plot	FALSE (no figure plot of maintainability by position); TRUE (figure plot)	

Details

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

Value

A matrix with Maintainability score at each position

Author(s)

Alexandre Seiller

See Also

dmmsum, getTransitionMatrix

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda,1,1,c("a","c","g","t"))
k1 <- 1
k2 <- 200
s1 <- c("c","t")  # vector of working states
MAIN.out <- "C:\\...\\file.txt"
M(dmm,k1,k2,s1, output_file=MAIN.out,plot=FALSE)</pre>
```

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R Evaluate Reliability

Description

Estimation of reliability for (ergodic) repairable or (non-ergodic) non-repairable systems at time $l \in N$

Usage

```
R(x, k1, k2, s1, output_file = NULL, plot = FALSE)
```

Arguments

X	An object of class "dmm"	
k1	start position (numeric)	
k2	end position (numeric)	
s 1	Character vector of the subspace working states among the state space vector s.t. $s1 < s$	
output_file	A file containing matrix of reliability probabilities	
plot	FALSE (no figure plot of reliability by position); TRUE (figure plot)	

Details

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

Value

A matrix with Reliability score at each position

Author(s)

Alexandre Seiller

See Also

dmmsum, getTransitionMatrix

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda,1,1,c("a","c","g","t"))
k1 <- 1
k2 <- 200
s1 <- c("c","t")  # vector of working states
REL.out <- "C:\\...\\file.txt"
R(dmm,k1,k2,s1, output_file=REL.out,plot=FALSE)</pre>
```

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simulate

Simulate a sequence with the Drifting Markov Model

Description

Simulate a sequence with the Drifting Markov Model

Usage

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

Arguments

x An object of class "dmm"

output_file A file containing matrix of probabilities

model_size Size of the model

Author(s)

Annthomy Gilles, Alexandre Seiller

Examples

```
data(lambda, package = "drimmR")
SIM.out <- "C:\\...\\file.txt"
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
simulate(dmm,SIM.out,20000)</pre>
```

simulate.dmmsum

Simulate a sequence with the Drifting Markov Model

Description

Simulate a sequence with the Drifting Markov Model

Usage

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

Arguments

x An object of class "dmm"

output_file File containing the simulated sequence

model_size Size of the model

Value

the vector of simulated sequence

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Author(s)

Annthomy Gilles, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, getStationaryLaw

Examples

```
data(lambda, package = "drimmR")
SIM.out <- "C:\\...\\file.txt"
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
simulate(dmm,SIM.out,20000)</pre>
```

stationaryLaw_evol

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

Description

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

Usage

```
stationaryLaw_evol(
    x,
    start = 1,
    end = NULL,
    step = NULL,
    output_file = NULL,
    plot = FALSE
)
```

Arguments

```
x An object of class "dmm"
start Start position (numeric)
end End position (numeric)
step A step (numeric)
```

output_file A file containing matrix of stationary laws

plot FALSE (no figure plot of SL evolution); TRUE (figure plot)

Value

A matrix of probabilities with position and probability of states (and figure plot)

Author(s)

Alexandre Seiller

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See Also

dmmsum, getStationaryLaw

Examples

```
#' data(lambda, package = "drimmR")
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
SL.out <- "C:\\...\\file.txt"
stationaryLaw_evol(dmm,start=10,end=1000,step=301, output_file=SL.out, plot=FALSE)</pre>
```

words_probas

Probability of several words at several positions of a DMM

Description

Probability of several words at several positions of a DMM

Usage

```
words_probas(words, pos, x, output_file = NULL, plot = FALSE)
```

Arguments

words A vector of characters containing words

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

output_file A file containing the matrix of probabilities

plot FALSE (no figure plot of words probabilities); TRUE (figure plot)

Value

a dataframe of word probabilities along the positions of the sequence

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, word_proba, word_probas

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
PROB.out <- "C:\\...\\file.txt"
words_probas(c("atcgattc", "taggct", "ggatcgg"),c(100,300),dmm, output_file=PROB.out, plot=FALSE)</pre>
```

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word	proba
WOI U.	_pi oba

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

Arguments

word A subsequence (string of characters)

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

output_file A file containing the probability

internal FALSE (default); TRUE (for internal use of word applications)

Value

A numeric, probability of word

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, word_probas, words_probas

Examples

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
PROB.out <- "C:\\...\\file.txt"
word_proba("aggctga",4,dmm, output_file=PROB.out)</pre>
```

word_probas

Probabilities of a word at several positions of a DMM

Description

Probabilities of a word at several positions of a DMM

```
word_probas(word, pos, x, output_file = NULL, plot = FALSE)
```

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Arguments

word A subsequence (string of characters)

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

output_file A file containing the vector of probabilities

plot FALSE (no figure plot of word probabilities); TRUE (figure plot)

Value

A numeric vector, probabilities of word

Author(s)

Victor Mataigne, Alexandre Seiller

See Also

dmmsum, getTransitionMatrix, word_proba, words_probas

```
data(lambda, package = "drimmR")
dmm <- dmmsum(lambda, 1, 1, c('a','c','g','t'), init.estim = "freq")
PROB.out <- "C:\\...\\file.txt"
word_probas("aggctga",c(100,300),dmm, output_file=PROB.out, plot=FALSE)</pre>
```

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