

Package ‘maskedhaz’

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Title Masked-Cause Likelihood Models for Series Systems with Arbitrary Hazard Components

Version 0.1.0

Description Likelihood-based inference for series systems with masked component cause of failure, using arbitrary dynamic failure rate component distributions. Computes log-likelihood, score, Hessian, and maximum likelihood estimates for masked data satisfying conditions C1, C2, C3 under general component hazard functions. Implements the 'series_md' protocol defined in the 'maskedcauses' package.

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

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

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Contents

assumptions.dfr_series_md	2
cause_probability.dfr_series_md	3
component_hazard.dfr_series_md	3
conditional_cause_probability.dfr_series_md	4
dfr_series_md	5
fit.dfr_series_md	6
hess_loglik.dfr_series_md	7
is_dfr_series_md	8
loglik.dfr_series_md	9
ncomponents.dfr_series_md	10
print.dfr_series_md	11
rdata.dfr_series_md	11
score.dfr_series_md	12

Index	13
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assumptions.dfr_series_md

Assumptions for masked-cause DFR series systems

Description

Assumptions for masked-cause DFR series systems

Usage

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

Arguments

model A `dfr_series_md` object.
 ... Additional arguments (unused).

Value

Character vector of model assumptions.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
assumptions(model)
```

 cause_probability.dfr_series_md

Marginal cause-of-failure probability for DFR series systems

Description

Method for `cause_probability` that returns a closure computing $P(K = j | \theta)$ for each component, marginalized over the system failure time T via Monte Carlo integration. By Theorem 5, this equals $E_T[P(K = j | T, \theta)]$.

Usage

```
## S3 method for class 'dfr_series_md'
cause_probability(model, ...)
```

Arguments

`model` A `dfr_series_md` object.
`...` Additional arguments passed to the returned closure.

Value

A function with signature `function(par, ...)` returning an m -vector where element j gives $P(K=j | \theta)$.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2), dfr_exponential(0.3)
))
cp_fn <- cause_probability(model)
set.seed(1)
cp_fn(par = c(0.1, 0.2, 0.3), n_mc = 2000)
```

 component_hazard.dfr_series_md

Component hazard for a masked-cause DFR series system

Description

Component hazard for a masked-cause DFR series system

Usage

```
## S3 method for class 'dfr_series_md'
component_hazard(x, j, ...)
```

Arguments

x A `dfr_series_md` object.
 j Component index.
 ... Additional arguments passed to the closure.

Value

A closure computing component j 's hazard.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
h1 <- component_hazard(model, 1)
h1(t = 5, par = 0.1) # 0.1 (constant exponential hazard)
```

conditional_cause_probability.dfr_series_md

Conditional cause-of-failure probability for DFR series systems

Description

Method for `conditional_cause_probability` that returns a closure computing $P(K = j | T = t, \theta)$ for each component. By Theorem 6 of the foundational paper, this equals $h_j(t; \theta) / \sum_l h_l(t; \theta)$.

Usage

```
## S3 method for class 'dfr_series_md'
conditional_cause_probability(model, ...)
```

Arguments

model A `dfr_series_md` object.
 ... Additional arguments passed to the returned closure.

Value

A function with signature `function(t, par, ...)` returning an $n \times m$ matrix where column j gives $P(K=j | T=t, \theta)$.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2), dfr_exponential(0.3)
))
ccp_fn <- conditional_cause_probability(model)
ccp_fn(t = c(1, 5, 10), par = c(0.1, 0.2, 0.3))
```

dfr_series_md

*Masked-Cause Likelihood Model for DFR Series Systems***Description**

Constructs a likelihood model for series systems with masked component cause of failure, where components are arbitrary `dfr_dist` distributions. Supports exact, right-censored, left-censored, and interval-censored observations with candidate sets satisfying C1-C2-C3.

Usage

```
dfr_series_md(
  series = NULL,
  components = NULL,
  par = NULL,
  n_par = NULL,
  lifetime = "t",
  lifetime_upper = "t_upper",
  omega = "omega",
  candset = "x"
)
```

Arguments

<code>series</code>	A <code>dfr_dist_series</code> object. Ignored if <code>components</code> is provided.
<code>components</code>	A list of <code>dfr_dist</code> objects. If provided, a <code>dfr_dist_series</code> is built from these.
<code>par</code>	Optional concatenated parameter vector.
<code>n_par</code>	Optional integer vector of parameter counts per component.
<code>lifetime</code>	Column name for system lifetime (default "t").
<code>lifetime_upper</code>	Column name for interval upper bound (default "t_upper").
<code>omega</code>	Column name for observation type (default "omega").
<code>candset</code>	Column prefix for candidate set indicators (default "x").

Details

The model computes the masked-cause log-likelihood for series systems where the system lifetime is the minimum of independent component lifetimes, and the causing component is partially observed through candidate sets.

Observation types (stored in the `omega` column):

"exact" Failed at time t, cause masked among candidates

"right" Right-censored: survived past time t

"left" Left-censored: failed before time t

"interval" Failed in interval (t, t_upper)

Masking conditions:

- C1** Failed component is in candidate set with probability 1
- C2** Uniform probability for candidate sets given component cause
- C3** Masking probabilities independent of system parameters

Value

An object of class `c("dfr_series_md", "series_md", "likelihood_model")`.

See Also

[is_dfr_series_md](#) for the type predicate, [dfr_dist_series](#) for the series distribution, [loglik](#) for the likelihood interface

Examples

```
library(flexhaz)
library(serieshaz)

# From components
model <- dfr_series_md(components = list(
  dfr_exponential(0.1),
  dfr_exponential(0.2),
  dfr_exponential(0.3)
))

# From pre-built series
sys <- dfr_dist_series(list(
  dfr_weibull(shape = 2, scale = 100),
  dfr_exponential(0.05)
))
model2 <- dfr_series_md(series = sys)
```

fit.dfr_series_md *MLE fitting for masked-cause DFR series systems*

Description

Returns a solver function that finds the maximum likelihood estimates for component parameters given masked series system data.

Usage

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

Arguments

object A `dfr_series_md` object.
... Additional arguments (currently unused).

Details

Uses `optim` to maximize the log-likelihood. The score function (gradient) is computed from the same `loglik` closure via `grad`, and the Hessian at the MLE via `hessian`. One-parameter problems auto-upgrade from Nelder-Mead to BFGS with a warning, because Nelder-Mead is unreliable in one dimension.

Value

A solver function with signature `function(df, par, method = "Nelder-Mead", ..., control = list())` that returns a `fisher_mle` object.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
set.seed(1)
df <- rdata(model)(theta = c(0.1, 0.2), n = 200, tau = 10, p = 0)
solver <- fit(model)
result <- solver(df, par = c(0.15, 0.15))
coef(result)
```

`hess_loglik.dfr_series_md`

Hessian of log-likelihood for masked-cause DFR series systems

Description

Returns a Hessian function computed via numerical differentiation of the log-likelihood using `hessian`.

Usage

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

Arguments

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

Value

A function with signature `function(df, par, ...)` returning the Hessian matrix.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
set.seed(1)
df <- rdata(model)(theta = c(0.1, 0.2), n = 50, tau = 10, p = 0.3)
H_fn <- hess_loglik(model)
H_fn(df, par = c(0.1, 0.2))
```

<code>is_dfr_series_md</code>	<i>Test whether an object is a <code>dfr_series_md</code></i>
-------------------------------	---

Description

Test whether an object is a `dfr_series_md`

Usage

```
is_dfr_series_md(x)
```

Arguments

`x` Object to test.

Value

Logical scalar.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
is_dfr_series_md(model)    # TRUE
is_dfr_series_md(42)     # FALSE
```

loglik.dfr_series_md *Log-likelihood for masked-cause DFR series systems*

Description

Returns a log-likelihood function for a series system with masked component cause of failure. Supports four observation types: exact failures, right-censored, left-censored, and interval-censored.

Usage

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

Arguments

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

Details

Log-likelihood contributions by observation type:

Exact ($\omega = \text{"exact"}$) $\log L_i = \log(\sum_{j \in C_i} h_j(t_i)) - H_{sys}(t_i)$

Right-censored ($\omega = \text{"right"}$) $\log L_i = -H_{sys}(t_i)$

Left-censored ($\omega = \text{"left"}$) $\log L_i = \log \int_0^{t_i} [\sum_{j \in C_i} h_j(u)] S_{sys}(u) du$

Interval-censored ($\omega = \text{"interval"}$) $\log L_i = \log \int_{t_i}^{t_{upper,i}} [\sum_{j \in C_i} h_j(u)] S_{sys}(u) du$

The exact and right-censored paths use vectorized hazard / cumulative hazard calls. Left and interval censoring require per-row numerical integration via [integrate](#).

The returned closure caches validated and decoded masked-data extracted from the data frame across repeated calls with the same df, so that the O(n) validation cost is paid only once per `optim/numDeriv` sweep. The cache is per-closure, kept in the closure's enclosing environment. This is safe for sequential use; if you share the same closure object across forked workers (e.g. `parallel::mcpParallel`), concurrent writes to the cache are possible but only affect performance, not correctness.

Value

A function with signature `function(df, par, ...)` that computes the log-likelihood.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
set.seed(1)
df <- rdata(model)(theta = c(0.1, 0.2), n = 50, tau = 10, p = 0.3)
ll_fn <- loglik(model)
ll_fn(df, par = c(0.1, 0.2))
```

ncomponents.dfr_series_md

Number of components in a masked-cause DFR series system

Description

Number of components in a masked-cause DFR series system

Usage

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

Arguments

x A [dfr_series_md](#) object.
... Additional arguments (unused).

Value

Integer, the number of components.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2), dfr_exponential(0.3)
))
ncomponents(model) # 3
```

```
print.dfr_series_md Print method for dfr_series_md
```

Description

Print method for dfr_series_md

Usage

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

Arguments

x A dfr_series_md object.
... Additional arguments (unused).

Value

Invisibly returns x.

Examples

```
model <- dfr_series_md(components = list(  
  dfr_weibull(shape = 2, scale = 100),  
  dfr_exponential(0.05)  
)  
)  
print(model)
```

```
rdata.dfr_series_md Random data generation for masked-cause DFR series systems
```

Description

Returns a function that generates random masked series system data from the model's data-generating process (DGP). Uses [sample_components](#) for component lifetimes and applies right-censoring and masking satisfying C1-C2-C3.

Usage

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

Arguments

model A [dfr_series_md](#) object.
... Additional arguments (currently unused).

Value

A function with signature `function(theta, n, tau = Inf, p = 0, ...)` that returns a data frame with columns for lifetime, observation type, and candidate sets.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
set.seed(1)
df <- rdata(model)(theta = c(0.1, 0.2), n = 20, tau = 10, p = 0.3)
head(df)
```

score.dfr_series_md *Score function for masked-cause DFR series systems*

Description

Returns a score (gradient) function computed via numerical differentiation of the log-likelihood using `grad`.

Usage

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

Arguments

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

Value

A function with signature `function(df, par, ...)` returning the gradient vector.

Examples

```
model <- dfr_series_md(components = list(
  dfr_exponential(0.1), dfr_exponential(0.2)
))
set.seed(1)
df <- rdata(model)(theta = c(0.1, 0.2), n = 50, tau = 10, p = 0.3)
s_fn <- score(model)
s_fn(df, par = c(0.1, 0.2))
```

Index

assumptions.dfr_series_md, [2](#)

cause_probability, [3](#)
cause_probability.dfr_series_md, [3](#)
component_hazard.dfr_series_md, [3](#)
conditional_cause_probability, [4](#)
conditional_cause_probability.dfr_series_md,
[4](#)

dfr_dist, [5](#)
dfr_dist_series, [5](#), [6](#)
dfr_series_md, [2–4](#), [5](#), [7](#), [9–12](#)

fisher_mle, [7](#)
fit.dfr_series_md, [6](#)

grad, [7](#), [12](#)

hess_loglik.dfr_series_md, [7](#)
hessian, [7](#)

integrate, [9](#)
is_dfr_series_md, [6](#), [8](#)

loglik, [6](#), [7](#)
loglik.dfr_series_md, [9](#)

ncomponents.dfr_series_md, [10](#)

optim, [7](#)

print.dfr_series_md, [11](#)

rdata.dfr_series_md, [11](#)

sample_components, [11](#)
score.dfr_series_md, [12](#)