Package 'Markovchart'

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Type Package

Title Markov Chain-Based Cost-Optimal Control Charts

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Description Functions for cost-optimal control charts with a focus on health care applications. Compared to assumptions in traditional control chart theory, here, we allow random shift sizes, random repair and random sampling times. The package focuses on X-bar charts with a sample size of 1 (representing the monitoring of a single patient at a time). The methods are described in Zempleni et al. (2004) <doi:10.1002/asmb.521>, Dobi and Zempleni (2019) <doi:10.1002/qre.2518> and Dobi and Zempleni (2019) <http://ac.inf.elte.hu/Vol_049_2019/129_49.pdf>.

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Markovchart	*Cost-efficient X-bar control charts with fixed/random shift size, random repair and random sampling time.*

Description

Wrapper for Markov chain-based cost optimal control charts. Includes cost calculation methods for different shift size distributions and optimisation with respect to the average cost and cost standard deviation where the free parameters are the sampling interval (h) and the control limit/critical value (k).

Usage

```
Markovchart(statdist, h = NULL, k = NULL,
            OPTIM = FALSE, p = 1, constantr = FALSE,
            ooc_rep = 0, cs = NULL, cofun = cofun_default,
            coparams = NULL, crfun = crfun_default, crparams = NULL,
            cf = crparams, vcofun = vcofun_default,
            vcoparams = c(0, 0), vcrfun = vcrfun_default,
            vcrparams = c(0, 0), method = c("L-BFGS-B", "Nelder-Mead",
            "BFGS", "CG", "SANN", "Brent"), parallel_opt = NULL,
            silent = TRUE, ...)
```

Arguments

statdist	The stationary distribution of the Markov chain. Must be an object of class `Markov_stationary`, preferably created by `Markovstat`.
h	The time between samplings. Must be a positive value, can be a numeric vector. For optimisation, this is the initial value. Inherited from `statdist` if not given.
k	The control limit (critical value). Must be a positive value, can be a numeric vector. For optimisation, this is the initial value. Only one sided shifts are allowed, thus there is only one control limit. Inherited from `statdist` if not given.
OPTIM	Logical. Should the resulting `G-value` (weighted average of the expected cost and cost standard deviation) be optimised by finding the adequate value of h and k.
p	The weight of the cost expectation in the calculation of the `G-value`; should be between 0 and 1.
constantr	Logical. Should the repair cost be assumed to constantly occur over time (`TRUE`) or assumed to only occur when there is a repair due to an alarm (`FALSE`, default)? If `TRUE`, then the repair cost should be given per unit time.
ooc_rep	Numeric value between 0 and 1. The percentage of repair cost ocurring during out-of-control operation. Default is 0. If a value greater than 0 is set, then `constantr` should be `TRUE`, but it is not forced.
cs	Sampling cost per sampling.

cofun	A function describing the relationship between the distance from the target value and the resulting out-of-control costs. Default is calculated using a base and a distance-scaling out-of-control parameter. See "Details".
coparams	Numeric vector. Parameters of cofun.
crfun	A function describing the relationship between the distance from the target value and the resulting repair costs. The default function assumes a linear relationship between the repair cost and the distance, and uses a base and a distance-scaling repair cost parameter. See "Details".
crparams	Numeric vector. Parameters of crfun.
cf	Numeric. The false alarm cost. Only relevant when statdist was created using shiftfun="deg".
vcofun	A function describing the relationship between the distance from the target value and the resulting out-of-control cost variance. For the default function see "Details".
vcoparams	Numeric vector. Parameters of vcofun.
vcrfun	A function describing the relationship between the distance from the target value and the resulting repair cost variance. For the default function see "Details".
vcrparams	Numeric vector. Parameters of vcrfun.
method	Method used for optimisation. Same as the argument of optim, but the default here is "L-BFGS-B", because it turned out to be more robust in testing.
parallel_opt	A list of parallel options. See e.g. the argument parallel in the documentation of optimParallel. Can be left empty, in this case the number of cores (threads) is automatically detected and all but one is used. (Single-core computers simply use one core.)
silent	Should the call be returned? Default is FALSE.
...	Further arguments to be passed down to optimParallel.

Details

The constantr parameter is used for different repair assumptions. In traditional control chart theory, repair cost only occurs in case of an alarm signal. This is represented by constantr=FALSE, which is the default. In this case the repair is just a momentary cost, occurring at the time of the sampling. However this model is inappropriate in several cases in healthcare. For example there are chronic diseases that require constant medication (repair in the sense of the model). In this approach (constantr=TRUE) the repair cost still depends on the state of the process during sampling, but occurs even if there is no alarm and is divided by h to represent the constant repair through the whole sampling interval. Thus the repair cost should be given in a way which corresponds to the model used.

The default cofun calculates the out-of-control (OOC) cost using a base and a distance-scaling OOC parameter:

$$c_o = c_{ob} + c_{os}A^2(v),$$

where c_o is the total OOC cost, c_{ob} is the base OOC cost (even without shift), c_{os} is the shift-scaling cost and $A^2(v)$ is the squared distance from the target value. This latter part is defined like

this because a Taguchi-type loss function is used. This $A^2(v)$ incorporates the distances (the base of the losses) incurred not just at the time of the sampling, but also between samplings (hence it dependens on h). Even if the user defines a custom cost function for the OOC cost, this $A^2(v)$ term must be included, as a closed form solution has been developed for the calculation of the squared distances in case of exponential shifts, considerably decreasing run times. Thus the arguments of the OOC cost function should look like this: function($A^2(v)$, other parameters contained in a vector). $A^2(v)$ is fed to the cost function as a vector, thus the function should vectorised with respect to this argument. The default function looks like this:

```
cofun_default <-function(sqmudist,coparams)
{
  sqmudist=sqmudist
  cob=coparams[1]
  cos=coparams[2]
  co <-cob + cos*sqmudist
  return(co)
}
```

The default vcofun also uses a Taguchi-type loss function and has identical parts and requirements as cofun. The final standard deviation itself is calculated using the law of total variance. The default vcofun is:

```
vcofun_default <-function(sqmudist,vcoparams)
{
  sqmudist=sqmudist
  vcob=vcoparams[1]
  vcos=vcoparams[2]
  vco <-vcob + vcos*sqmudist
  return(vco)
}
```

The defaults for the repair cost and cost variance are simple linear functions. For crfun it is

$$c_r = c_{rb} + c_{rs}v,$$

where the notation are the same as before and "r" denotes repair. A custom function can be defined more freely here, but the first argument should be v and the second a vector of further parameters.

The default function are:

```
crfun_default <-function(mudist,crparams)
{
  mudist=mudist
  crb=crparams[1]
  crs=crparams[2]
  cr <-crb + crs*mudist
  return(cr)
}
```

```
vcrfun_default <-function(mudist,vcrparams)
{
  mudist=mudist
  vcrb=vcrparams[1]
  vcrs=vcrparams[2]
  vcr <-vcrb + vcrs*mudist;
  return(vcr)
}
```

Value

The value depends on the parameters:

If either h or k have length greater than 1, then the G-value (weighted average of average cost and cost standard deviation) is calculated for all given values without optimisation. The value of the function in this case is a data frame of class codeMarkov_grid with length(h)*length(k) number of rows and three columns for h, k and the G-value.

If h and k are both of length 1 (they may be inherited from statdist), then the value of the function is a Markov_chart object, which is a list of length 4, detailing the properties of the control chart setup.

Results	Vector of G-value, expected cost, cost standard deviation and further process moments. Note that these further moments only take into account the process variation (i.e. the standard deviation of the process itself), while the "Total cost std. dev." takes into account all sources of variance (e.g. the different costs that can occur due to being out-of-control). The "Total cost std. dev." is only relevant and calculated for non-degenerate distributions.
Subcosts	Vector of sub-costs that are parts of the total expected cost.
Parameters	A vector that contains the time between samplings (h) and critical value (k) which was used in the control chart setup.
Stationary_distribution	
	The stationary distribution of the Markov chain. Further information about the stationary distribution can be calculated using the Markovstat function.

Author(s)

Balazs Dobi and Andras Zempleni

References

Zempleni A, Veber M, Duarte B and Saraiva P. (2004) Control charts: a cost-optimization approach for processes with random shifts. *Applied Stochastic Models in Business and Industry*, 20(3), 185-200.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts for health care data. *Quality and Reliability Engineering International*, 35(5), 1379-1395.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts with different shift size distributions. *Annales Univ. Sci. Budapest., Sect. Comp.*, 49, 129-146.

Examples

```
#Defining parallel_opt parallel settings.
#parallel_opt can also be left empty to be defined automatically by the function.
require(parallel)
num_workers <-  min(c(detectCores(),2))
parall     <-  list(cl=makeCluster(num_workers), forward=FALSE, loginfo=TRUE)



#Fixed shift size (essentially Duncan's cycle model) - no optimisation.
stat_deg <- Markovstat(shiftfun="deg", h=1, k=1, sigma=1, s=0.2, delta=2.5)
res1     <- Markovchart(statdist=stat_deg, cs=1, crparams=20, coparams=50)
res1

#Fixed shift size (essentially Duncan's cycle model) - with optimisation.
res2 <-  Markovchart(statdist=stat_deg, OPTIM=TRUE, cs=1, crparams=20, coparams=50,
                     lower = c(0.01,0.01), upper = c(5,5),
                     parallel_opt=parall)
res2

#Exponential shift - no optimisation - default cost functions.
stat_exp <- Markovstat(shiftfun="exp", h=0.5, k=2, sigma=1, s=0.2, delta=2,
                        RanRep=FALSE, Vd=30, V=18)
res3     <- Markovchart(stat_exp, p=0.9, cs=1, coparams=c(10,3), crparams=c(1,2))
res3

#Exponential shift - with optimisation - default cost functions.
stat_exp2 <- Markovstat(shiftfun="exp", h=1, k=1, sigma=1, s=0.2, delta=2,
                        RanRep=TRUE, alpha=1, beta=3, Vd=30, V=18)
parall    <- list(cl=makeCluster(num_workers), forward=FALSE, loginfo=TRUE)
res4      <- Markovchart(statdist=stat_exp2, OPTIM=TRUE, p=0.9, cs=1,
                         coparams=c(10,3), crparams=c(1,2), vcoparams=c(8,1.5),
                         vcrparams=c(5,2), parallel_opt=parall)
res4

#Exponential-geometric mixture shift - no optimisation -
#random sampling - custom repair variance function.
stat_expgeo <- Markovstat(shiftfun="exp-geo",h=1.5, k=2, sigma=1,
                          s=0.2, delta=1.2, probmix=0.7, probnbin=0.8,
                          disj=2, RanRep=TRUE, alpha=1, beta=3, RanSam=TRUE,
                          StateDep=TRUE, a=1, b=15, Vd=100, V=8)

vcrfun_new <-function(mudist,vcrparams)
{
  mudist=mudist
  vcrb=vcrparams[1]
  vcrs=vcrparams[2]
  vcrs2=vcrparams[3]

  vcr <-vcrb + vcrs/(mudist + vcrs2)
  return(vcr)
}
```

```
res5 <- Markovchart(statdist=stat_expgeo, p=0.9, cs=1,
                    coparams=c(10,6), crparams=c(20,3),
                    vcoparams=c(10000,100), vcrfun=vcrfun_new,
                    vcrparams=c(50000,-600000,1.5))
res5

#Exponential shift - no optimisation  - vectorised.
parall <- list(cl=makeCluster(num_workers), forward=FALSE, loginfo=TRUE)
Gmtx   <-Markovchart(statdist=stat_exp2, h=seq(1,10,by=(10-1)/5),
                     k=seq(0.1,5,by=(5-0.1)/5), p=0.9, cs=1,
                     coparams=c(10,3), crparams=c(1,2),
                     vcoparams=c(8,1.5), vcrparams=c(5,2),
                     V=18, parallel_opt=parall)
Gmtx
```

Markovsim	*Progression and monitoring simulation of a process with random shift size, random repair and random sampling time.*

Description

Wrapper for simulation of processes with a Markov chain-based control chart setup. Includes methods for different shift size distributions.

Usage

```
Markovsim(shiftfun = c("exp", "exp-geo"), num = 100, h, k, sigma,
          s, delta, probmix = 1, probnbin = 0.5, disj=1,
          RanRep = FALSE, alpha = NULL, beta = NULL, RanSam = FALSE,
          StateDep = FALSE, a = NULL, b = NULL, q = NULL,
          z = NULL, detail = 100, Vd = 50, V, burnin = 1)
```

Arguments

shiftfun	A string defining the shift size distribution to be used. Must be either "exp", "exp-geo".
num	Integer. The number of sampling intervals simulated. This means that the time elapsed in the simulation is num*h.
h	The time between samplings. Must be a positive value.
k	The control limit (critical value). Must be a positive value. Only one sided shifts are allowed, thus there is only one control limit.
sigma	Process standard deviation (the distribution is normal).
s	Expected number of shifts in an unit time interval.
delta	Expected shift size.
probmix	The weight of the geometric distribution in case of exponential-geometric mixture shift distribution and should be between 0 and 1.

probnbin	The probability parameter of the geometric distribution in case of exponential-geometric mixture shift distribution and should be between 0 and 1.
disj	The size of a discrete jump in case of exponential-geometric mixture shift distribution, must be a positive number.
RanRep	Logical. Should the repair be random? Default is FALSE (no).
alpha	First shape parameter for the random repair beta distribution.
beta	Second shape parameter for the random repair beta distribution.
RanSam	Logical. Should the sampling be random? Default is FALSE (no).
StateDep	Logical. Should the sampling probability also depend on the distance from the target value (state dependency)? (If TRUE, a beta distribution is used for the sampling probability, if FALSE then a logistic function.)
a	First parameter*h for the random sampling time beta distribution. The first shape parameter is a/h to create dependency on the time between samplings.
b	Second shape parameter for the random sampling time beta distribution.
q	The steepness of the curve of the random sampling time logistic function.
z	The logistic sigmoid's midpoint of the random sampling time logistic function.
detail	The detail of the simulation, i.e. how many data points should be simulated within a sampling interval (including the sampling itself). Should be a positive integer greater than 1.
Vd	Integer discretisation parameter: the number of states after the equidistant discretisation of the state space. Should be an integer value greater than 2. This parameter is needed to calculate a stationary distibution that can be compared to results of the `Markovchart` function.
V	Numeric discretisation parameter: the maximum (positive) distance from the target value taken into account. This parameter is needed to calculate a stationary distibution that can be compared to results of the `Markovchart` function and for the calculation of sampling probabilities in the case of random sampling.
burnin	Numeric burn-in parameter: the number of samplings deemed as a burn-in period. Should be an integer greater than one.

Details

The simulation only includes the more complicated process and control chart cases and is meant for model checking and for situations when the exact calculation is problematic (such as low probabilities in the stationary distribution leading to rounding errors).

Value

A `Markov_sim` object which is a list of length 4.

Value_at_samplings

        The process value at sampling.

Sampling_event

        The event at sampling, each can either be success (there was a sampling but no alarm), alarm (sampling with alarm) or failure (no sampling occurred).

Simulation_data

> The simulated data (distances from the target value).

Stationary_distribution

> The stationary distribution of the Markov chain, created by discretising the simulated data. See the documentaion of the [Markovchart](#) function.

Author(s)

Balazs Dobi and Andras Zempleni

References

Zempleni A, Veber M, Duarte B and Saraiva P. (2004) Control charts: a cost-optimization approach for processes with random shifts. *Applied Stochastic Models in Business and Industry*, 20(3), 185-200.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts for health care data. *Quality and Reliability Engineering International*, 35(5), 1379-1395.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts with different shift size distributions. *Annales Univ. Sci. Budapest., Sect. Comp.*, 49, 129-146.

See Also

[Markovstat](#)

Examples

```
#Simulation using exponential shifts, random repair and random samling.
simres1 <-Markovsim(shiftfun="exp", num=500, h=1, k=1, sigma=1, s=0.2, delta=2,
                        RanRep=TRUE, alpha=1, beta=3, RanSam=TRUE, StateDep=TRUE,
                        a=0.1, b=1, V=10)
simres1
hist(simres1[[1]], 20, freq=FALSE)

#Simulation using exponential-geometric mixture shifts, random repair and random samling.
simres2 <-Markovsim(shiftfun="exp-geo", num=500, h=1, k=1, sigma=1, s=0.2, delta=2,
                    probmix=0.9, probnbin=0.6, RanRep=TRUE, alpha=1, beta=3, RanSam=TRUE,
                        StateDep=TRUE, a=0.1, b=1, V=10)
simres2
hist(simres2[[1]], 20, freq=FALSE)
```

Markovstat   *Stationary distribution calculation for processes with fixed/random shift size, random repair and random sampling time.*

Description

Calculates the stationary distribution of a process described by a discrete state, discrete time Markov chain. The process is described by a degradation-repair cycle type model. The user must give parameters describing both the degradation and the repair. The process is not repaired until the problem is discovered by sampling, hence the control chart setup. The same, single element is monitored (i.e. the sample size is always 1).

Usage

```
Markovstat(shiftfun = c("exp", "exp-geo", "deg"), h, k, sigma,
           s, delta, probmix = 1, probnbin = 0.5, disj = 1,
           RanRep = FALSE, alpha = NULL, beta = NULL,
           RanSam = FALSE, StateDep = FALSE, a = NULL,
           b = NULL, q = NULL, z = NULL, Vd = 100, V,
           Qparam = 30)
```

Arguments

shiftfun	A string defining the shift size distribution to be used. Must be either "exp" (exponential), "exp-geo" (exponential-geometric mixture) or "deg" (degenerate). Use "deg" for fixed shift size with perfect repair and guaranteed sampling, i.e. Duncan"s traditional cycle model.
h	The time between samplings. Must be a positive value.
k	The control limit (critical value). Must be a positive value. Only one sided shifts are allowed, thus there is only one control limit.
sigma	Process standard deviation (the distribution is assumed to be normal).
s	Expected number of shifts in an unit time interval.
delta	Expected shift size. Used as the parameter of the exponential distribution (shiftfun="exp" or "exp-geo"), or simply as the size of the shift (shiftfun="deg").
probmix	The weight of the geometric distribution in case of exponential-geometric mixture shift distribution; should be between 0 and 1.
probnbin	The probability parameter of the geometric distribution in case of exponential-geometric mixture shift distribution; should be between 0 and 1.
disj	The size of a discrete jump in case of exponential-geometric mixture shift distribution, must be a positive number.
RanRep	Logical. Should the repair be random? Default is FALSE (the repair is perfect, the process is always repaired to the target value). The repair is always perfect (non-random) for shiftfun="deg".
alpha	First shape parameter for the random repair beta distribution.
beta	Second shape parameter for the random repair beta distribution.
RanSam	Logical. Should the sampling be random? Default is FALSE (no). The sampling is never random for shiftfun="deg".
StateDep	Logical. Should the sampling probability also depend on the distance from the target value (state dependency)? (If TRUE, a beta distribution is used for the sampling probability, if FALSE then a logistic function.)

a	First parameter*h for the random sampling time beta distribution. The first shape parameter is a/h to create dependency on the time between samplings as described at the StateDep parameter.
b	Second shape parameter for the random sampling time beta distribution.
q	The steepness of the curve of the random sampling time logistic function.
z	The logistic sigmoid"s midpoint of the random sampling time logistic function.
Vd	Integer discretisation parameter: the number of states in the equidistant discretisation of the state space. Should be an integer value greater than 2.
V	Numeric discretisation parameter: the maximum (positive) distance from the target value taken into account.
Qparam	Integer discretisation parameter: the number of maximum events taken into account within a sampling interval.

Value

The function return a list object of class Markov_stationary. The list is of length 3:

Stationary_distribution

Stationary distribution of the Markov chain. The probabilities in the stationary distribution are labeled. If shiftfun is "deg" then the stationary distribution is always of length 4. If shiftfun is not "deg" then there are multiple out-of-control (OOC) and true alarm states. These are labeled with an index and the value the state represents. If shiftfun is "deg" then the out-of-control and true alarm states are at a distance delta from the target value, and the in-control and the false alarm state are always at the target value.

Transition_matrix

The transition matrix of the Markov chain. Not printed.

Param_list   Parameters given to the function and various technical results used by the [Markovchart](#) function. Not printed.

Author(s)

Balazs Dobi and Andras Zempleni

References

Zempleni A, Veber M, Duarte B and Saraiva P. (2004) Control charts: a cost-optimization approach for processes with random shifts. *Applied Stochastic Models in Business and Industry*, 20(3), 185-200.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts for health care data. *Quality and Reliability Engineering International*, 35(5), 1379-1395.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts with different shift size distributions. *Annales Univ. Sci. Budapest., Sect. Comp.*, 49, 129-146.

See Also

[Markovchart](#)

Examples

```
#Fixed shift size (essentially Duncan's cycle model).
res1 <- Markovstat(shiftfun="deg", h=1, k=1, sigma=1, s=0.2, delta=2.5)
res1

#Exponential shift - perfect repair - deterministic sampling
res2 <- Markovstat(shiftfun="exp", h=1, k=1, sigma=1, s=0.2, delta=2, Vd=30, V=18)
res2
#Notice how the In-control and the False-alarm states have non-zero probabilities.
#If the repair would be random (RanRep=TRUE), then these states would have zero probability.

#Exponential-geometric mixture shift - random repair - random sampling.
res3 <- Markovstat(shiftfun='exp-geo', h=1.5, k=2, sigma=1, s=0.2,
                    delta=1.2, probmix=0.7, probnbin=0.8, disj=2,
                    RanRep=TRUE, alpha=1, beta=3, RanSam=TRUE,
                    StateDep=TRUE, a=1, b=15, Vd=40, V=8)
res3
```

---

plot.Markov_grid   *Contour plot for* Markov_grid *control chart results.*

Description

Convenience function for plotting G-values in a contour plot as the function of the time between samplings and the critical value.

Usage

```
## S3 method for class 'Markov_grid'
plot(
    x, y = expression(atop(italic("G")*-value~per, unit~time)),
    xlab = "Time between samplings", ylab = "Critical value",
    low = "white", mid = "#999999", high = "black",
    colour = "white", nbreaks = 16, ...)
```

Arguments

x	A Markov_grid data.frame with three columns (preferably created by the Markovchart function): time between samplings, critical value and the weighted mean of the expected cost and the cost standard deviation (G-values).
y	The name of the scale.
xlab	A title for the x axis.
ylab	A title for the x axis.
low	Colour for the low end of the gradient.
mid	Colour for the midpoint.
high	Colour for the high end of the gradient.

colour	Colour of the contour lines.
nbreaks	Number of contour breaks. Uses pretty(), thus actual, plotted number of breaks may differ.
...	Further arguments to be passed down to plot. Mostly kept due to S3 method compatibility.

Value

A plot object of class gg and ggplot produced using the ggplot2 package.

Note

The plot itself is made using the package [ggplot](#) by Hadley Wickham et al. The text on the contour lines is added with the [geom_text_contour](#) function from the package metR by Elio Campitelli.

Author(s)

Balazs Dobi and Andras Zempleni

References

Zempleni A, Veber M, Duarte B and Saraiva P. (2004) Control charts: a cost-optimization approach for processes with random shifts. *Applied Stochastic Models in Business and Industry*, 20(3), 185-200.

Dobi B and Zempleni A. (2019) Markov chain-based cost-optimal control charts for health care data. *Quality and Reliability Engineering International*, 35(5), 1379-1395.

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See Also

[Markovchart](#) [Markovstat](#)

Examples

```
#Defining parallel_opt parallel settings.
#parallel_opt can also be left empty to be defined automatically by the function.
require(parallel)
num_workers <- min(c(detectCores(),2))

#Exponential shift - default cost functions.
stat_exp <- Markovstat(shiftfun="exp", h=1, k=1, sigma=1, s=0.2, delta=2,
                       RanRep=TRUE, alpha=1, beta=3, Vd=30, V=18)

parall <- list(cl=makeCluster(num_workers), forward=FALSE, loginfo=TRUE)
Gmtx   <-Markovchart(statdist=stat_exp, h=seq(1,10,by=(10-1)/5),
                     k=seq(0.1,5,by=(5-0.1)/5), p=0.9, cs=1,
                     coparams=c(10,3), crparams=c(1,2),
                     vcoparams=c(8,1.5), vcrparams=c(5,2),
```

```
                              V=18, parallel_opt=parall)
     plot(Gmtx)
```

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