

Package ‘ppweibull’

May 9, 2026

Type Package

Title Piecewise Lifetime Models

Version 1.0

Date 2026-02-02

Maintainer Diego Gallardo <dgallardo@ubiobio.cl>

Description Provides functions for estimation and data generation for several piecewise lifetime distributions. The package implements the power piecewise Weibull model, which includes the piecewise Rayleigh and piecewise exponential models as special cases. See Feigl and Zelen (1965) <[doi:10.2307/2528247](https://doi.org/10.2307/2528247)> for methodological details.

Depends R (>= 4.0.0), stats

Imports survival, pracma, segmented, msm, nloptr

License GPL (>= 2)

NeedsCompilation no

Author Diego Gallardo [aut, cre],
Yolanda Gomez [aut],
Hector Gomez [aut],
Barry Arnold [aut]

Repository CRAN

Date/Publication 2026-02-04 18:10:02 UTC

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choose.pweibull *Choose a Partition for a Power Piecewise Weibull Model*

Description

Selects a time partition for the power piecewise Weibull model, given a maximum number of allowed partitions. For `choose.pweibull`, the user may specify whether the λ 's are equal (default FALSE), whether the α 's are equal (default FALSE), and whether α is fixed (default FALSE). For `choose2.pweibull`, the procedure selects the best combination among:

- λ 's different and α 's different,
- λ 's equal and α 's different,
- λ 's different and α 's equal,
- λ 's different and $\alpha = 1$ (piecewise exponential distribution),
- λ 's different and $\alpha = 2$ (piecewise Rayleigh distribution).

Usage

```
choose.pweibull(formula, data, criteria = "AIC", L.max = 5, t = NULL,
  prec = 1e-04, max.iter = 1000, lambda.identical = FALSE,
  alpha.identical = FALSE, alpha.fixed = FALSE)
```

```
choose2.pweibull(formula, data, criteria = "AIC", L.max = 5, t = NULL,
  prec = 1e-04, max.iter = 1000, alpha.fixed = c(1, 2))
```

Arguments

<code>formula</code>	A model formula of class "formula" describing the survival model to be fitted. Details about model specification are given in <i>Details</i> .
<code>data</code>	An optional data frame, list, or environment containing the variables in the model. If not found in data, variables are taken from <code>environment(formula)</code> .
<code>criteria</code>	Model selection criterion: "AIC" (default) or "BIC".
<code>L.max</code>	Maximum number of partitions to consider (default 5).
<code>t</code>	Optional fixed time partition. If provided, both <code>choose.pweibull</code> and <code>choose2.pweibull</code> evaluate only the model combinations with the specified partition.
<code>prec</code>	Numerical tolerance for the estimation algorithm (default 1e-4).
<code>max.iter</code>	Maximum number of iterations for the estimation algorithm (default 1000).
<code>lambda.identical</code>	Logical; should the λ 's be constrained to be equal? (default FALSE).
<code>alpha.identical</code>	Logical; should the α 's be constrained to be equal? (default FALSE).
<code>alpha.fixed</code>	If FALSE (default), α is estimated. If a positive numeric value is supplied, all α 's are fixed at that value. For <code>choose2.pweibull</code> , this may be a vector of fixed values.

Details

The hazard function of the power piecewise Weibull model is

$$h(t \mid \boldsymbol{\lambda}, \boldsymbol{\alpha}) = \lambda_\ell \alpha_\ell t^{\alpha_\ell - 1}, \quad t \in (a_{\ell-1}, a_\ell), \ell = 1, \dots, L,$$

where $0 = a_0 < a_1 < \dots < a_L < \infty$ is the time partition, $\boldsymbol{\lambda} = (\lambda_1, \dots, \lambda_L)$ and $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_L)$.

The special cases include:

- $\alpha_1 = \dots = \alpha_L = 1$: the piecewise exponential model (Feigl and Zelen, 1965; Friedman, 1982),
- $\alpha_1 = \dots = \alpha_L = 2$: a piecewise Rayleigh model.

Value

A list with components:

estimate	A matrix of parameter estimates and standard errors for the selected partition.
logLik	Log-likelihood evaluated at the parameter estimates.
t	Selected time partition.
AIC	Akaike Information Criterion.
BIC	Bayesian Information Criterion.
L.sel	Number of selected partitions.
AIC.L	AIC values for $L = 1, \dots, L.max$.
BIC.L	BIC values for $L = 1, \dots, L.max$.

Author(s)

Diego I. Gallardo, Yolanda M. Gomez, Hector W. Gomez, and Barry C. Arnold.

References

- Feigl P, Zelen M. (1965). Estimation of exponential survival probabilities with concomitant information. *Biometrics*, **21**, 826-838.
- Friedman M. (1982). Piecewise exponential models for survival data with covariates. *Annals of Statistics*, **10**, 101-113.
- Gomez Y. M., Gallardo D. I., Arnold B. C. (2018). The power piecewise exponential model. *Journal of Statistical Computation and Simulation*, **88**, 825-840.

Examples

```

library(survival)
set.seed(3100)

n <- 200
x1 <- rnorm(n)
x2 <- rnorm(n)

## drawing covariates
lambda <- c(0.05, 0.03)
rate <- exp(cbind(x1, x2) %*% c(0.5, -0.5))

time2 = c()
for (i in 1:n)
  time2[i] <- rpweibull(1, rate = lambda * rate[i], alpha = c(1, 1), t = c(0, 10))

delta <- rbinom(n, size = 1, prob = 0.75)
cc <- runif(n, 0, max(time2))
time <- ifelse(delta == 1, time2, cc)

data <- data.frame(time = time, x1 = x1, x2 = x2, delta = delta)

choose.pweibull(survival::Surv(time, delta) ~ x1 + x2, data = data, L.max = 3)

```

fit.pweibull

Parameter Estimation for the Power Piecewise Weibull Model

Description

Fits the power piecewise Weibull model and returns parameter estimates, standard errors, likelihood measures, and the selected time partition.

Usage

```

fit.pweibull(formula, data, L = 1, t = NULL, prec = 1e-04, max.iter = 1000,
  lambda.identical = FALSE, alpha.identical = FALSE, alpha.fixed = FALSE)

```

Arguments

formula	A model formula of class "formula" describing the survival model to be fitted. Details on model specification are given in <i>Details</i> .
data	An optional data frame, list, or environment containing the variables in the model. If not found in data, variables are taken from environment(formula).
L	Number of partitions to be used. Ignored if t is specified.
t	A fixed time partition. Ignored if L is supplied.

prec	Numerical tolerance used in the estimation procedure (default 1e-4).
max.iter	Maximum number of iterations allowed in the estimation algorithm (default 1000).
lambda.identical	Logical; should the λ 's be constrained to be equal? (default FALSE).
alpha.identical	Logical; should the α 's be constrained to be equal? (default FALSE).
alpha.fixed	Should α be fixed at a known value? If FALSE (default), α is estimated. If a positive number is provided, all α_ℓ are fixed at that value.

Details

The hazard function of the power piecewise Weibull model is given by

$$h(t | \boldsymbol{\lambda}, \boldsymbol{\alpha}) = \lambda_\ell \alpha_\ell t^{\alpha_\ell - 1}, \quad t \in (a_{\ell-1}, a_\ell), \ell = 1, \dots, L,$$

where $0 = a_0 < a_1 < \dots < a_L < \infty$ defines the time partition, $\boldsymbol{\lambda} = (\lambda_1, \dots, \lambda_L)$ and $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_L)$.

Special cases include:

- $\alpha_1 = \dots = \alpha_L = 1$: the piecewise exponential model (Feigl and Zelen, 1965; Friedman, 1982),
- $\alpha_1 = \dots = \alpha_L = 2$: a piecewise Rayleigh model.

Value

A list with components:

estimate	A matrix containing parameter estimates and corresponding standard errors.
logLik	Log-likelihood evaluated at the estimated parameters.
t	The time partition used.
AIC	Akaike Information Criterion.
BIC	Bayesian Information Criterion.

Author(s)

Diego I. Gallardo, Yolanda M. Gomez, Hector W. Gomez, and Barry C. Arnold.

References

- Feigl P., Zelen M. (1965). Estimation of exponential survival probabilities with concomitant information. *Biometrics*, **21**, 826-838.
- Friedman M. (1982). Piecewise exponential models for survival data with covariates. *Annals of Statistics*, **10**, 101-113.
- Gomez Y. M., Gallardo D. I., Arnold B. C. (2018). The power piecewise exponential model. *Journal of Statistical Computation and Simulation*, **88**, 825-840.

Examples

```

library(survival)
set.seed(3100)

n <- 200
x1 <- rnorm(n)
x2 <- rnorm(n)

## design matrix
x <- model.matrix(~ x1 + x2)[, -1]

lambda <- c(0.05, 0.03)
rate <- exp(cbind(x1, x2) %*% c(0.5, -0.5))

time <- numeric(n)
for (i in 1:n)
  time[i] <- rpweibull(1, rate = lambda * rate[i], alpha = c(1, 1), t = c(0, 10))

delta <- rep(1, n)

data <- data.frame(time = time, delta = delta, x1 = x1, x2 = x2)

fit.pweibull(survival::Surv(time, delta) ~ x1 + x2, data = data, L = 2)

```

pweibull

The Power Piecewise Weibull Distribution

Description

Density, distribution function, quantile function, and random generation for the power piecewise Weibull distribution.

Usage

```
dpweibull(x, rate = 1, alpha = 1, t = 0, log = FALSE)
```

```
ppweibull(q, rate = 1, alpha = 1, t = 0, lower.tail = TRUE, log.p = FALSE)
```

```
qpweibull(p, rate = 1, alpha = 1, t = 0, lower.tail = TRUE, log.p = FALSE)
```

```
rpweibull(n = 1, rate = 1, alpha = 1, t = 0)
```

Arguments

x	Vector of quantiles for the density function.
q	Vector of quantiles for the distribution function.
p	Vector of probabilities for the quantile function.

n	Number of observations to generate. If $\text{length}(n) > 1$, the length is taken as the number of observations.
rate	A numeric vector of length L containing the rate parameters $\lambda_1, \dots, \lambda_L$.
alpha	A numeric vector of length L containing the shape parameters $\alpha_1, \dots, \alpha_L$.
t	A non-decreasing vector defining the time partition ($0 = a_0, a_1, \dots, a_L$).
log	Logical; if TRUE, probabilities are returned on the log scale.
lower.tail	Logical; if TRUE (default), probabilities are $P(T \leq q)$; otherwise $P(T > q)$.
log.p	Logical; if TRUE, probabilities p are given on the log scale.

Details

The hazard function of the power piecewise Weibull model is

$$h(t \mid \boldsymbol{\lambda}, \boldsymbol{\alpha}) = \lambda_\ell \alpha_\ell t^{\alpha_\ell - 1}, \quad t \in (a_{\ell-1}, a_\ell), \ell = 1, \dots, L,$$

where $0 = a_0 < a_1 < \dots < a_{L-1} < a_L < \infty$ defines the partition of time, $\boldsymbol{\lambda} = (\lambda_1, \dots, \lambda_L)$, and $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_L)$.

Special cases include:

- $\alpha_1 = \dots = \alpha_L = 1$: the piecewise exponential model (Feigl and Zelen, 1965; Friedman, 1982),
- $\alpha_1 = \dots = \alpha_L = 2$: a piecewise Rayleigh model.

Value

dpweibull returns the density, ppweibull returns the distribution function, qpweibull returns the quantile function, and rpweibull generates random deviates.

For rpweibull, the result has length n. For the other functions, the result has length equal to the maximum of the lengths of the numerical arguments. Arguments are recycled as needed.

Only the first elements of the logical arguments log, lower.tail, and log.p are used.

References

Feigl P., Zelen M. (1965). Estimation of exponential survival probabilities with concomitant information. *Biometrics*, **21**, 826-838.

Friedman M. (1982). Piecewise exponential models for survival data with covariates. *Annals of Statistics*, **10**, 101-113.

Gomez Y. M., Gallardo D. I., Arnold B. C. (2018). The power piecewise exponential model. *Journal of Statistical Computation and Simulation*, **88**, 825-840.

Examples

```
set.seed(3100)
## Random sample
rpweibull(n = 10, rate = c(0.05, 0.03), alpha = c(1, 1.5), t = c(0, 10))
## Distribution function
ppweibull(c(5, 10, 20), rate = c(0.05, 0.03), alpha = c(1, 1.5), t = c(0, 10))
```

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