F77 Program 13

```
c     Fortran 77 program to do a simulation of the Weibull distribution
c     of the uncensored model.
c     This program may be adapted for censored models as well as for
c     uncensored models.
c     ************************************************************************
c           By Derek Dhammaloka FDX3 - 21st Jan. 1991
c     ************************************************************************
c           Define the following variables
c
c           cdf is the cumulative density function of the probability
c           function and is between 0 and 1. The function urand will
c           generate the random numbers between 0 and 1. It has 1
c           parameter iy, the seed to initialise the generator.
c           t is the remission time in arbitary units
c           sumln is the sum of the logs to the base e
c           sumpower is the sum of the powers
c           sumpowerln is the sum of product of (t**k) and ln t
c           spln2 is the same as sumpowerln, but has (ln pt)**2
c           kold is the old value of kappa in the iteration loop
c           knew is the new value of kappa to be entered by the
c           user, but is changed in the iteration loop until it is
c           almost equal to kold.
c           kdiff is the difference between the new and old
c           values of kappa
c           ipp,ipk and ikk are the elements of the info. matrix
c           rho is the rate to be entered by the user
c           tol is the tolerance value
c           loop is used in loop counters
c           n is the no. of uncensored individuals to be entered by
c           the user.
c           swops is the no. of swops
c           sorts is the no. of sorts
c           temp is used in sorting data values
c           list assigns the values 1,n so that it can be used in
c           sorting 1 variable in ascending or descending order and
c           the other variables have the same values as the original
c           data, but is being sorted
c           psn is the no. of trials in view at a certain time
c           ple is the product limit estimator
c           prcensor is the probability of censoring
c           surf is the survivor function with its estimated
c           parameters, kappa and rho of the Weibull distribution
c           diff is the absolute difference between the product
c           limit estimator and the survivor function (does not have
c           to be declared as an array!)
c           maxdiff is the maximum of the absolute differences
c           cvald5 is the critical value of d at the 5% level
c           iy is the seed to be entered by the user.
c     ************************************************************************
c           Estimate kappa and rho
c           Find the product limit estimator
c           Use the K-S test to examine the goodness of fit
c     ************************************************************************
      real cdf(5000),t(5000)
```

```
      real sumln,sumpower,sumpowerln,spln2,kold,knew,kdiff
      real rho,tol,ipp,ipk,ikk,ple,prcensor,surf,diff,maxdiff,cvald5
      integer loop,list(5000),n,temp,swops,sorts,psn,iy
      tol=0.000005
      ple=1
      swops=1
      sorts=0
c     ***************************************************************************
c             Input the no. of individuals
c             Also the index (kappa) and the rate (rho)
c     ***************************************************************************
      print*, 'How many individuals'
      read*,n
      print*, 'Seed'
      read*,iy
      print*, 'Enter the index parameter'
      read*,knew
      print*, 'Enter the rate parameter'
      read*,rho
c     ***************************************************************************
c             Simulate the Weibull distribution
c             using the two parameters to obtain the remission times
c     ***************************************************************************
      do 20 loop=1,n
             cdf(loop)=urand(iy)
             t(loop)=(-log(1-cdf(loop))/(rho**knew))**(1/knew)
             list(loop)=loop
20    continue
c     ***************************************************************************
c             Print the headings
c     ***************************************************************************
      print*
      print*, 'Simulation of the Weibull distribution with'
      print*,'Index = ',knew,' and rate = ',rho
      print*
      write(*,25)
25    format(t3,'cdf',t10,'time')
c     ***************************************************************************
c             Output the cdf and remission time values
c     ***************************************************************************
      do 30 loop=1,n
             write(*,40)cdf(loop),t(loop)
40           format(f7.3,t8,f7.3,t37)
30    continue
      print*
c             Update the statistics
      do 35 loop=1,n
             sumln=sumln+(log(t(loop))
35    continue
c             Print statistics
      print*, 'Sum of logs to the base e =  ',sumln
      print*
c             Print headings
      write(*,45)
45    format(t9,'kappa',t20,'rho')
c             Iteration loop
```

```
50    kold=knew
c               Update the statistics
      do 60 loop=1,n
               sumpower=sumpower+(t(loop)**kold)
               sumpowerln=sumpowerln+((t(loop)**kold)*log(t(loop)))
60    continue
      knew=1/((sumpowerln/sumpower)-(sumln/n))
      kdiff=knew-kold
c     Use the new value of kappa to give the new rho value
      rho=(n/sumpower)**(1/knew)
c               Obtain sumpowerln2 using this new rho value
      do 70 loop=1,n
               spln2=spln2+(sumpower*(log(rho**t(loop)))**2)
70    continue
c     Use the new value of rho to obtain the elements of the
c     information matrix. ipk will have to appear in 2 lines, as it
c     is difficult to get this whole expression in 66 characters.
      ipp=(knew*n/(rho**2))+((knew*(knew-1)*sumpower*(rho**(knew-2))))
      ipk=-((n/rho)-((rho**(knew-1)*(1+(knew*log(rho)))+sumpower)))
      ipk=ipk+(knew*(rho**(knew-1))*sumpowerln)
      ikk=-((-n/(knew*knew))-((rho**knew)*spln2))
      write(*,80)knew,rho
80    format(f12.5,f12.5)
c     ****************************************************************
c               If the old and new values of kappa do not agree to a
c               certain no. of decimal places, zero the sums (not sumln)
c               and carry on with the iteration.
c     ****************************************************************
      if(abs(kdiff).gt.tol) then
                                  sumpower=0
                                  sumpowerln=0
                                  spln2=0
                                  goto 50
      endif
c     ****************************************************************
c               Print the elements of the information matrix
c     ****************************************************************
      print*
      print*,'Elements of the information matrix -'
      print*,'ipp = ',ipp
      print*,'ipk = ',ipk
      print*,'ikk = ',ikk
c
c               Sort the t values in ascending order
c
85    if(swops.ne.0.and.sorts.lt.n-1) then
        swops=0
        sorts=sorts+1
        do 86 loop=1,n-sorts
               if(t(list(loop)).gt.t(list(loop+1))) then
                 temp=list(loop)
                 list(loop)=list(loop+1)
                 list(loop+1)=temp
                 swops=swops+1
                 endif
86      continue
```

```
        goto 85
      endif
c
c
c             Print headings
c
      print*
      print*,'Calculation of the product limit estimator'
      print*,'(No. of failures assumed to be 1 for uncensored obs.)'
      print*
      print*,'Survivor function of the Weibull distribution with '
      print*,'Index = ',knew,' and rate = ',rho
      print*
      write(*,63)
63    format(t3,'atom ',t14,'r',t27,'(1-(1/r))',t42,'ple',t55,'Sur. fn ')
c
c             Calculate the product limit estimator using a do loop
c             and compare it with the survivor function
c             Assume that the no. of failures for each x value is 1
c             providing that the individual is not censored since
c             the times are on a continuous scale and it is rare
c             for ties to occur (cf Poisson process)
c
      do 65 loop=1,n
         psn=psn-1
c
c             Only print the atom, position (no. of trials),censor
c             probability, product limit, survivor function and
c             absolute difference if there is no censoring in the
c             individual.
c
         prcensor=psn-1
         prcensor=prcensor/psn
         ple=ple*(prcensor)
         surf=exp(-(rho*t(list(loop)))**knew)
         diff=abs(ple-surf)
c
c             If the absolute difference exceeds the maximum
c             difference then the maximum difference equals the
c             absolute difference
c
         if(diff.ge.maxdiff) maxdiff=diff
c
c             Final column gives the difference between the
c             product limit estimator and the survivor function
c
         write(*,75)t((list(loop))),psn,prcensor,ple,surf,diff
75       format(f7.3,t8,i7.0,t25,f7.4,t40,f7.4,t55,f7.4,t68,f7.4,t80)
65    continue
c
c
c             Print the final product limit estimator and the
c             survivor function. Also print the maximum difference
c
      print*
      print*,'Product limit estimator          = ',ple
      print*,'Survivor function                = ',surf
      print*,
```

```
      print*, 'Calculated maximum difference   = ',maxdiff

c
c           Lookup the critical value of d at the 5% level given the
c           number of failures, using block-IF statements.
c
c           The data is taken from Table 16, Percentage points of
c           d in the 1-sample Kolmogorov-Smirnov distribution in
c           Statistical Tables by J Murdoch and J A Barnes, 1986
c           published by Macmillan Education

      if(n.eq.1) cvald5=0.975
      if(n.eq.2) cvald5=0.842
      if(n.eq.3) cvald5=0.708
      if(n.eq.4) cvald5=0.624
      if(n.eq.5) cvald5=0.565
      if(n.eq.6) cvald5=0.521
      if(n.eq.7) cvald5=0.486
      if(n.eq.8) cvald5=0.457
      if(n.eq.9) cvald5=0.432
      if(n.eq.10) cvald5=0.41
      if(n.eq.11) cvald5=0.391
      if(n.eq.12) cvald5=0.375
      if(n.eq.13) cvald5=0.361
      if(n.eq.14) cvald5=0.349
      if(n.eq.15) cvald5=0.338
      if(n.eq.16) cvald5=0.328
      if(n.eq.17) cvald5=0.318
      if(n.eq.18) cvald5=0.309
      if(n.eq.19) cvald5=0.301
      if(n.eq.20) cvald5=0.294

c
c           d values for n=21,22,23 and 24 are not shown in
c           this table, so apply linear interpolation for these
c           n values (21,22,23 or 24)

      if(n.gt.20.and.n.lt.25) cvald5=(0.294)-(0.0048*(n-20))

      if(n.eq.25) cvald5=0.27

c
c           d values for n=26,27,28 and 29 are not shown in
c           this table, so apply linear interpolation for these
c           n values (26,27,28 or 29)

      if(n.gt.25.and.n.lt.30) cvald5=(0.27)-(0.006*(n-25))

      if(n.eq.30) cvald5=0.24

c
c           d values for n=31,32,33 and 34 are not shown in
c           this table, so apply linear interpolation for these
c           n values (31,32,33 or 34)

      if(n.gt.30.and.n.lt.35) cvald5=(0.24)-(0.002*(n-30))

      if(n.eq.35) cvald5=0.23

c
c           For sample sizes larger than 35, use the formula
```

```
c
c             1.36/sqrt(n) to obtain critical values
c
      if(n.gt.35) cvald5=(1.36)/sqrt(n)
c
c             Print the critical value of d at ther 5% level and
c             compare it with the maximum absolute difference.
c             Therefore give a conclusion about this model
c
      print*,'Critical value of d at 5% level = ',cvald5
      print*
c
c             If the calculated maximum difference is less than
c             the tabulated d value, then the product limit estimator
c             is consistent with the survivor function, otherwise the
c             product limit estimator is not consistent with the
c             survivor function
c
      if(maxdiff.lt.cvald5) then
         print*,'The product limit estimator is reasonably consistent'
         print*,'with the survivor function'
      else
         print*,'The product limit estimator is not consistent with'
         print*,'consistent with the survivor function'
      endif
      stop
      end

      real function urand(iy)
      integer iy
c     ******************************************************************
c             Urand is a uniform random number generator based on
c             theory and suggestions given by KNUTH (1969). The
c             integer iy should be initialised to an arbitary integer
c             prior to the first call to urand. The calling program
c             should not alter the value of iy between subsequent
c             calls to urand. Values of urand will be returned in the
c             interval (0,1).
c     ******************************************************************
c             Reference - Problem solving with Fortran 77
c                         Brian D.Hahn 1987
c     ******************************************************************
      integer ia,ic,itwo,m2,m,mic
      double precision halfm
      real s
      data m2/0/,itwo/2/

c     If first entry, compute machine integer word length
      if(m2.eq.0) then
                  m=1
10    if(m.gt.m2) then
                  m2=m
                  m=itwo*m2
                  goto 10
      endif
      halfm=m2
```

```
c       Compute multiplier and increment for linear congruential method
        ia=8*int(halfm*atan(1.d0)/8.d0)+5
        ic=2*int(halfm*(0.5d0-sqrt(3.d0)/6.d0))+1
        mic=(m2-ic)+m2

c       s is the scale factor for converting to floating point
        s=0.5/halfm
        endif

c       Compute next random number
        iy=iy*ia

c       The following statement is for computers which do not allow
c       integer overflow on addition
        if(iy.gt.mic) iy=(iy-m2)-m2
        iy=iy+ic

c       The following statement is for computers where the word length
c       is greater than for multiplication
        if(iy/2.gt.m2) iy=(iy-m2)-m2
c
c       The following statement is for computers where integer overflow
c       affects sign bit
        if(iy.lt.0) iy=(iy+m2)+m2
        urand=float(iy)*s
        return
        end
```

Output from F77 Program 13

```
How many individuals
75
Seed
2
Enter the index parameter
2.5
Enter the rate parameter
1.5

Simulation of the Weibull distribution with
Index =      .2500000E+01 and rate =      .1500000E+01

   cdf      time
   .997    1.339
   .260     .412
   .329     .461
   .636     .670
   .399     .509
   .199     .365
   .157     .329
   .684     .706
   .577     .628
   .263     .415
   .378     .495
   .493     .571
   .070     .233
   .456     .547
   .589     .636
   .988    1.207
   .554     .612
   .953    1.043
   .630     .665
   .649     .679
   .078     .244
   .422     .524
   .642     .674
   .433     .531
   .842     .852
   .979    1.147
   .909     .946
   .866     .882
   .377     .494
   .729     .742
   .082     .249
   .033     .172
   .464     .552
   .369     .489
   .882     .903
   .662     .689
   .641     .673
   .822     .830
   .864     .878
   .045     .194
   .628     .663
```

```
    .368    .488
    .350    .476
    .996   1.312
    .533    .598
    .239    .397
    .115    .287
    .581    .630
    .170    .341
    .156    .328
    .919    .964
    .823    .831
    .336    .467
    .762    .770
    .491    .569
    .113    .285
    .388    .502
    .435    .533
    .039    .184
    .535    .599
    .970   1.101
    .442    .537
    .905    .939
    .838    .847
    .231    .390
    .897    .926
    .427    .527
    .261    .413
    .373    .491
    .507    .580
    .635    .669
    .929    .984
    .880    .900
    .560    .616
    .853    .865

Sum of logs to the base e =    -.4189541E+02
```

```
     kappa          rho
   2.60583       1.39483
   2.52887       1.41903
   2.58419       1.40144
   2.54409       1.41409
   2.57298       1.40492
   2.55207       1.41152
   2.56715       1.40674
   2.55625       1.41019
   2.56412       1.40770
   2.55843       1.40950
   2.56254       1.40820
   2.55957       1.40914
   2.56171       1.40846
   2.56017       1.40895
   2.56128       1.40859
   2.56048       1.40885
   2.56106       1.40867
   2.56064       1.40880
   2.56095       1.40870
   2.56072       1.40877
   2.56088       1.40872
   2.56077       1.40876
   2.56085       1.40873
   2.56079       1.40875
   2.56083       1.40874
   2.56080       1.40875
   2.56083       1.40874
   2.56081       1.40875
   2.56082       1.40874
   2.56081       1.40874
   2.56082       1.40874
   2.56081       1.40874

Elements of the information matrix -
ipp =      .2478295E+03
ipk =      .2380329E+02
ikk =      .1443312E+04


Calculation of the product limit estimator
(No. of failures assumed to be 1 for uncensored obs.)

Survivor function of the Weibull distribution with
Index =      .2560813E+01 and rate =      .1408744E+01

   x            r          (1-(1/r))       ple          Sur. fn
  .172         75            .9867         .9867         .9737        .0129
  .184         74            .9865         .9733         .9688        .0045
  .194         73            .9863         .9600         .9646        .0046
  .233         72            .9861         .9467         .9441        .0026
  .244         71            .9859         .9333         .9370        .0036
  .249         70            .9857         .9200         .9336        .0136
  .285         69            .9855         .9067         .9080        .0013
  .287         68            .9853         .8933         .9062        .0129
```

.328	67	.9851	.8800	.8710	.0090
.329	66	.9848	.8667	.8695	.0029
.341	65	.9846	.8533	.8584	.0050
.365	64	.9844	.8400	.8332	.0068
.390	63	.9841	.8267	.8055	.0212
.397	62	.9839	.8133	.7980	.0153
.412	61	.9836	.8000	.7797	.0203
.413	60	.9833	.7867	.7790	.0076
.415	59	.9831	.7733	.7770	.0037
.461	58	.9828	.7600	.7177	.0423
.467	57	.9825	.7467	.7106	.0361
.476	56	.9821	.7333	.6981	.0352
.488	55	.9818	.7200	.6815	.0385
.489	54	.9815	.7067	.6805	.0261
.491	53	.9811	.6933	.6772	.0161
.494	52	.9808	.6800	.6737	.0063
.495	51	.9804	.6667	.6723	.0056
.502	50	.9800	.6533	.6631	.0097
.509	49	.9796	.6400	.6529	.0129
.524	48	.9792	.6267	.6309	.0042
.527	47	.9787	.6133	.6269	.0135
.531	46	.9783	.6000	.6214	.0214
.533	45	.9778	.5867	.6189	.0322
.537	44	.9773	.5733	.6125	.0391
.547	43	.9767	.5600	.5989	.0389
.552	42	.9762	.5467	.5914	.0447
.569	41	.9756	.5333	.5662	.0329
.571	40	.9750	.5200	.5641	.0441
.580	39	.9744	.5067	.5504	.0437
.598	38	.9737	.4933	.5254	.0321
.599	37	.9730	.4800	.5236	.0436
.612	36	.9722	.4667	.5047	.0380
.616	35	.9714	.4533	.4983	.0450
.628	34	.9706	.4400	.4818	.0418
.630	33	.9697	.4267	.4762	.0515
.636	32	.9687	.4133	.4704	.0571
.663	31	.9677	.4000	.4314	.0314
.665	30	.9667	.3867	.4290	.0423
.669	29	.9655	.3733	.4238	.0504
.670	28	.9643	.3600	.4227	.0627
.673	27	.9630	.3467	.4179	.0713
.674	26	.9615	.3333	.4165	.0832
.679	25	.9600	.3200	.4096	.0896
.689	24	.9583	.3067	.3959	.0893
.706	23	.9565	.2933	.3733	.0800
.742	22	.9545	.2800	.3264	.0464
.770	21	.9524	.2667	.2919	.0252
.830	20	.9500	.2533	.2252	.0281
.831	19	.9474	.2400	.2243	.0157
.847	18	.9444	.2267	.2074	.0193
.852	17	.9412	.2133	.2032	.0102
.865	16	.9375	.2000	.1907	.0093
.878	15	.9333	.1867	.1782	.0085
.882	14	.9286	.1733	.1750	.0017
.900	13	.9231	.1600	.1595	.0005
.903	12	.9167	.1467	.1571	.0104

.926	11	.9091	.1333	.1388	.0055
.939	10	.9000	.1200	.1293	.0093
.946	9	.8889	.1067	.1244	.0178
.964	8	.8750	.0933	.1122	.0189
.984	7	.8571	.0800	.0995	.0195
1.043	6	.8333	.0667	.0687	.0020
1.101	5	.8000	.0533	.0461	.0072
1.147	4	.7500	.0400	.0327	.0073
1.207	3	.6667	.0267	.0203	.0063
1.312	2	.5000	.0133	.0080	.0053
1.339	1	.0000	.0000	.0062	.0062

```
Product limit estimator              =     .0000000E+00
Survivor function                    =     .6204394E-02

Calculated maximum difference        =     .8957976E-01
Critical value of d at 5% level      =     .1570393E+00

The product limit estimator is reasonably consistent
with the survivor function
```