

# Package ‘decisionSupport’

May 8, 2026

**Type** Package

**Title** Quantitative Support of Decision Making under Uncertainty

**Version** 1.115

**Date** 2025-08-03

**Description** Supporting the quantitative analysis of binary welfare based decision making processes using Monte Carlo simulations. Decision support is given on two levels: (i) The actual decision level is to choose between two alternatives under probabilistic uncertainty. This package calculates the optimal decision based on maximizing expected welfare. (ii) The meta decision level is to allocate resources to reduce the uncertainty in the underlying decision problem, i.e to increase the current information to improve the actual decision making process. This problem is dealt with using the Value of Information Analysis. The Expected Value of Information for arbitrary prospective estimates can be calculated as well as Individual Expected Value of Perfect Information. The probabilistic calculations are done via Monte Carlo simulations. This Monte Carlo functionality can be used on its own.

**License** GPL-3

**Depends** R (>= 3.1.3)

**Imports** assertthat, chillR (>= 0.62), class, dplyr, fANCOVA (>= 0.5), ggplot2 (>= 3.2.0), grDevices, magrittr, msm (>= 1.5), mvtnorm (>= 1.0.2), nleqslv (>= 2.6), patchwork, rriskDistributions (>= 2.0), stats (>= 3.1.3), stringr, tidyr, tidyselect

**Suggests** eha (>= 2.4.2), knitr, mc2d (>= 0.1.15), pls (>= 2.4.3), rmarkdown, scales, testthat (>= 0.9.1)

**VignetteBuilder** knitr

**URL** <http://www.worldagroforestry.org/>

**Encoding** UTF-8

**Classification/JEL** I38, O16, O21, O22, O23

**RoxygenNote** 7.3.2

**Collate** 'as.data.frame.mcSimulation.R' 'chance\_event.R'  
 'compound\_figure.R' 'paramnormci\_fit.R'  
 'paramnormci\_numeric.R' 'rtnorm90ci.R' 'rdistq\_fit.R'  
 'rdist90ci\_exact.R' 'estimate1d.R' 'random.R'  
 'rmvnorm90ci\_exact.R' 'estimate.R' 'mcSimulation.R'  
 'welfareDecisionAnalysis.R' 'eviSimulation.R'  
 'individualEvpiSimulation.R' 'estimate\_read\_csv\_old.R'  
 'decisionSupport.R' 'decisionSupport-package.R' 'discount.R'  
 'empirical\_EVPI.R' 'global\_variables.R' 'gompertz\_yield.R'  
 'hist.mcSimulation.R' 'make\_CPT.R' 'multi\_EVPI.R'  
 'plainNames2data.frameNames.R' 'plot\_cashflow.R'  
 'plot\_distributions.R' 'plot\_evpi.R' 'plot\_pls.R'  
 'plsr.mcSimulation.R' 'print.mcSimulation.R'  
 'print.summary.mcSimulation.R' 'random\_state.R' 'sample\_CPT.R'  
 'sample\_simple\_CPT.R' 'scenario\_mc.R' 'summary.mcSimulation.R'  
 'temp\_situations.R' 'vv.R'

**NeedsCompilation** no

**Author** Eike Luedeling [cre, aut] (University of Bonn),  
 Lutz Goehring [aut] (ICRAF and Lutz Goehring Consulting),  
 Katja Schiffrers [aut] (University of Bonn),  
 Cory Whitney [aut] (University of Bonn),  
 Eduardo Fernandez [aut] (University of Bonn)

**Maintainer** Eike Luedeling <eike@eikeluedeling.com>

**Repository** CRAN

**Date/Publication** 2025-08-19 18:00:02 UTC

## Contents

decisionSupport-package . . . . .	3
as.data.frame.mcSimulation . . . . .	6
chance_event . . . . .	7
compound_figure . . . . .	8
corMat . . . . .	11
corMat<- . . . . .	11
decisionSupport . . . . .	11
discount . . . . .	13
empirical_EVPI . . . . .	14
estimate . . . . .	16
estimate1d . . . . .	19
estimate_read_csv . . . . .	21
estimate_write_csv . . . . .	23
eviSimulation . . . . .	24
gompertz_yield . . . . .	28
hist.eviSimulation . . . . .	30
hist.mcSimulation . . . . .	31
hist.welfareDecisionAnalysis . . . . .	32

individualEvpSimulation . . . . .	34
make_CPT . . . . .	36
mcSimulation . . . . .	37
multi_EVPI . . . . .	41
paramtnormci_fit . . . . .	43
paramtnormci_numeric . . . . .	45
plainNames2data.frameNames . . . . .	46
plot_cashflow . . . . .	48
plot_distributions . . . . .	50
plot_evpi . . . . .	53
plot_pls . . . . .	55
plsr.mcSimulation . . . . .	57
print.mcSimulation . . . . .	58
print.summary.eviSimulation . . . . .	59
print.summary.mcSimulation . . . . .	59
print.summary.welfareDecisionAnalysis . . . . .	60
random . . . . .	60
random.estimate . . . . .	63
random.estimate1d . . . . .	64
random_state . . . . .	66
rdist90ci_exact . . . . .	67
rdistq_fit . . . . .	68
rmvnorm90ci_exact . . . . .	70
row.names.estimate . . . . .	71
rtnorm90ci . . . . .	72
sample_CPT . . . . .	74
sample_simple_CPT . . . . .	75
scenario_mc . . . . .	76
sort.summary.eviSimulation . . . . .	78
summary.eviSimulation . . . . .	79
summary.mcSimulation . . . . .	80
summary.welfareDecisionAnalysis . . . . .	81
temp_situations . . . . .	82
vv . . . . .	83
welfareDecisionAnalysis . . . . .	84

**Index****89**

## Description

The decisionSupport package supports the quantitative analysis of welfare based decision making processes using Monte Carlo simulations. This is an important part of the Applied Information Economics (AIE) approach developed in Hubbard (2014). These decision making processes can be categorized into two levels of decision making:

1. The actual problem of interest of a policy maker which we call the *underlying welfare based decision* on how to influence an ecological-economic system based on a particular information on the system available to the decision maker and
2. the *meta decision* on how to allocate resources to reduce the uncertainty in the underlying decision problem, i.e to increase the current information to improve the underlying decision making process.

The first problem, i.e. the underlying problem, is the problem of choosing the decision which maximizes expected welfare. The welfare function can be interpreted as a von Neumann-Morgenstern utility function. Whereas, the second problem, i.e. the meta decision problem, is dealt with using the *Value of Information Analysis (VIA)*. Value of Information Analysis seeks to assign a value to a certain reduction in uncertainty or, equivalently, increase in information. Uncertainty is dealt with in a probabilistic manner. Probabilities are transformed via Monte Carlo simulations.

## Details

The functionality of this package is subdivided into three main parts: (i) the welfare based analysis of the underlying decision, (ii) the meta decision of reducing uncertainty and (iii) the Monte Carlo simulation for the transformation of probabilities and calculation of expectation values. Furthermore, there is a wrapper function around these three parts which aims at providing an easy-to-use interface.

**Welfare based Analysis of the Underlying Decision Problem:** Implementation: [welfareDecisionAnalysis](#)

### The Meta Decision of Reducing Uncertainty:

The meta decision of how to allocate resources for uncertainty reduction can be analyzed with this package in two different ways: via (i) Expected Value of Information Analysis or (ii) via Partial Least Squares (PLS) analysis and Variable Importance in Projection (VIP).

*Expected Value of Information (EVI):* Implementation: [eviSimulation](#), [individualEvpSimulation](#)

*Partial Least Squares (PLS) analysis and Variable Importance in Projection (VIP):* Implementation: [plsr.mcSimulation](#), [VIP](#)

### Solving the Practical Problem of Calculating Expectation Values by Monte Carlo Simulation:

*Estimates:* Implementation: [estimate](#)

*Multivariate Random Number Generation:* Implementation: [random.estimate](#)

*Monte Carlo Simulation:* Implementation: [mcSimulation](#)

**Integrated Welfare Decision and Value of Information Analysis: A wrapper function:** The function [decisionSupport](#) integrates the most important features of this package into a single function. It is wrapped around the functions [welfareDecisionAnalysis](#), [plsr.mcSimulation](#), [VIP](#) and [individualEvpSimulation](#).

## Development history

This package was initially developed at the **World Agroforestry Centre (ICRAF)**. Since April 2018, it is maintained by the **Horticultural Sciences group (HortiBonn)** at the **University of Bonn**.

## License

The R-package **decisionSupport** is free software: you can redistribute it and/or modify it under the terms of the GNU General Public License as published by the Free Software Foundation, either version 3 of the License, or (at your option) any later version: **GNU GENERAL PUBLIC LICENSE, Version 3 (GPL-3)**

The R-package **decisionSupport** is distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS FOR A PARTICULAR PURPOSE. See the GNU General Public License for more details.

You should have received a copy of the GNU General Public License along with the R-package decisionSupport. If not, see <http://www.gnu.org/licenses/>.

## Author(s)

**Maintainer:** Eike Luedeling <[eike@eikeluedeling.com](mailto:eike@eikeluedeling.com)> (University of Bonn)

Authors:

- Lutz Goehring <[lutz.goehring@gmx.de](mailto:lutz.goehring@gmx.de)> (ICRAF and Lutz Goehring Consulting)
- Katja Schiffrers <[katja.schiffrers@uni-bonn.de](mailto:katja.schiffrers@uni-bonn.de)> (University of Bonn)
- Cory Whitney <[cory.whitney@uni-bonn.de](mailto:cory.whitney@uni-bonn.de)> (University of Bonn)
- Eduardo Fernandez <[efernand@uni-bonn.de](mailto:efernand@uni-bonn.de)> (University of Bonn)

Eike Luedeling <[eike@eikeluedeling.com](mailto:eike@eikeluedeling.com)>, Lutz Göhring <[lutz.goehring@gmx.de](mailto:lutz.goehring@gmx.de)>, Katja Schiffrers <[katja.schiffrers@uni-bonn.de](mailto:katja.schiffrers@uni-bonn.de)>

Maintainer: Eike Luedeling <[eike@eikeluedeling.com](mailto:eike@eikeluedeling.com)>

## References

Hubbard, Douglas W., *How to Measure Anything? - Finding the Value of "Intangibles" in Business*, John Wiley & Sons, Hoboken, New Jersey, 2014, 3rd Ed, <https://www.howtomeasureanything.com/>.

Hugh Gravelle and Ray Rees, *Microeconomics*, Pearson Education Limited, 3rd edition, 2004.

## See Also

Useful links:

- <http://www.worldagroforestry.org/>

[welfareDecisionAnalysis](#), [eviSimulation](#), [mcSimulation](#)

```
as.data.frame.mcSimulation
```

*Coerce Monte Carlo simulation results to a data frame.*

---

## Description

Coerces Monte Carlo simulation results to a data frame.

## Usage

```
## S3 method for class 'mcSimulation'  
as.data.frame(  
  x,  
  row.names = NULL,  
  optional = FALSE,  
  ...,  
  stringsAsFactors = NA  
)
```

## Arguments

<code>x</code>	An object of class <code>mcSimulation</code> .
<code>row.names</code>	NULL or a character vector giving the row names for the data frame. Missing values are not allowed.
<code>optional</code>	logical. If TRUE, setting row names and converting column names (to syntactic names: see <a href="#">make.names</a> ) is optional. Note that all of R's <b>base</b> package <code>as.data.frame()</code> methods use <code>optional</code> only for column names treatment, basically with the meaning of <code>data.frame(*, check.names = !optional)</code> . See also the <code>make.names</code> argument of the <code>matrix</code> method.
<code>...</code>	additional arguments to be passed to or from methods.
<code>stringsAsFactors</code>	logical: should the character vector be converted to a factor?

## See Also

[as.data.frame](#)

---

chance\_event                      *simulate occurrence of random events*

---

### Description

In many simulations, certain events can either occur or not, and values for dependent variables can depend on which of the cases occurs. This function randomly simulates whether events occur and returns output values accordingly. The outputs can be single values or series of values, with the option of introducing artificial variation into this dataset.

### Usage

```
chance_event(
  chance,
  value_if = 1,
  value_if_not = 0,
  n = 1,
  CV_if = 0,
  CV_if_not = CV_if,
  one_draw = FALSE
)
```

### Arguments

chance	probability that the risky event will occur (between 0 and 1)
value_if	output value in case the event occurs. This can be either a single numeric value or a numeric vector. Defaults to 1.
value_if_not	output value in case the event does not occur. This can be either a single numeric value or a numeric vector. If it is a vector, it must have the same length as value_if
n	number of times the risky event is simulated. This is ignored if length(value_if)>1.
CV_if	coefficient of variation for introducing randomness into the value_if data set. This defaults to 0 for no artificial variation. See documentation for the vv function for details.
CV_if_not	coefficient of variation for introducing randomness into the value_if_not data set. This defaults to the value for CV_if. See documentation for the vv function for details.
one_draw	boolean coefficient indicating if event occurrence is determined only once (TRUE) with results applying to all elements of the results vector, or if event occurrence is determined independently for each element (FALSE; the default)

### Value

numeric vector of the same length as value\_if or, if length(value\_if)==1 of length n, containing outputs of a probabilistic simulation that assigns value\_if if the event occurs, or value\_if\_not if it does not occur (both optionally with artificial variation)

**Author(s)**

Eike Luedeling

**Examples**

```

chance_event(0.6,6)

chance_event(.5,c(0,5),c(5,6))

chance_event(chance=0.5,
             value_if=1,
             value_if_not=5,
             n=10,
             CV_if=20)

```

---

 compound\_figure

*Compound figure for decision support*


---

**Description**

Simple compound figure of model results and analyses of a binary decision (do or do not do). The figure includes the distribution of the expected outcome, the expected cashflow, as well as the variable importance and the value of information

**Usage**

```

compound_figure(
  model = NULL,
  input_table,
  decision_var_name,
  cashflow_var_name,
  model_runs = 10000,
  distribution_method = "smooth_simple_overlay",
  mcSimulation_object = NULL,
  plsResults = NULL,
  EVPIresults = NULL,
  x_axis_name_distribution = "Outcome distribution",
  y_axis_name_distribution = NULL,
  x_axis_name_cashflow = "Timeline of intervention",
  y_axis_name_cashflow = "Cashflow",
  legend_name_cashflow = "Quantiles (%)",
  legend_labels_cashflow = c("5 to 95", "25 to 75", "median"),
  x_axis_name_pls = "Variable Importance in Projection",
  y_axis_name_pls = NULL,
  legend_name_pls = "Coefficient",
  legend_labels_pls = c("Positive", "Negative"),

```

```

    x_axis_name_evpi = "Expected Value of Perfect Information",
    y_axis_name_evpi = NULL,
    base_size = 11
  )

```

### Arguments

model	is a user defined model function see the <a href="#">mcSimulation</a> function. Either 'model' or 'mcSimulation_object' must be provided. If both are given then 'model' has precedence and the model will be calculated for the figure	
input_table	is a data frame with at least two columns named 'variable' and 'label'. The 'variable' column should have one entry for the name of each variable contained in any of the plots. In preparing the figure, the function will replace the variable names with the labels. If the label is missing then the plot will show 'NA' in the place of the variable name. Default is NULL and uses the original variable names.	
decision_var_name	is the name of the decision outcome named in the return() of 'model'. This will be used in all plots and analyses except for the cashflow plot. For now this is just one decision option	
cashflow_var_name	is the name of the cashflow variable named in the return() of 'model'. This will be used in the cashflow plot	
model_runs	is the number of time that the model should run. The default is 10,000	
distribution_method	is the method used in the distribution plot see the <a href="#">plot_distributions</a> function	
mcSimulation_object	is an object of Monte Carlo simulation outputs from the <a href="#">mcSimulation</a> function	
plsrResults	is an object of Projection to Latent Structures (PLS) regression outputs from the <a href="#">plsr.mcSimulation</a> function	
EVPIresults	are the results of the <a href="#">multi_EVPI</a> function	
x_axis_name_distribution,	y_axis_name_distribution,	
x_axis_name_cashflow,	y_axis_name_cashflow,	x_axis_name_pls,
y_axis_name_pls, x_axis_name_evpi, y_axis_name_evpi	are the names (character strings) to pass to the axis titles for the respective plots (distribution, cashflow, pls, evpi)	
legend_name_cashflow, legend_name_pls	are the names (character strings) representing the title of the legend	
legend_labels_cashflow, legend_labels_pls	are the names (character strings) representing the labels of the legend	
base_size	is the base text size to be used for the plot. The default is 11, this is the <a href="#">ggplot2::ggtheme</a> default	

### Value

This function returns a plot of classes 'patchwork', 'gg', and 'ggplot'. This allows the user to continue editing some features of the plots through the syntax (i.e. '&', and '+') from both libraries.

**Author(s)**

Eduardo Fernandez (<efernand@uni-bonn.de>)

Cory Whitney (<cory.whitney@uni-bonn.de>)

**References**

Do, Hoa, Eike Luedeling, and Cory Whitney. “Decision Analysis of Agroforestry Options Reveals Adoption Risks for Resource-Poor Farmers.” *Agronomy for Sustainable Development* 40, no. 3 (June 2020): 20. doi:10.1007/s13593020006245. Lanzasova, Denis, Cory Whitney, Keith Shepherd, and Eike Luedeling. “Improving Development Efficiency through Decision Analysis: Reservoir Protection in Burkina Faso.” *Environmental Modelling & Software* 115 (May 1, 2019): 164–75. doi:10.1016/j.envsoft.2019.01.016. Ruett, Marius, Cory Whitney, and Eike Luedeling. “Model-Based Evaluation of Management Options in Ornamental Plant Nurseries.” *Journal of Cleaner Production* 271 (June 2020): 122653. doi:10.1016/j.jclepro.2020.122653.

**Examples**

```
#####
# Example 1 (Creating the estimate from the command line):
#####
# Create the estimate object:

cost_benefit_table <- data.frame(label = c("Revenue", "Costs"),
                                variable = c("revenue", "costs"),
                                distribution = c("norm", "norm"),
                                lower = c(100, 500),
                                median = c(NA, NA),
                                upper = c(10000, 5000))

# (a) Define the model function without name for the return value:

profit1 <- function() {
  Decision <- revenue - costs
  cashflow <- rnorm(rep(revenue, 20))
  return(list(Revenues = revenue,
             Costs = costs,
             cashflow = cashflow,
             Decision = Decision))
}

compound_figure(model = profit1,
               input_table = cost_benefit_table,
               decision_var_name = "Decision",
               cashflow_var_name = "cashflow",
               model_runs = 1e2,
               distribution_method = 'smooth_simple_overlay')
```

---

corMat	<i>Return the Correlation Matrix.</i>
--------	---------------------------------------

---

**Description**

Return the correlation matrix of rho.

**Usage**

```
corMat(rho)
```

**Arguments**

rho            a distribution.

---

corMat<-	<i>Replace correlation matrix.</i>
----------	------------------------------------

---

**Description**

Replace the correlation matrix.

**Usage**

```
corMat(x) <- value
```

**Arguments**

x            a distribution.  
value        numeric matrix: new correlation matrix.

---

decisionSupport	<i>Welfare Decision and Value of Information Analysis wrapper function.</i>
-----------------	---

---

**Description**

This function performs a Welfare Decision Analysis via a Monte Carlo simulation from input files and analyses the value of different information about the input variables. This value of information analysis can be done via combined PLSR - VIP analysis or via IndividualEVPI calculation. Results are saved as plots and tables.

**Usage**

```

decisionSupport(
  inputFilePath,
  outputPath,
  welfareFunction,
  numberOfModelRuns,
  randomMethod = "calculate",
  functionSyntax = "data.frameNames",
  relativeTolerance = 0.05,
  write_table = TRUE,
  plsVipAnalysis = TRUE,
  individualEvpiNames = NULL,
  sortEvpiAlong = if (individualEvpiNames) individualEvpiNames[[1]] else NULL,
  oldInputStandard = FALSE,
  verbosity = 1
)

```

**Arguments**

**inputFilePath** Path to input csv file, which gives the input *estimate*.

**outputPath** Path where the result plots and tables are saved.

**welfareFunction**  
The welfare function.

**numberOfModelRuns**  
The number of running the welfare model for the underlying Monte Carlo simulation.

**randomMethod** character: The method to be used to sample the distribution representing the input estimate. For details see option method in [random.estimate](#).

**functionSyntax** character: function syntax used in the welfare function(s). For details see [mcSimulation](#).

**relativeTolerance**  
numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than `relativeTolerance` a warning is given.

**write\_table** logical: If the full Monte Carlo simulation results and PLSR results should be written to file.

**plsVipAnalysis** logical: If PLSR-VIP analysis shall be performed.

**individualEvpiNames**  
character vector: names of variables, which for the IndividualEVPI shall be obtained via Monte Carlo simulation. If =NULL (the default), no IndividualEVPI is calculated; if ="all", the IndividualEVPI is calculated for all variables. *Note*: depending on `numberOfModelRuns` and the complexity of welfare this might take a long time.

**sortEvpiAlong** character: result name along which the summary of the IndividualEVPI shall be sorted. Only relevant if `sortEvpiAlong!=NULL`.

oldInputStandard  
 logical: If the old input standard should be used ([estimate\\_read\\_csv\\_old](#)).

verbosity  
 integer: if 0 the function is silent; the larger the value the more verbose is output information.

### Details

This function integrates the most important features of [this package](#) into a single function. It is wrapped around the functions [welfareDecisionAnalysis](#), [plsr.mcSimulation](#), [VIP](#) and [individualEvpSimulation](#).

**Combined PLSR - VIP Analysis:** The combined Partial Least Squares Regression (PLSR) and Variables Importance in Projection (VIP) analysis is implemented via: [plsr.mcSimulation](#) and [VIP](#).

**IndividualEVPI Calculation:** Implementation: [individualEvpSimulation](#)

### See Also

[mcSimulation](#), [estimate](#), [estimate\\_read\\_csv](#), [plsr.mcSimulation](#), [VIP](#), [welfareDecisionAnalysis](#), [individualEvpSimulation](#), [decisionSupport-package](#)

---

discount

*Discount time series for Net Present Value (NPV) calculation*

---

### Description

This function discounts values along a time series, applying the specified discount rate. It can also calculate the Net Present Value (NPV), which is the sum of these discounted values.

### Usage

```
discount(x, discount_rate, calculate_NPV = FALSE)
```

### Arguments

x  
 numeric vector, typically containing time series data of costs or benefits

discount\_rate  
 numeric; the discount rate (in percent), expressing the time preference of whoever is evaluating these data economically

calculate\_NPV  
 boolean; if set to TRUE, the discounted time values are summed, otherwise, they are returned as a vector

### Value

If calculate\_NPV=TRUE, the function returns the Net Present Value (NPV) as a numeric value. If calculate\_NPV=FALSE, the time-discounted values are returned as a numeric vector.

### Author(s)

Eike Luedeling

**Examples**

```
x<-c(3,6,2,5,4,3,9,0,110)
discount_rate<-5

discount(x,discount_rate)
discount(x,discount_rate,calculate_NPV=TRUE)
```

---

empirical_EVPI	<i>Expected value of perfect information (EVPI) for a simple model with the predictor variable sampled from a normal distribution with.</i>
----------------	---

---

**Description**

The Expected Value of Perfect Information is a concept in decision analysis. It measures the expected loss of gain (expected opportunity loss, EOL) that is incurred because the decision-maker does not have perfect information about a particular variable. It is determined by examining the influence of that variable on the output value of a decision model. Its value is best illustrated by a plot of weighed decision outcomes as a function of the variable in question. If this curve intersects zero and the recommendation without perfect information is to go ahead with the project, the EVPI is the negative area under the curve, or the positive area if the recommendation is not to go ahead. If there is no intersection point, the EVPI is zero.

**Usage**

```
empirical_EVPI(mc, test_var_name, out_var_name)

## S3 method for class 'EVPI_res'
summary(object, ...)

## S3 method for class 'EVPI_res'
plot(x, res = TRUE, ...)
```

**Arguments**

mc	output table from a Monte Carlo simulation, e.g. as realized with the decision-Support package
test_var_name	character; name of an independent variable in mc, sampled from a normal distribution
out_var_name	character; name of a dependent variable in mc
object	EVPI_res object (produced with empirical_EVPI) as input to the summary function.
...	Arguments to be passed to methods, such as graphical parameters (see par).
x	EVPI_res object (produced with empirical_EVPI) as input to the plotting function.

`res` boolean parameter indicating whether the plot function should output a plot of opportunity losses and gains (`res = TRUE`) or a plot of the original data with the loess prediction (`res = FALSE`).

### Details

The EVPI is often calculated by assuming that all variables except the one being tested take their best estimate. This makes it possible to calculate the EVPI very quickly, but at a high price: the assumption that many variables simply take their best value ignores uncertainties about all these variables. In the present implementation, this problem is addressed by using the outputs of a Monte Carlo simulation and assessing the EVPI empirically. In the first step, the output variable is smoothed using a loess regression with an automated optimization of the bandwidth parameter, based on a generalized cross validation procedure. Then the values are weighted according to the probability density function that has been used for Monte Carlo sampling (i.e. a normal distribution, with mean and standard deviation being estimated automatically) and the resulting positive and negative areas under the curve are calculated. After this, the expected gain (expected mean value - EMV) without perfect information (PI) is calculated, the recommendation whether to go ahead with the project without PI determine and the EVPI returned by the function.

### Value

list of 11 elements: (1) `expected_gain`: expected gain when project is implemented, without knowing the value of the test variable, equals NA when there is no variation in the output variable (2) `recommendation`: should project be implemented? Decision without knowing the value of the test variable (3) `EVPI_do`: the Expected Value of Perfect Information (EVPI) for this variable, if the recommended decision is to implement the project. (4) `EVPI_dont`: the Expected Value of Perfect Information (EVPI) for this variable, if the recommended decision is not to implement the project. (5) `tests_var_data`: values of the test variable (6) `out_var_data`: values of the outcome variable (7) `out_var_sm`: results of loess regression = smoothed outcome variable (8) `weight`: values by which smoothed outcome variable is weighted (9) `out_var_weight`: smoothed and weighted outcome variable (10) `test_var_name`: variable name of test data (11) `out_var_name`: variable name of outcome data

### Author(s)

Eike Luedeling, Katja Schiffrers

### Examples

```
### In the following example, the sign of the calculation
### is entirely determined by the predictor variable
### 'indep1', so this should be expected to have a high
### EVPI.

montecarlo <- data.frame(indep1 = rnorm(1000), indep2 = rlnorm(1000))
montecarlo[, 'output1'] <- montecarlo[, 'indep1'] * montecarlo[, 'indep2']

evpi1 <- empirical_EVPI(mc = montecarlo, test_var_name = 'indep1', out_var_name = 'output1')
summary(evpi1)
```

```

plot(evpi1, res = FALSE)
plot(evpi1, res = TRUE)

### In this example, the sign of the output variable does not change depending on the
### predictor variable 'indep1' so the EVPI should be zero.
montecarlo[, 'output2'] <- (montecarlo[, 'indep1'] * (montecarlo[, 'indep2']) + 10)
evpi2 <- empirical_EVPI(mc = montecarlo, test_var_name = 'indep1', out_var_name = 'output2')
summary(evpi2)
plot(evpi2, res = FALSE)
plot(evpi2, res = TRUE)

```

---

estimate

---

*Create a multivariate estimate object.*


---

## Description

estimate creates an object of class estimate. The concept of an estimate is extended from the 1-dimensional (cf. [estimate1d](#)) to the multivariate case. This includes the description of correlations between the different variables. An estimate of an n-dimensional variable is at minimum defined by each component being a 1-dimensional estimate. This means, that for each component, at minimum, the type of its univariate parametric distribution, its 5% - and 95% quantiles must be provided. In probability theoretic terms, these are the marginal distributions of the components. Optionally, the individual median and the correlations between the components can be supplied.

as.estimate tries to coerce a set of objects and transform them to class estimate.

## Usage

```
estimate(distribution, lower, upper, ..., correlation_matrix = NULL)
```

```
as.estimate(..., correlation_matrix = NULL)
```

## Arguments

distribution	character vector: defining the types of the univariate parametric distributions.
lower	numeric vector: lower bounds of the 90% confidence intervals, i.e the 5%-quantiles of this estimates components.
upper	numeric vector: upper bounds of the 90% confidence intervals, i.e the 95%-quantiles of this estimates components.
...	in estimate: optional arguments that can be coerced to a data frame comprising further columns of the estimate (for details cf. below). in as.estimate: arguments that can be coerced to a data frame comprising the marginal distributions of the estimate components. Mandatory columns are distribution, lower and upper.
correlation_matrix	numeric matrix: containing the correlations of the variables (optional).

## Details

The input arguments inform the estimate about its marginal distributions and joint distribution, i.e. the correlation matrix.

### The structure of the estimates marginal input information:

**in** estimate The marginal distributions are defined by the arguments `distribution`, `lower` and `upper` and, optionally, by further columns supplied in `...` that can be coerced to a `data.frame` with the same length as the mandatory arguments.

**in** `as.estimate` The marginal distributions are completely defined in `...`. These arguments must be coercible to a `data.frame`, all having the same length. Mandatory columns are `distribution`, `lower` and `upper`.

*Mandatory input columns:*

Column	R-type	Explanation
<code>distribution</code>	character vector	Marginal distribution types
<code>lower</code>	numeric vector	Marginal 5%-quantiles
<code>upper</code>	numeric vector	Marginal 95%-quantiles

It must hold that `lower <= upper` for every component of the estimate.

*Optional input columns:* The optional parameters in `...` provide additional characteristics of the marginal distributions of the estimate. Frequent optional columns are:

Column	R-type	Explanation
<code>variable</code>	character vector	Variable names
<code>median</code>	cf. below	Marginal 50%-quantiles
<code>method</code>	character vector	Methods for calculation of marginal distribution parameters

*The median column:*

If supplied as input, any component of `median` can be either NA, numeric (and not NA) or the character string "mean". If it equals "mean" it is set to `rowMeans(cbind(lower, upper))` of this component; if it is numeric it must hold that `lower <= median <= upper` for this component. In case that no element `median` is provided, the default is `median=rep(NA, length(distribution))`.

The median is important for the different methods possible in generating the random numbers (cf. `random.estimate`).

**The structure of the estimates correlation input information:** The argument `correlation_matrix` is the sub matrix of the full correlation matrix of the estimate containing all correlated elements. Thus, its row and column names must be a subset of the variable names of the marginal distributions. This means, that the information which variables are uncorrelated does not need to be provided explicitly.

`correlation_matrix` must have all the properties of a correlation matrix, viz. symmetry, all diagonal elements equal 1 and all of diagonal elements are between -1 and 1.

## Value

An object of class `estimate` which is a list with components `$marginal` and `$correlation_matrix`:

`$marginal` is a `data.frame` with mandatory columns:

Mandatory column	R-type	Explanation
distribution	character vector	Distribution types
lower	numeric vector	5%-quantiles
median	numeric vector	50%-quantiles or NA
upper	numeric vector	95%-quantiles

The `row.names` are the names of the variables. Each row has the properties of an `estimate1d`. Note that the median is a mandatory element of an estimate, although it is not necessary as input. If a component of median is numeric and not NA it holds that: `lower <= median <= upper`. In any case an estimate object has the property `any(lower <= upper)`.

`$correlation_matrix` is a symmetric matrix with row and column names being the subset of the variables supplied in `$marginal` which are correlated. Its elements are the corresponding correlations.

### See Also

[estimate1d](#), [random.estimate](#), [row.names.estimate](#), [names.estimate](#), [corMat](#), [estimate\\_read\\_csv](#) and [estimate\\_write\\_csv](#).

### Examples

```
# Create a minimum estimate (only mandatory marginal information supplied):
estimateMin<-estimate(c("posnorm", "lnorm"),
                     c(      4,      4),
                     c(     50,     10))
print(estimateMin)

# Create an estimate with optional columns (only marginal information supplied):
estimateMarg<-estimate(
  c("posnorm", "lnorm"),
  c(      4,      4),
  c(     50,     10),
  variable=c("revenue", "costs"),
  median = c( "mean",    NA),
  method = c(  "fit",    ""))
print(estimateMarg)
print(corMat(estimateMarg))

# Create a minimum estimate from text (only mandatory marginal information supplied):
estimateTextMin<-"distribution, lower, upper
posnorm,      100,  1000
posnorm,      50,   2000
posnorm,      50,   2000
posnorm,     100,  1000"
estimateMin<-as.estimate(read.csv(header=TRUE, text=estimateTextMin,
                                strip.white=TRUE, stringsAsFactors=FALSE))
print(estimateMin)

# Create an estimate from text (only marginal information supplied):
estimateText<-"variable, distribution, lower, upper, median, method"
```

```

revenue1, posnorm, 100, 1000, NA,
revenue2, posnorm, 50, 2000, , fit
costs1, posnorm, 50, 2000, 70, calculate
costs2, posnorm, 100, 1000, mean, "
estimateMarg<-as.estimate(read.csv(header=TRUE, text=estimateText,
strip.white=TRUE, stringsAsFactors=FALSE))
print(estimateMarg)
print(corMat(estimateMarg))

# Create an estimate from text (with correlated components):
estimateTextMarg<-"variable, distribution, lower, upper
revenue1, posnorm, 100, 1000
revenue2, posnorm, 50, 2000
costs1, posnorm, 50, 2000
costs2, posnorm, 100, 1000"
estimateTextCor<-"
revenue1, costs2
revenue1, 1, -0.3
costs2, -0.3, 1"
estimateCor<-as.estimate(read.csv(header=TRUE, text=estimateTextMarg,
strip.white=TRUE, stringsAsFactors=FALSE),
correlation_matrix=data.matrix(read.csv(text=estimateTextCor,
row.names=1,
strip.white=TRUE)))

print(estimateCor)
print(corMat(estimateCor))

```

---

estimate1d

*Create a 1-dimensional estimate object.*


---

## Description

estimate1d creates an object of class estimate1d. The estimate of a one dimensional variable is at minimum defined by the type of a univariate parametric distribution, the 5% - and 95% quantiles. Optionally, the median can be supplied.

as.estimate1d tries to transform an object to class estimate1d.

## Usage

```
estimate1d(distribution, lower, upper, ...)
```

```
as.estimate1d(x, ...)
```

## Arguments

distribution character: A character string that defines the type of the univariate parametric distribution.

lower numeric: lower bound of the 90% confidence interval, i.e the 5%-quantile of this estimate.

upper	numeric: upper bound of the 90% confidence interval, i.e the 95%-quantile of this estimate.
...	arguments that can be coerced to a list comprising further elements of the 1-d estimate (for details cf. below). Each element must be atomic and of length 1 (1-d property).
x	an object to be transformed to class estimate1d.

## Details

It must hold that  $\text{lower} \leq \text{upper}$ .

### The structure of the input arguments:

*Mandatory input elements:*

Argument	R-type	Explanation
distribution	character	Distribution type of the estimate
lower	numeric	5%-quantile of the estimate
upper	numeric	95%-quantile of the estimate

*Optional input elements:* The optional parameters in ... provide additional characteristics of the 1-d estimate. Frequent optional elements are:

Argument	R-type	Explanation
variable	character	Variable name
median	cf. below	50%-quantile of the estimate
method	character	Method for calculation of distribution parameters

*The median:* If supplied as input, median can be either NULL, numeric or the character string "mean". If it is NA it is set to NULL; if it equals "mean" it is set to  $\text{mean}(c(\text{lower}, \text{upper}))$ ; if it is numeric it must hold that  $\text{lower} \leq \text{median} \leq \text{upper}$ . In case that no element median is provided, the default is  $\text{median}=\text{NULL}$ .

## Value

An object of class estimate1d and list with at least (!) the elements:

Element	R-type	Explanation
distribution	character	Distribution type of the estimate
lower	numeric	5%-quantile of the estimate
median	numeric or NULL	50%-quantile of the estimate
upper	numeric	95%-quantile of the estimate

Note that the median is a mandatory element of an estimate1d, although it is not necessary as input. If median is numeric it holds that:  $\text{lower} \leq \text{median} \leq \text{upper}$ . In any case an estimate1d object has the property  $\text{lower} \leq \text{upper}$ .

## See Also

[random.estimate1d](#)

---

estimate\_read\_csv      *Read an Estimate from CSV - File.*

---

### Description

This function reads an `estimate` from the specified csv files. In this context, an estimate of several variables is defined by its marginal distribution types, its marginal 90%-confidence intervals [lower, upper] and, optionally, its correlations.

`estimate_read_csv_old` reads an estimate from CSV file(s) according to the deprecated standard. This function is for backward compatibility only.

### Usage

```
estimate_read_csv(fileName, strip.white = TRUE, ...)
```

```
estimate_read_csv_old(fileName, strip.white = TRUE, ...)
```

### Arguments

<code>fileName</code>	Name of the file containing the marginal information of the estimate that should be read.
<code>strip.white</code>	logical. Used only when <code>sep</code> has been specified, and allows the stripping of leading and trailing white space from unquoted character fields (numeric fields are always stripped). See <code>scan</code> for further details (including the exact meaning of ‘white space’), remembering that the columns may include the row names.
<code>...</code>	Further parameters to be passed to <code>read.table</code> .

### Details

An estimate might consists of uncorrelated and correlated variables. This is reflected in the input file structure, which is described in the following.

**CSV input file structures:** The estimate is read from one or two csv files: the marginal csv file which is mandatory and the correlation csv file which is optional. The marginal csv file contains the definition of the distribution of all variables ignoring potential correlations. The correlation csv file only defines correlations.

*The structure of the marginal distributions input file (mandatory):* File name structure: <marginal-filename>.csv

Mandatory columns:

Column name	R-type	Explanation
variable	character vector	Variable names
distribution	character vector	Marginal distribution types
lower	numeric vector	Marginal 5%-quantiles
upper	numeric vector	Marginal 95%-quantiles

Frequent optional columns are:

Column name	R-type	Explanation
description	character	Short description of the variable.
median	cf. <a href="#">estimate</a>	Marginal 50%-quantiles
method	character vector	Methods for calculation of marginal distribution parameters

Columns without names are ignored. Rows where the variable field is empty are also dropped.

*The structure of the correlation file (optional):* File name structure: <marginal-filename>\_cor.csv  
Columns and rows are named by the corresponding variables. Only those variables need to be present which are correlated with others.

The element ["rowname", "columnname"] contains the correlation between the variables rowname and columnname. Uncorrelated elements have to be set to 0. The diagonal element ["name", "name"] has to be set to 1.

The matrix must be given in symmetric form.

**Deprecated input standard** (estimate\_read\_csv\_old): File name structure of the correlation file: <marginal-filename>.csv\_correlations.csv

## Value

An object of type [estimate](#) which element \$marginal is read from file fileName and which element \$correlation\_matrix is read from file gsub(".csv", "\_cor.csv", fileName).

## See Also

[estimate\\_write\\_csv](#), [read.table](#), [estimate](#)

[estimate\\_read\\_csv](#), [read.table](#), [estimate](#)

## Examples

```
# Read the joint estimate information for the variables "sales", "productprice" and
# "costprice" from file:
## Get the path to the file with the marginal information:
marginalFilePath=system.file("extdata","profit-4.csv",package="decisionSupport")
## Read the marginal information from file "profit-4.csv" and print it to the screen as
## illustration:
read.csv(marginalFilePath, strip.white=TRUE)
## Read the correlation information from file "profit-4_cor.csv" and print it to the screen as
## illustration:
read.csv(gsub(".csv", "_cor.csv", marginalFilePath), row.names=1)
## Now read marginal and correlation file straight into an estimate:
parameterEstimate<-estimate_read_csv(fileName=marginalFilePath)
print(parameterEstimate)
```

---

estimate\_write\_csv      *Write an Estimate to CSV - File.*

---

## Description

This function writes an [estimate](#) to the specified csv file(s).

## Usage

```
estimate_write_csv(  
  estimate,  
  fileName,  
  varNamesAsColumn = TRUE,  
  quote = FALSE,  
  ...  
)
```

## Arguments

estimate	estimate: Estimate object to write to file.
fileName	character: File name for the output of the marginal information of the estimate. It must end with <code>.csv</code> .
varNamesAsColumn	logical: If TRUE the variable names will be written as a separate column, otherwise as row names.
quote	a logical value (TRUE or FALSE) or a numeric vector. If TRUE, any character or factor columns will be surrounded by double quotes. If a numeric vector, its elements are taken as the indices of columns to quote. In both cases, row and column names are quoted if they are written. If FALSE, nothing is quoted. Parameter is passed on to <a href="#">write.table</a> .
...	Further parameters to be passed to <a href="#">write.table</a> .

## Details

The marginal information of the estimate is written to file `fileName=<marginal-filename>.csv`. If the estimate contains correlated variables, the correlation matrix is written to the separate file `<marginal-filename>_cor.csv`.

## See Also

[estimate\\_read\\_csv](#), [estimate](#), [write.table](#)

---

 eviSimulation

*Expected Value of Information (EVI) Simulation.*


---

## Description

The Expected Value of Information (EVI) is calculated based on a Monte Carlo simulation of the expected welfare (or values or benefits) of two different decision alternatives. The expected welfare is calculated for the current estimate of variables determining welfare and a prospective estimate of these variables. The prospective estimate resembles an improvement in information.

## Usage

```
eviSimulation(
  welfare,
  currentEstimate,
  prospectiveEstimate,
  numberOfModelRuns,
  randomMethod = "calculate",
  functionSyntax = "data.frameNames",
  relativeTolerance = 0.05,
  verbosity = 0
)
```

## Arguments

- |                     |  |
|---------------------|--|
| welfare             | either a function or a list with two functions, i.e. <code>list(p1,p2)</code> . In the first case the function is the net benefit (or welfare) of project approval (PA) vs. the status quo (SQ). In the second case the element p1 is the function valuing the first project and the element p2 valuing the second project, viz. the welfare function of p1 and p2 respectively. |
| currentEstimate     | <a href="#">estimate</a> : describing the distribution of the input variables as currently being estimated.  |
| prospectiveEstimate | <a href="#">estimate</a> or list of estimate objects: describing the prospective distribution of the input variables which could hypothetically be achieved by collecting more information, viz. improving the measurement.  |
| numberOfModelRuns   | integer: The number of running the welfare model for the underlying Monte Carlo simulation.  |
| randomMethod        | character: The method to be used to sample the distribution representing the input estimate. For details see option method in <a href="#">random.estimate</a> .  |
| functionSyntax      | character: function syntax used in the welfare function(s). For details see <a href="#">mcSimulation</a> .   |

relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
verbosity	integer: if 0 the function is silent; the larger the value the more verbose is output information.

## Details

**The Expected Value of Information (EVI):** The Expected Value of Information is the decrease in the EOL for an information improvement from the current ( $\rho_X^{current}$ ) to a better prospective (hypothetical) information ( $\rho_X^{prospective}$ ):

$$EVI := EOL(\rho_X^{current}) - EOL(\rho_X^{prospective}).$$

## Value

An object of class eviSimulation with the following elements:

\$current `welfareDecisionAnalysis` object for currentEstimate

\$prospective `welfareDecisionAnalysis` object for single prospectiveEstimate or a list of `welfareDecisionAnalysis` objects for prospectiveEstimate being a list of estimates.

\$evi Expected Value of Information(s) (EVI)(s) gained by the prospective estimate(s) w.r.t. the current estimate.

## References

Hubbard, Douglas W., *How to Measure Anything? - Finding the Value of "Intangibles" in Business*, John Wiley & Sons, Hoboken, New Jersey, 2014, 3rd Ed, <https://www.howtomeasureanything.com/>.

Gravelle, Hugh and Ray Rees, *Microeconomics*, Pearson Education Limited, 3rd edition, 2004.

## See Also

`welfareDecisionAnalysis`, `mcSimulation`, `estimate`, `summary.eviSimulation`

## Examples

```
#####
# Example 1 Only one prospective estimate:
#####
numberOfModelRuns=10000
# Create the estimate object:
variable=c("revenue","costs")
distribution=c("posnorm","posnorm")
lower=c(10000, 5000)
upper=c(100000, 50000)
currentEstimate<-as.estimate(variable, distribution, lower, upper)
prospectiveEstimate<-currentEstimate
revenueConst<-mean(c(currentEstimate$marginal["revenue","lower"],
```

```

        currentEstimate$marginal["revenue","upper"]))
prospectiveEstimate$marginal["revenue","distribution"]<-"const"
prospectiveEstimate$marginal["revenue","lower"]<-revenueConst
prospectiveEstimate$marginal["revenue","upper"]<-revenueConst
# (a) Define the welfare function without name for the return value:
profit<-function(x){
  x$revenue-x$costs
}

# Calculate the Expected Value of Information:
eviSimulationResult<-eviSimulation(welfare=profit,
                                  currentEstimate=currentEstimate,
                                  prospectiveEstimate=prospectiveEstimate,
                                  numberOfModelRuns=numberOfModelRuns,
                                  functionSyntax="data.frameNames")

# Show the simulation results:
print(summary(eviSimulationResult))
#####
# (b) Define the welfare function with a name for the return value:
profit<-function(x){
  list(Profit=x$revenue-x$costs)
}
# Calculate the Expected Value of Information:
eviSimulationResult<-eviSimulation(welfare=profit,
                                  currentEstimate=currentEstimate,
                                  prospectiveEstimate=prospectiveEstimate,
                                  numberOfModelRuns=numberOfModelRuns,
                                  functionSyntax="data.frameNames")

# Show the simulation results:
print(summary((eviSimulationResult)))
#####
# (c) Two decision variables:
decisionModel<-function(x){
  list(Profit=x$revenue-x$costs,
       Costs=-x$costs)
}
# Calculate the Expected Value of Information:
eviSimulationResult<-eviSimulation(welfare=decisionModel,
                                  currentEstimate=currentEstimate,
                                  prospectiveEstimate=prospectiveEstimate,
                                  numberOfModelRuns=numberOfModelRuns,
                                  functionSyntax="data.frameNames")

# Show the simulation results:
print(summary((eviSimulationResult)))
#####
# Example 2 A list of prospective estimates:
#####
numberOfModelRuns=10000
# Define the welfare function with a name for the return value:
profit<-function(x){
  list(Profit=x$revenue-x$costs)
}
# Create the estimate object:

```

```

variable=c("revenue","costs")
distribution=c("posnorm","posnorm")
lower=c(10000, 5000)
upper=c(100000, 50000)
currentEstimate<-as.estimate(variable, distribution, lower, upper)
perfectInformationRevenue<-currentEstimate
revenueConst<-mean(c(currentEstimate$marginal["revenue","lower"],
                    currentEstimate$marginal["revenue","upper"]))
perfectInformationRevenue$marginal["revenue","distribution"]<-"const"
perfectInformationRevenue$marginal["revenue","lower"]<-revenueConst
perfectInformationRevenue$marginal["revenue","upper"]<-revenueConst
# (a) A list with one element
prospectiveEstimate<-list(perfectInformationRevenue=perfectInformationRevenue)
# Calculate the Expected Value of Information:
eviSimulationResult<-eviSimulation(welfare=profit,
                                   currentEstimate=currentEstimate,
                                   prospectiveEstimate=prospectiveEstimate,
                                   numberOfModelRuns=numberOfModelRuns,
                                   functionSyntax="data.frameNames")

# Show the simulation results:
print(summary(eviSimulationResult))
#####
# (b) A list with two elements
perfectInformationCosts<-currentEstimate
costsConst<-mean(c(currentEstimate$marginal["costs","lower"],
                  currentEstimate$marginal["costs","upper"]))
perfectInformationCosts$marginal["costs","distribution"]<-"const"
perfectInformationCosts$marginal["costs","lower"]<-costsConst
perfectInformationCosts$marginal["costs","upper"]<-costsConst
prospectiveEstimate<-list(perfectInformationRevenue=perfectInformationRevenue,
                          perfectInformationCosts=perfectInformationCosts)
# Calculate the Expected Value of Information:
eviSimulationResult<-eviSimulation(welfare=profit,
                                   currentEstimate=currentEstimate,
                                   prospectiveEstimate=prospectiveEstimate,
                                   numberOfModelRuns=numberOfModelRuns,
                                   functionSyntax="data.frameNames")

# Show the simulation results:
print(summary(eviSimulationResult))
#####
# Example 3 A list of prospective estimates and two decision variables:
#####
numberOfModelRuns=10000
# Create the current estimate object:
variable=c("revenue","costs")
distribution=c("posnorm","posnorm")
lower=c(10000, 5000)
upper=c(100000, 50000)
currentEstimate<-as.estimate(variable, distribution, lower, upper)
# Create a list of two prospective estimates:
perfectInformationRevenue<-currentEstimate
revenueConst<-mean(c(currentEstimate$marginal["revenue","lower"],
                    currentEstimate$marginal["revenue","upper"]))

```

```

perfectInformationRevenue$marginal["revenue", "distribution"]<-"const"
perfectInformationRevenue$marginal["revenue", "lower"]<-revenueConst
perfectInformationRevenue$marginal["revenue", "upper"]<-revenueConst
perfectInformationCosts<-currentEstimate
costsConst<-mean(c(currentEstimate$marginal["costs", "lower"],
                  currentEstimate$marginal["costs", "upper"]))
perfectInformationCosts$marginal["costs", "distribution"]<-"const"
perfectInformationCosts$marginal["costs", "lower"]<-costsConst
perfectInformationCosts$marginal["costs", "upper"]<-costsConst
prospectiveEstimate<-list(perfectInformationRevenue=perfectInformationRevenue,
                          perfectInformationCosts=perfectInformationCosts)
# Define the welfare function with two decision variables:
decisionModel<-function(x){
  list(Profit=x$revenue-x$costs,
       Costs=-x$costs)
}
# Calculate the Expected Value of Information:
eviSimulationResult<-eviSimulation(welfare=decisionModel,
                                  currentEstimate=currentEstimate,
                                  prospectiveEstimate=prospectiveEstimate,
                                  numberOfModelRuns=numberOfModelRuns,
                                  functionSyntax="data.frameNames")
# Show the simulation results:
print(sort(summary(eviSimulationResult)), decreasing=TRUE, along="Profit")

```

---

gompertz\_yield

*Gompertz function yield prediction for perennials*


---

## Description

Yields of trees or other perennial plants have to be simulated in order to predict the outcomes of many interventions. Unlike annual crops, however, trees normally yield nothing for a few years after planting, following which yields gradually increase until they reach a tree-specific maximum. This is simulated with this function, which assumes that a Gompertz function is a good way to describe this (based on the general shape of the curve, not on extensive research...). The function assumes that yields remain at the maximum level, once this is reached. For long simulations, this may not be a valid assumption! The function parameters are estimated based on yield estimates for two points in time, which the user can specify. They are described by a year number and by a percentage of the maximum yield that is attained at that time.

## Usage

```

gompertz_yield(
  max_harvest,
  time_to_first_yield_estimate,
  time_to_second_yield_estimate,
  first_yield_estimate_percent,
  second_yield_estimate_percent,
  n_years,

```

```

    var_CV = 0,
    no_yield_before_first_estimate = TRUE
)

```

### Arguments

**max\_harvest** maximum harvest from the tree (in number of fruits, kg or other units)

**time\_to\_first\_yield\_estimate**  
year (or other time unit) number, for which the first yield estimate is provided by **first\_yield\_estimate\_percent**

**time\_to\_second\_yield\_estimate**  
year (or other time unit) number, for which the second yield estimate is provided by **second\_yield\_estimate\_percent**

**first\_yield\_estimate\_percent**  
percentage of the maximum yield that is attained in the year (or other time unit) given by **time\_to\_first\_yield\_estimate**

**second\_yield\_estimate\_percent**  
percentage of the maximum yield that is attained in the year (or other time unit) given by **time\_to\_second\_yield\_estimate**

**n\_years** number of years to run the simulation

**var\_CV** coefficient indicating how much variation should be introduced into the time series of **n\_targeted\_per\_year**, **annual\_adoption\_rate**, **perc\_disadopt** and **spontaneous adoption**. If this is one numeric value, then this value is used for all variables. If **var\_CV** is a numeric vector with 4 elements, each of these is used to introduce variation in one of these variables (in the sequence: **n\_targeted\_per\_year**, **annual\_adoption\_rate**, **perc\_disadopt** and **spontaneous adoption**). The numbers correspond to the coefficient of variation that the resulting time series should have. The default is 0, for a time series with no artificially introduced variation. See description of the **vv** function for more details on this.

**no\_yield\_before\_first\_estimate**  
boolean variable indicating whether yields before the time unit indicated by **time\_to\_first\_yield\_estimate** should be 0

### Value

vector of **n\_years** numeric values, describing the simulated yield of the perennial. This starts at 0 and, if the simulation runs for a sufficient number of years, approaches **max\_harvest**. If **var\_CV**>0, this time series includes artificial variation.

### Author(s)

Eike Luedeling

### Examples

```

gompertz_yield(max_harvest=1000,
               time_to_first_yield_estimate=5,
               time_to_second_yield_estimate=15,

```

```

first_yield_estimate_percent=10,
second_yield_estimate_percent=90,
n_years=30,
var_cv=5,
no_yield_before_first_estimate=TRUE)

```

---

hist.eviSimulation      *Plot Histograms of results of an EVI simulation*

---

### Description

This function plots the histograms of the results of [eviSimulation](#).

### Usage

```

## S3 method for class 'eviSimulation'
hist(
  x,
  breaks = 100,
  col = NULL,
  mainSuffix = " welfare simulation result",
  ...,
  colorQuantile = c("GREY", "YELLOW", "ORANGE", "DARK GREEN", "ORANGE", "YELLOW", "GREY"),
  colorProbability = c(1, 0.95, 0.75, 0.55, 0.45, 0.25, 0.05),
  resultName = NULL
)

```

### Arguments

x	An object of class <code>eviSimulation</code> .
breaks	one of: <ul style="list-style-type: none"> <li>• a vector giving the breakpoints between histogram cells,</li> <li>• a function to compute the vector of breakpoints,</li> <li>• a single number giving the number of cells for the histogram,</li> <li>• a character string naming an algorithm to compute the number of cells (see ‘Details’),</li> <li>• a function to compute the number of cells.</li> </ul> <p>In the last three cases the number is a suggestion only; as the breakpoints will be set to <a href="#">pretty</a> values, the number is limited to 1e6 (with a warning if it was larger). If <code>breaks</code> is a function, the <code>x</code> vector is supplied to it as the only argument (and the number of breaks is only limited by the amount of available memory).</p>
col	a colour to be used to fill the bars.
mainSuffix	character: Suffix of the main titles of the histograms.
...	Further arguments to be passed to <a href="#">hist</a> .

**colorQuantile** character vector: encoding the colors of the quantiles defined in argument **colorProbability**.  
**colorProbability** numeric vector: defines the quantiles that shall be distinguished by the colors chosen in argument **colorQuantile**. Must be of the same length as **colorQuantile**.  
**resultName** character: indicating the name of the component of the simulation function (**model\_function**) which results histogram shall be generated. If **model\_function** is single valued, no name needs to be supplied. Otherwise, one valid name has to be specified. Defaults to NULL.

**Value**

an object of class "histogram". For details see [hist](#).

**See Also**

[eviSimulation](#), [hist](#). For a list of colors available in R see [colors](#).

---

hist.mcSimulation      *Plot Histogram of results of a Monte Carlo Simulation*

---

**Description**

This function plots the histograms of the results of [mcSimulation](#).

**Usage**

```
## S3 method for class 'mcSimulation'
hist(
  x,
  breaks = 100,
  col = NULL,
  xlab = NULL,
  main = paste("Histogram of ", xlab),
  ...,
  colorQuantile = c("GREY", "YELLOW", "ORANGE", "DARK GREEN", "ORANGE", "YELLOW", "GREY"),
  colorProbability = c(1, 0.95, 0.75, 0.55, 0.45, 0.25, 0.05),
  resultName = NULL
)
```

**Arguments**

**x** An object of class `mcSimulation`.  
**breaks** one of:
 

- a vector giving the breakpoints between histogram cells,
- a function to compute the vector of breakpoints,

- a single number giving the number of cells for the histogram,
- a character string naming an algorithm to compute the number of cells (see ‘Details’),
- a function to compute the number of cells.

In the last three cases the number is a suggestion only; as the breakpoints will be set to `pretty` values, the number is limited to 1e6 (with a warning if it was larger). If `breaks` is a function, the `x` vector is supplied to it as the only argument (and the number of breaks is only limited by the amount of available memory).

<code>col</code>	a colour to be used to fill the bars.
<code>xlab</code>	character: x label of the histogram. If it is not provided, i.e. equals NULL the name of the chosen variable by argument <code>resultName</code> is used.
<code>main</code>	character: main title of the histogram.
<code>...</code>	Further arguments to be passed to <code>hist</code> .
<code>colorQuantile</code>	character vector: encoding the colors of the quantiles defined in argument <code>colorProbability</code> .
<code>colorProbability</code>	numeric vector: defines the quantiles that shall be distinguished by the colors chosen in argument <code>colorQuantile</code> . Must be of the same length as <code>colorQuantile</code> .
<code>resultName</code>	character: indicating the name of the component of the simulation function ( <code>model_function</code> ) which results histogram shall be generated. If <code>model_function</code> is single valued, no name needs to be supplied. Otherwise, one valid name has to be specified. Defaults to NULL.

### Value

an object of class "histogram". For details see `hist`.

### See Also

`mcSimulation`, `hist`. For a list of colors available in R see `colors`.

---

hist.welfareDecisionAnalysis

*Plot Histogram of results of a Welfare Decision Analysis*

---

### Description

This function plots the histograms of the results of `welfareDecisionAnalysis`.

**Usage**

```
## S3 method for class 'welfareDecisionAnalysis'
hist(
  x,
  breaks = 100,
  col = NULL,
  xlab = NULL,
  main = paste("Histogram of ", xlab),
  ...,
  colorQuantile = c("GREY", "YELLOW", "ORANGE", "DARK GREEN", "ORANGE", "YELLOW", "GREY"),
  colorProbability = c(1, 0.95, 0.75, 0.55, 0.45, 0.25, 0.05),
  resultName = NULL
)
```

**Arguments**

x	An object of class welfareDecisionAnalysis.
breaks	one of: <ul style="list-style-type: none"> <li>• a vector giving the breakpoints between histogram cells,</li> <li>• a function to compute the vector of breakpoints,</li> <li>• a single number giving the number of cells for the histogram,</li> <li>• a character string naming an algorithm to compute the number of cells (see ‘Details’),</li> <li>• a function to compute the number of cells.</li> </ul> <p>In the last three cases the number is a suggestion only; as the breakpoints will be set to <a href="#">pretty</a> values, the number is limited to 1e6 (with a warning if it was larger). If breaks is a function, the x vector is supplied to it as the only argument (and the number of breaks is only limited by the amount of available memory).</p>
col	a colour to be used to fill the bars.
xlab	character: x label of the histogram. If it is not provided, i.e. equals NULL the name of the chosen variable by argument resultName is used.
main	character: main title of the histogram.
...	Further arguments to be passed to <a href="#">hist</a> .
colorQuantile	character vector: encoding the colors of the quantiles defined in argument colorProbability.
colorProbability	numeric vector: defines the quantiles that shall be distinguished by the colors chosen in argument colorQuantile. Must be of the same length as colorQuantile.
resultName	character: indicating the name of the component of the simulation function (model_function) which results histogram shall be generated. If model_function is single valued, no name needs to be supplied. Otherwise, one valid name has to be specified. Defaults to NULL.

**Value**

an object of class "histogram". For details see [hist](#).

**See Also**

[welfareDecisionAnalysis](#), [hist](#). For a list of colors available in R see [colors](#).

individualEvpSimulation

*Individual Expected Value of Perfect Information Simulation*

**Description**

The Individual Expected Value of Perfect Information (Individual EVPI) is calculated based on a Monte Carlo simulation of the values of two different decision alternatives.

**Usage**

```
individualEvpSimulation(
  welfare,
  currentEstimate,
  perfectProspectiveNames = row.names(currentEstimate),
  perfectProspectiveValues = colMeans(as.data.frame(random(rho = currentEstimate, n =
    numberOfModelRuns, method = randomMethod, relativeTolerance =
    relativeTolerance)))[perfectProspectiveNames]),
  numberOfModelRuns,
  randomMethod = "calculate",
  functionSyntax = "data.frameNames",
  relativeTolerance = 0.05,
  verbosity = 0
)
```

**Arguments**

**welfare** either a function or a list with two functions, i.e. `list(p1,p2)`. In the first case the function is the net benefit (or welfare) of project approval (PA) vs. the status quo (SQ). In the second case the element p1 is the function valuing the first project and the element p2 valuing the second project, viz. the welfare function of p1 and p2 respectively.

**currentEstimate** [estimate](#): describing the distribution of the input variables as currently being estimated.

**perfectProspectiveNames** character vector: input variable names that are assumed to be known perfectly with prospective information.

**perfectProspectiveValues** numeric vector: of the same length as `perfectProspectiveNames` with the corresponding values assumed to be known perfectly.

**numberOfModelRuns** integer: The number of running the welfare model for the underlying Monte Carlo simulation.

randomMethod	character: The method to be used to sample the distribution representing the input estimate. For details see option method in <a href="#">random.estimate</a> .
functionSyntax	character: function syntax used in the welfare function(s). For details see <a href="#">mcSimulation</a> .
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
verbosity	integer: if 0 the function is silent; the larger the value the more verbose is output information.

### Details

The Individual EVPI is defined as the EVI with respect to a prospective information that assumes perfect knowledge on one particular variable.

### Value

An object of class `eviSimulation` with the following elements:

`$current` [welfareDecisionAnalysis](#) object for currentEstimate

`$prospective` [welfareDecisionAnalysis](#) object for single perfectProspectiveNames or a list of [welfareDecisionAnalysis](#) objects for several perfectProspectiveNames.

`$evi` Expected Value of Information(s) (EVI)(s) gained by the perfect knowledge of individual variable(s) w.r.t. the current estimate.

### See Also

[eviSimulation](#), [welfareDecisionAnalysis](#), [mcSimulation](#), [estimate](#)

### Examples

```
# Number of running the underlying welfare model:
n=10000
# Create the current estimate from text:
estimateText<-"variable, distribution, lower, upper
  revenue1, posnorm, 100, 1000
  revenue2, posnorm, 50, 2000
  costs1, posnorm, 50, 2000
  costs2, posnorm, 100, 1000"
currentEstimate<-as.estimate(read.csv(header=TRUE, text=estimateText,
  strip.white=TRUE, stringsAsFactors=FALSE))

# The welfare function:
profitModel <- function(x){
  list(Profit=x$revenue1 + x$revenue2 - x$costs1 - x$costs2)
}
# Calculate the Individual EVPI:
individualEvpResult<-individualEvpSimulation(welfare=profitModel,
  currentEstimate=currentEstimate,
  numberOfModelRuns=n,
```

```

functionSyntax="data.frameNames")
# Show the simulation results:
print(sort(summary(individualEvpiResult)),decreasing=TRUE,along="Profit")
hist(individualEvpiResult, breaks=100)

```

---

make\_CPT

*Make Conditional Probability tables using the likelihood method*


---

## Description

This function creates Conditional Probability Tables for Bayesian Network nodes from parameters that (for complex nodes) can be more easily elicited from experts than the full table. The function uses the Likelihood method, as described by Sjoekvist S & Hansson F, 2013. Tables are created from three the relative weights of all parents, rankings for all parents, a parameter (b) for the sensitivity of the child node and a prior distribution (for the child node).

## Usage

```

make_CPT(
  parent_effects,
  parent_weights,
  b,
  child_prior,
  ranking_child = NULL,
  child_states = NULL,
  parent_names = NULL,
  parent_states = NULL
)

```

## Arguments

**parent\_effects** list of vectors describing the effects of all parent node states on the value of the child variable. For example, if parent 1 has four states, the respective vector might look like this: c(3,1,0,0). This would imply that the first state of the parent is strongly associated with high values for the child, the second less strongly, and the 3rd and 4th value are associated with equally low values.

**parent\_weights** weight factors for the parent nodes

**b** parameter for the strength of the parent's influence on the child node. A value of 1 causes no response; 3 is quite strong.

**child\_prior** prior distribution for the states of the child node.

**ranking\_child** vector of length length(child\_prior) containing rankings for the child node states on a -1..1 scale. If this is null, evenly spaced rankings on this -1..1 scale are assigned automatically.

**child\_states** optional vector specifying the names of the child states.

**parent\_names** optional vector specifying parent node names.

**parent\_states** list of the same structure as parent\_effects containing names for all states of all parents.

**Value**

list of two data.frames: 1) Conditional Probability Table (CPT); 2) legend table specifying which states of the parent nodes belong to which column in the CPT.

**Author(s)**

Eike Luedeling

**References**

Sjoekvist S & Hansson F, 2013. Modelling expert judgement into a Bayesian Belief Network - a method for consistent and robust determination of conditional probability tables. Master's thesis, Faculty of Engineering, Lund University; <http://lup.lub.lu.se/luur/download?func=downloadFile&recordId=3866733&fileC>

**Examples**

```
make_CPT(parent_effects=list(c(-1,1),c(-0.5,0,0.5)),
  parent_weights=c(3,1),b=1.5,child_prior=c(.2,.6,.2),child_states=c("a","b","c"))

test_CPT<-make_CPT(parent_effects=list(c(-1,3),c(-4,2),c(-2,3,4),c(1,2,3)),
  parent_weights=c(1,1,1,1),b=2,child_prior=c(1,2,3,4,5),
  child_states=c("a","b","c","d","e"),
  parent_states=list(c("low","high"),c("A","B"),c(1,2,3),c("Hi","Lunch","Bye")))
```

---

mcSimulation

*Perform a Monte Carlo simulation.*

---

**Description**

This function generates a random sample of an output distribution defined as the transformation of an input distribution by a mathematical model, i.e. a mathematical function. This is called a Monte Carlo simulation. For details cf. below.

**Usage**

```
mcSimulation(
  estimate,
  model_function,
  ...,
  numberOfModelRuns,
  randomMethod = "calculate",
  functionSyntax = "data.frameNames",
  relativeTolerance = 0.05,
  verbosity = 0
)
```

## Arguments

estimate	estimate: estimate of the joint probability distribution of the input variables. This can be read from a csv file and calculated with the <a href="#">estimate_read_csv</a> function.
model_function	function: The function that transforms the input distribution. It has to return a single numeric value or a list with named numeric values.
...	Optional arguments of model_function.
numberOfModelRuns	The number of times running the model function.
randomMethod	character: The method to be used to sample the distribution representing the input estimate. For details see option method in <a href="#">random.estimate</a> .
functionSyntax	character: The syntax which has to be used to implement the model function. Possible values are "data.frameNames", "matrixNames" or "plainNames". Details are given below.
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
verbosity	integer: if 0 the function is silent; the larger the value the more verbose is output information.

## Details

This method solves the following problem. Given a multivariate random variable  $x = (x_1, \dots, x_k)$  with joint probability distribution  $P$ , i.e.

$$x \sim P.$$

Then the continuous function

$$f : R^k \rightarrow R^l, y = f(x)$$

defines another random variable with distribution

$$y \sim f(P).$$

Given a probability density  $\rho$  of  $x$  that defines  $P$  the problem is the determination of the probability density  $\phi$  that defines  $f(P)$ . This method samples the probability density  $\phi$  of  $y$  as follows: The input distribution  $P$  is provided as estimate. From estimate a sample  $x$  with numberOfModelRuns is generated using [random.estimate](#). Then the function values  $y = f(x)$  are calculated, where  $f$  is model\_function.

functionSyntax defines the syntax of model\_function, which has to be used, as follows:

"data.frameNames" The model function is constructed, e.g. like this:

```
profit<-function(x){
  x[["revenue"]]-x[["costs"]]
}
```

or like this:

```
profit<-function(x){
  x$revenue-x$costs
}
```

"matrixNames" The model function is constructed, e.g. like this:

```
profit<-function(x){
  x[, "revenue"]-x[, "costs"]
}
```

"plainNames" model\_function is constructed, e.g. like this:

```
profit<-function(x){
  revenue-costs
}
```

*Note:* this is the slowest of the possibilities for functionSyntax.

## Value

An object of class mcSimulation, which is a list with elements:

\$x data.frame containing the sampled  $x$ - (input) values which are generated from estimate.

\$y data.frame containing the simulated  $y$ - (output) values, i.e. the model function values for  $x$ . The return of the decision model function may include the assignment of names for the output variables, e.g. like this:

```
profit <- function(x){
  revenue - costs
  return(list(Revenue = revenue,
             Costs = cost))
}
```

## See Also

[print.mcSimulation](#), [summary.mcSimulation](#), [hist.mcSimulation](#), [estimate](#), [random.estimate](#)

## Examples

```
#####
# Example 1 (Creating the estimate from the command line):
#####
# Create the estimate object:
variable=c("revenue","costs")
distribution=c("norm","norm")
lower=c(10000, 5000)
upper=c(100000, 50000)
costBenefitEstimate<-as.estimate(variable, distribution, lower, upper)
# (a) Define the model function without name for the return value:
```

```

profit1<-function(x){
  x$revenue-x$costs
}
# Perform the Monte Carlo simulation:
predictionProfit1<-mcSimulation( estimate=costBenefitEstimate,
                                model_function=profit1,
                                numberOfModelRuns=10000,
                                functionSyntax="data.frameNames")

# Show the simulation results:
print(summary(predictionProfit1))
hist(predictionProfit1,xlab="Profit")
#####
# (b) Define the model function with a name for the return value:
profit1<-function(x){
  list(Profit=x$revenue-x$costs)
}
# Perform the Monte Carlo simulation:
predictionProfit1<-mcSimulation( estimate=costBenefitEstimate,
                                model_function=profit1,
                                numberOfModelRuns=10000,
                                functionSyntax="data.frameNames")

# Show the simulation results:
print(summary(predictionProfit1, classicView=TRUE))
hist(predictionProfit1)
#####
# (c) Using plain names in the model function syntax
profit1<-function(){
  list(Profit=revenue-costs)
}
# Perform the Monte Carlo simulation:
predictionProfit1<-mcSimulation( estimate=costBenefitEstimate,
                                model_function=profit1,
                                numberOfModelRuns=1000,
                                functionSyntax="plainNames")

# Show the simulation results:
print(summary(predictionProfit1, probs=c(0.05,0.50,0.95)))
hist(predictionProfit1)
#####
# (d) Using plain names in the model function syntax and
#     define the model function without name for the return value:
profit1<-function() revenue-costs
# Perform the Monte Carlo simulation:
predictionProfit1<-mcSimulation( estimate=costBenefitEstimate,
                                model_function=profit1,
                                numberOfModelRuns=1000,
                                functionSyntax="plainNames")

# Show the simulation results:
print(summary(predictionProfit1, probs=c(0.05,0.50,0.95)))
hist(predictionProfit1, xlab="Profit")
#####
# Example 2(Reading the estimate from file):
#####
# Define the model function:

```

```

profit2<-function(x){
  Profit<-x[["sales"]]*(x[["productprice"]] - x[["costprice"]])
  list(Profit=Profit)
}
# Read the estimate of sales, productprice and costprice from file:
inputFileName=system.file("extdata","profit-4.csv",package="decisionSupport")
parameterEstimate<-estimate_read_csv(fileName=inputFileName)
print(parameterEstimate)
# Perform the Monte Carlo simulation:
predictionProfit2<-mcSimulation( estimate=parameterEstimate,
                                model_function=profit2,
                                numberOfModelRuns=10000,
                                functionSyntax="data.frameNames")

# Show the simulation results:
print(summary(predictionProfit2))
hist(predictionProfit2)

```

---

multi\_EVPI

*Expected value of perfect information (EVPI) for multiple variables. This is a wrapper for the empirical\_EVPI function. See the documentation of the [empirical\\_EVPI](#) function for more details.*

---

## Description

Expected value of perfect information (EVPI) for multiple variables. This is a wrapper for the empirical\_EVPI function. See the documentation of the [empirical\\_EVPI](#) function for more details.

## Usage

```

multi_EVPI(mc, first_out_var, write_table = FALSE, outfolder = NA)

## S3 method for class 'EVPI_outputs'
summary(object, ...)

## S3 method for class 'EVPI_outputs'
plot(
  x,
  out_var,
  fileformat = NA,
  outfolder = NA,
  scale_results = TRUE,
  legend_table = NULL,
  output_legend_table = NULL,
  ...
)

```

**Arguments**

mc	output table from a Monte Carlo simulation, e.g. as realized with the decision-Support package
first_out_var	name of the column in the mc table that contains the first output variable. Information Values are computed for variables in all earlier columns.
write_table	boolean parameter indicating whether an output table should be written.
outfolder	folder where the outputs should be saved (this is optional).
object	EVPI_res object (produced with multi_EVPI) as input to the summary function plot.
...	Arguments to be passed to methods, such as graphical parameters (see par).
x	object of class EVPI_outputs as produced with the multi_EVPI function
out_var	name of the output variable to be plotted
fileformat	The file format to be used for the outputs. Currently only NA (for R plot output) and "png" (for a PNG file) are implemented. Note that when this is !NA, the outfolder parameter must point to a valid folder.
scale_results	boolean variable indicating if resulting high numbers should be scaled to avoid numbers in the plot that cannot be read easily. If this is TRUE, numbers are divided by an appropriate divisor and a suffix is added to the number in the plot (e.g. "in millions").
legend_table	a data.frame with two columns variable and label. The variable column should contain the name of the independent variables as listed in the Monte Carlo table. The label column should contain the label to be used for this variable in the EVPI plot.
output_legend_table	a data.frame with two columns variable and label. The variable column should contain the name of the dependent variables as listed in the Monte Carlo table. The label column should contain the label to be used for this variable in the EVPI plot. Note that labels for both dependent and independent variables can be provided in the same table. Then both parameters legend_table and output_legend_table can point to the same table.

**Value**

invisible list of as many elements as there are output variables in the Monte Carlo table: each element refers to one of the output variables and contains a data.frame with five columns: (1) variable - the input variable names (2) expected\_gain - expected gain when project is implemented, without knowing the value of the test variable, equals NA in case there is no variation in the tested variable (3) EVPI\_do - the Expected Value of Perfect Information on the respective input variable, if the analysis suggests that the expected value of the decision is likely positive (e.g. the project should be done) (4) EVPI\_dont - the Expected Value of Perfect Information on the respective input variable, if the analysis suggests that the expected value of the decision is likely negative (e.g. the project should not be done) (5) the decision whether to implement with the project based on imperfect information

**Author(s)**

Eike Luedeling, Katja Schiffrers

**Examples**

```

### In the following example, the sign of the calculation
### is entirely determined by the variable indep1, so
### this should be expected to have a high EVPI. Variable
### indep2 doesn't affect the sign of the output, so it
### should not have information value.

montecarlo <- data.frame(indep1 = rnorm(1000), indep2 = rnorm(1000, 3))
montecarlo[, 'output1'] <- montecarlo[, 'indep1'] * montecarlo[, 'indep2']
montecarlo[, 'output2'] <- (montecarlo[, 'indep1'] * (montecarlo[, 'indep2'] + 10))

results_all <- multi_EVPI(montecarlo,"output1")
summary(results_all)
plot(results_all, "output1")
plot(results_all, "output2")

### In the following example, the sign of the calculation is entirely
### determined by the variable indep1, so this should be expected to have
### a high EVPI. Variable indep2 doesn't affect the sign of the output,
### so it should not have information value.

montecarlo <- data.frame(indep1 = rnorm(1000), indep2 = rnorm(1000, mean = 3))
montecarlo[, 'output1'] <- montecarlo[, 'indep1'] * montecarlo[, 'indep2']
montecarlo[, 'output2'] <- (montecarlo[, 'indep1'] * (montecarlo[, 'indep2'] + 10))

results_all <- multi_EVPI(montecarlo,"output1")
summary(results_all)
plot(results_all, "output1")
plot(results_all, "output2")

```

---

paramtnormci_fit	<i>Fit parameters of truncated normal distribution based on a confidence interval.</i>
------------------	--

---

**Description**

This function fits the distribution parameters, i.e. mean and sd, of a truncated normal distribution from an arbitrary confidence interval and, optionally, the median.

**Usage**

```

paramtnormci_fit(
  p,
  ci,
  median = mean(ci),
  lowerTrunc = -Inf,
  upperTrunc = Inf,
  relativeTolerance = 0.05,
  fitMethod = "Nelder-Mead",
  ...
)

```

**Arguments**

<code>p</code>	numeric 2-dimensional vector; probabilities of upper and lower bound of the corresponding confidence interval.
<code>ci</code>	numeric 2-dimensional vector; lower, i.e <code>ci[[1]]</code> , and upper bound, i.e <code>ci[[2]]</code> , of the confidence interval.
<code>median</code>	if <code>NULL</code> : truncated normal is fitted only to lower and upper value of the confidence interval; if numeric: truncated normal is fitted on the confidence interval and the median simultaneously. For details cf. below.
<code>lowerTrunc</code>	numeric; lower truncation point of the distribution ( $\geq -\text{Inf}$ ).
<code>upperTrunc</code>	numeric; upper truncation point of the distribution ( $\leq \text{Inf}$ ).
<code>relativeTolerance</code>	numeric; the relative tolerance level of deviation of the generated probability levels from the specified confidence interval. If the relative deviation is greater than <code>relativeTolerance</code> a warning is given.
<code>fitMethod</code>	optimization method used in <code>constrOptim</code> .
<code>...</code>	further parameters to be passed to <code>constrOptim</code> .

**Details**

For details of the truncated normal distribution see `tnorm`.

The cumulative distribution of a truncated normal  $F_{\mu,\sigma}(x)$  gives the probability that a sampled value is less than  $x$ . This is equivalent to saying that for the vector of quantiles  $q = (q_{p_1}, \dots, q_{p_k})$  at the corresponding probabilities  $p = (p_1, \dots, p_k)$  it holds that

$$p_i = F_{\mu,\sigma}(q_{p_i}), \quad i = 1, \dots, k$$

In the case of arbitrary postulated quantiles this system of equations might not have a solution in  $\mu$  and  $\sigma$ . A least squares fit leads to an approximate solution:

$$\sum_{i=1}^k (p_i - F_{\mu,\sigma}(q_{p_i}))^2 = \min$$

defines the parameters  $\mu$  and  $\sigma$  of the underlying normal distribution. This method solves this minimization problem for two cases:

1.  $ci[[1]] < median < ci[[2]]$ : The parameters are fitted on the lower and upper value of the confidence interval and the median, formally:  
 $k = 3$   
 $p_1 = p[[1]]$ ,  $p_2 = 0.5$  and  $p_3 = p[[2]]$ ;  
 $q_{p_1} = ci[[1]]$ ,  $q_{0.5} = median$  and  $q_{p_3} = ci[[2]]$
2.  $median = NULL$ : The parameters are fitted on the lower and upper value of the confidence interval only, formally:  
 $k = 2$   
 $p_1 = p[[1]]$ ,  $p_2 = p[[2]]$ ;  
 $q_{p_1} = ci[[1]]$ ,  $q_{p_2} = ci[[2]]$

The  $(p[[2]] - p[[1]])$  - confidence interval must be symmetric in the sense that  $p[[1]] + p[[2]] = 1$ .

### Value

A list with elements mean and sd, i.e. the parameters of the underlying normal distribution.

### See Also

[tnorm](#), [constrOptim](#)

---

`paramtnormci_numeric` *Return parameters of truncated normal distribution based on a confidence interval.*

---

### Description

This function calculates the distribution parameters, i.e. mean and sd, of a truncated normal distribution from an arbitrary confidence interval.

### Usage

```
paramtnormci_numeric(
  p,
  ci,
  lowerTrunc = -Inf,
  upperTrunc = Inf,
  relativeTolerance = 0.05,
  rootMethod = "probability",
  ...
)
```

**Arguments**

<code>p</code>	numeric 2-dimensional vector; probabilities of lower and upper bound of the corresponding confidence interval.
<code>ci</code>	numeric 2-dimensional vector; lower, i.e <code>ci[[1]]</code> , and upper bound, i.e <code>ci[[2]]</code> , of the confidence interval.
<code>lowerTrunc</code>	numeric; lower truncation point of the distribution ( $\geq -\text{Inf}$ ).
<code>upperTrunc</code>	numeric; upper truncation point of the distribution ( $\leq \text{Inf}$ ).
<code>relativeTolerance</code>	numeric; the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than <code>relativeTolerance</code> a warning is given.
<code>rootMethod</code>	character; if <code>"probability"</code> the equation defining the parameters <code>mean</code> and <code>sd</code> is the difference between calculated and given probabilities of the confidence interval; if <code>"quantile"</code> the equation defining the parameters is the difference between calculated and given upper and lower value of the confidence interval.
<code>...</code>	Further parameters passed to <code>nleqslv</code> .

**Details**

For details of the truncated normal distribution see `tnorm`. #' @importFrom nleqslv nleqslv

**Value**

A list with elements `mean` and `sd`, i.e. the parameters of the underlying normal distribution.

**See Also**

`tnorm`, `nleqslv`

---

`plainNames2data.frameNames`

*Transform model function variable names: plain to data.frame names.*

---

**Description**

The variable names of a function are transformed from plain variable names to data.frame names of the form `x$<globalName>`.

**Usage**

```
plainNames2data.frameNames(modelFunction, plainNames)
```

## Arguments

- `modelFunction` a function whose body contains variables with plain names. The function must not contain any arguments.
- `plainNames` a character vector containing the names of the variables that shall be transformed.

## Details

The input function must be of the form:

```
modelFunction<-function(){  
  ...  
  <expression with variable1>  
  ...  
}
```

## Value

The transformed function which is of the form:

```
function(x){  
  ...  
  <expression with x$variable1>  
  ...  
}
```

## Warning

If there are local functions within the function `modelFunction` defined, whose arguments have identical names to any of the `plainNames` the function fails!

## See Also

[mcSimulation](#), [estimate](#)

## Examples

```
profit1<-function(){  
  list(Profit=revenue-costs)  
}  
profit2<-plainNames2data.frameNames(modelFunction=profit1,  
                                     plainNames=c("revenue", "costs"))  
  
print(profit2)  
is.function(profit2)  
profit2(data.frame("revenue"=10, "costs"=2))
```

plot\_cashflow

*Cashflow plot for Monte Carlo simulation results***Description**

Creates a cashflow plot of the returned list of related outputs from the `mcSimulation` function using `ggplot2`

**Usage**

```
plot_cashflow(
  mcSimulation_object,
  cashflow_var_name,
  x_axis_name = "Timeline of intervention",
  y_axis_name = "Cashflow",
  legend_name = "Quantiles (%)",
  legend_labels = c("5 to 95", "25 to 75", "median"),
  color_25_75 = "grey40",
  color_5_95 = "grey70",
  color_median = "blue",
  facet_labels = cashflow_var_name,
  base_size = 11,
  ...
)
```

**Arguments**

<code>mcSimulation_object</code>	is a data frame of Monte Carlo simulations of cashflow outputs (in wide format, see example). Usually the "mcSimulation_object.csv" file generated by <code>mcSimulation</code> function.
<code>cashflow_var_name</code>	is the name (character string) for the variable name used to define cashflow in the returned list of outputs from the <code>mcSimulation</code> function. If multiple decision options are provided this will produce a comparative panel plot.
<code>x_axis_name</code>	is the name (character string) for the title of the timeline of the intervention to be printed on the x axis in quotes.
<code>y_axis_name</code>	is the name (character string) for the title of the units of the cashflow to be printed on the y axis.
<code>legend_name</code>	is the name (character string) for the title of the legend
<code>legend_labels</code>	is the name (character string) for the labels of the legend. The default is inner, outer and median quantiles, i.e. 'c("5 to 95", "25 to 75", "median")' and replacements should follow the same order
<code>color_25_75</code>	is the color for the shade fill of the 25-75% quantile from the <code>grDevices</code> colors. The default is "grey40".

color_5_95	is the color for the shade fill of the 5-95% quantile from the grDevices colors. The default is "grey70".
color_median	is the color for the median line from the grDevices colors. The default is "blue".
facet_labels	are the names (character string) for the decisions. The default is the cashflow_var_name parameter.
base_size	is the base text size to be used for the plot. The default is 11, this is the <a href="#">ggtheme</a> default
...	accepts arguments to be passed to <a href="#">ggtheme</a>

### Details

This function automatically defines quantiles (5 to 95% and 25 to 75%) as well as a value for the median.

### Value

This function returns a plot of classes 'gg', and 'ggplot'. This allows the user to continue editing some features of the plots through the syntax '+ '.

### Author(s)

Eduardo Fernandez (<efernand@uni-bonn.de>)

Cory Whitney (<cory.whitney@uni-bonn.de>)

### References

Lanzanova Denis, Cory Whitney, Keith Shepherd, and Eike Luedeling. "Improving Development Efficiency through Decision Analysis: Reservoir Protection in Burkina Faso." *Environmental Modelling & Software* 115 (May 1, 2019): 164–75. doi:10.1016/j.envsoft.2019.01.016.

### Examples

```
# Plotting the cashflow:

# Create the estimate object (for multiple options):

variable = c("revenue_option1", "costs_option1", "n_years",
             "revenue_option2", "costs_option2")
distribution = c("norm", "norm", "const", "norm", "norm")
lower = c(10000, 5000, 10, 8000, 500)
upper = c(100000, 50000, 10, 80000, 30000)

costBenefitEstimate <- as.estimate(variable, distribution, lower, upper)

# Define the model function without name for the return value:

profit1 <- function(x) {

cashflow_option1 <- vv(revenue_option1 - costs_option1, n = n_years, var_CV = 100)
cashflow_option2 <- vv(revenue_option2 - costs_option2, n = n_years, var_CV = 100)
```

```

return(list(Revenues_option1 = revenue_option1,
           Revenues_option2 = revenue_option2,
           Costs_option1 = costs_option1,
           Costs_option2 = costs_option2,
           Cashflow_option_one = cashflow_option1,
           Cashflow_option_two = cashflow_option2))
}

# Perform the Monte Carlo simulation:

predictionProfit1 <- mcSimulation(estimate = costBenefitEstimate,
                                model_function = profit1,
                                numberOfModelRuns = 10000,
                                functionSyntax = "plainNames")

# Plot the cashflow distribution over time

plot_cashflow(mcSimulation_object = predictionProfit1,
              cashflow_var_name = "Cashflow_option_one",
              x_axis_name = "Years with intervention",
              y_axis_name = "Annual cashflow in USD",
              color_25_75 = "green4", color_5_95 = "green1",
              color_median = "red")

#####
# Example 2 (Plotting the cashflow with panels for comparison):

# Compare the cashflow distribution over time for multiple decision options

plot_cashflow(mcSimulation_object = predictionProfit1,
              cashflow_var_name = c("Cashflow_option_one", "Cashflow_option_two"),
              x_axis_name = "Years with intervention",
              y_axis_name = "Annual cashflow in USD",
              color_25_75 = "green4", color_5_95 = "green1",
              color_median = "red",
              facet_labels = c("Option 1", "Option 2"))

```

---

plot_distributions	<i>Probability distribution plots for various types of Monte Carlo simulation results</i>
--------------------	---

---

## Description

Several plotting options for distribution outputs

**Usage**

```
plot_distributions(
  mcSimulation_object,
  vars,
  method = "smooth_simple_overlay",
  bins = 150,
  binwidth = NULL,
  old_names = NULL,
  new_names = NULL,
  colors = NULL,
  outlier_shape = ".",
  x_axis_name = "Outcome distribution",
  y_axis_name = NULL,
  base_size = 11,
  ...
)
```

**Arguments**

mcSimulation_object	is an object of Monte Carlo simulation outputs from the <code>mcSimulation</code> function
vars	is a vector containing variable names from the <code>mcSimulation_object</code> . This can also be a single variable name
method	is the plot option to be used in <code>link{ggplot2}</code> : "smooth_simple_overlay" creates a density plot with <code>geom_density</code> , "hist_simple_overlay" creates a histogram with <code>geom_histogram</code> , "boxplot" creates a boxplot with <code>geom_boxplot</code> and "boxplot_density" creates a density plot with a boxplot using <code>geom_density</code> and <code>geom_boxplot</code>
bins	are the number of bins to use for the <code>geom_histogram</code> . Default number of bins is 150
binwidth	is the width of the bins to use for the <code>geom_histogram</code> . Default number is 1000. When both bins and binwidth are defined, the later overrides bins
old_names	are the variable names from the MC simulation outputs that refer to the distribution values. This should be a vector of character strings. This is set to NULL with the assumption that the existing names for variables are preferred
new_names	are the variable names to replace the MC simulation outputs that refer to the distribution values. This should be a vector of character strings. This is set to NULL with the assumption that the existing names for variables are preferred
colors	is the color palette to be used for the fill of distribution shapes and boxplots. The default is <code>c("#009999", "#0000FF", "#56B4E9", "#009E73", "#F0E442", "#0072B2", "#D55E00", "#CC79A7")</code> assuming a maximum of eight variables to be compared
outlier_shape	is the optional shape to replace the outliers in the boxplot. To show no outliers use NA. See <a href="#">shape</a> for shape options
x_axis_name	is the name (character string) to be passed to the x-axis title. Default is "Outcome distribution" and allows allow the user to add a customized axis title

y_axis_name	is the name (character string) to be passed to the y-axis title. Default is NULL to allow the user to add a customized axis title. If a name is not provided the title will be "Number of points in bin" for the hist_simple_overlay method and "Density estimate" for all other plot options
base_size	is the base text size to be used for the plot. The default is 11, this is the <code>ggplot2::ggtheme</code> default
...	accepts arguments to be passed to <code>ggplot2::ggtheme</code>

### Value

This function returns a plot of classes 'gg', and 'ggplot'. This allows the user to continue editing some features of the plots through the syntax '+'.

### Author(s)

Eduardo Fernandez (<efernand@uni-bonn.de>)

Cory Whitney (<cory.whitney@uni-bonn.de>)

### References

Do, Hoa, Eike Luedeling, and Cory Whitney. "Decision Analysis of Agroforestry Options Reveals Adoption Risks for Resource-Poor Farmers." *Agronomy for Sustainable Development* 40, no. 3 (June 2020): 20. doi:10.1007/s13593020006245. Lanzasova, Denis, Cory Whitney, Keith Shepherd, and Eike Luedeling. "Improving Development Efficiency through Decision Analysis: Reservoir Protection in Burkina Faso." *Environmental Modelling & Software* 115 (May 1, 2019): 164–75. doi:10.1016/j.envsoft.2019.01.016. Ruett, Marius, Cory Whitney, and Eike Luedeling. "Model-Based Evaluation of Management Options in Ornamental Plant Nurseries." *Journal of Cleaner Production* 271 (June 2020): 122653. doi:10.1016/j.jclepro.2020.122653.

### Examples

```
#####
# Example 1 (Creating the estimate from the command line):
#####
# Create the estimate object:

variable = c("revenue", "costs")
distribution = c("norm", "norm")
lower = c(10000, 5000)
upper = c(100000, 50000)
costBenefitEstimate <- as.estimate(variable, distribution, lower, upper)

# (a) Define the model function without name for the return value:

profit1 <- function(x) {
  x$revenue - x$costs
  return(list(Revenues = x$revenue,
             Costs = x$costs))
}
```

```

# Perform the Monte Carlo simulation:

predictionProfit1 <- mcSimulation(estimate = costBenefitEstimate,
                                model_function = profit1,
                                numberOfModelRuns = 10000,
                                functionSyntax = "data.frameNames")

# Plot the distributions

plot_distributions(mcSimulation_object = predictionProfit1, vars = c("Revenues", "Costs"),
                  method = "smooth_simple_overlay")

plot_distributions(mcSimulation_object = predictionProfit1, vars = c("Revenues", "Costs"),
                  method = "hist_simple_overlay", bins = 30)

plot_distributions(mcSimulation_object = predictionProfit1, vars = c("Costs"),
                  method = "hist_simple_overlay", binwidth = 1000)

plot_distributions(mcSimulation_object = predictionProfit1, vars = c("Revenues", "Costs"),
                  method = "boxplot_density", outlier_shape = 3)

```

---

plot_evpi	<i>Visualizing the results of Expected Value of Perfect Information (EVPI) analysis for various types of Monte Carlo simulation results</i>
-----------	---

---

## Description

Plotting the Expected Value of Perfect Information (EVPI) of Monte Carlo outputs

## Usage

```

plot_evpi(
  EVPIresults,
  decision_vars,
  input_table = NULL,
  new_names = NULL,
  unit = NULL,
  x_axis_name = "Expected Value of Perfect Information",
  y_axis_name = NULL,
  bar_color = "cadetblue",
  base_size = 11,
  ...
)

```

**Arguments**

EVPIresults	are the results of the <code>multi_EVPI</code> function
decision_vars	are the names of the decision variables in the output of the <code>mcSimulation</code> function
input_table	is a data frame with at least two columns named 'variable' and 'label'. The 'variable' column should have one entry for the name of each variable contained in any of the plots. In preparing the figure, the function will replace the variable names with the labels. If the label is missing then the plot will show 'NA' in the place of the variable name. Default is NULL and uses the original variable names.
new_names	are the reformatted replacement names of the decision variables in the output of the <code>mcSimulation</code> function
unit	is the symbol to display before the evpi value on the x axis. It accepts text or (many) unicode formatted symbol text
x_axis_name	is the name (character string) to be passed to the x-axis title. Default is "Expected Value of Perfect Information" and allows allow the user to add a customized axis title
y_axis_name	is the name (character string) to be passed to the y-axis title. Default is NULL to allow the user to add a customized axis title
bar_color	is the color to be used for the EVPI barplot. Default is "cadetblue"
base_size	is the base text size to be used for the plot. The default is 11, this is the <code>ggplot2::ggtheme</code> default
...	accepts arguments to be passed to <code>ggplot2::ggtheme</code>

**Value**

This function returns a plot of classes 'gg', and 'ggplot'. This allows the user to continue editing some features of the plots through the syntax '+'.

**Author(s)**

Eduardo Fernandez (<efernand@uni-bonn.de>)

Cory Whitney (<cory.whitney@uni-bonn.de>)

**References**

Do, Hoa, Eike Luedeling, and Cory Whitney. "Decision Analysis of Agroforestry Options Reveals Adoption Risks for Resource-Poor Farmers." *Agronomy for Sustainable Development* 40, no. 3 (June 2020): 20. doi:10.1007/s13593020006245. Lanzasova, Denis, Cory Whitney, Keith Shepherd, and Eike Luedeling. "Improving Development Efficiency through Decision Analysis: Reservoir Protection in Burkina Faso." *Environmental Modelling & Software* 115 (May 1, 2019): 164–75. doi:10.1016/j.envsoft.2019.01.016. Luedeling, Eike, and Keith Shepherd. "Decision-Focused Agricultural Research." *Solutions* 7, no. 5 (2016): 46–54. <https://www.cifor-icraf.org/publications/downloads/Publications/PDFS/JA16154.pdf>

**Examples**

```
# Create a data.frame

montecarlo <- data.frame(indep1 = rnorm(1000, sd = 50, mean = 100),
                        indep2 = rnorm(1000, sd = 100, mean = 100))
montecarlo[, 'output1'] <- montecarlo[, 'indep1'] * montecarlo[, 'indep2']
montecarlo[, 'output2'] <- (montecarlo[, 'indep1'] * (montecarlo[, 'indep2'] + 10))

# Run the multi_EVPI function

results_all <- multi_EVPI(montecarlo, "output1")

plot_evpi(results_all, decision_vars = c("output1", "output2"),
          new_names = c("Decision option 1", "Decision option 2"))
```

plot\_pls

*Visualizing Projection to Latent Structures (PLS) regression outputs  
for various types of Monte Carlo simulation results*

**Description**

Plotting the Variable Importance in the Projection (VIP) statistic and coefficients of a PLS model of Monte Carlo outputs

**Usage**

```
plot_pls(
  plsResults,
  input_table = NULL,
  cut_off_line = 1,
  threshold = 0.8,
  x_axis_name = "Variable Importance in Projection",
  y_axis_name = NULL,
  legend_name = "Coefficient",
  legend_labels = c("Positive", "Negative"),
  pos_color = "cadetblue",
  neg_color = "firebrick",
  base_size = 11,
  ...
)
```

**Arguments**

`plsResults` is an object of Projection to Latent Structures (PLS) regression outputs from the `pls.mcSimulation` function

input_table	is a data frame with at least two columns named 'variable' and 'label'. The 'variable' column should have one entry for the name of each variable contained in any of the plots. In preparing the figure, the function will replace the variable names with the labels. If the label is missing then the plot will show 'NA' in the place of the variable name. Default is NULL and uses the original variable names.
cut_off_line	is the vertical line for the VIP variable selection. The default is 1 on the x-axis, which is a standard cut-off for VIP used for variable selection
threshold	is the filter for reducing the number of variables shown in the plot. With this set to 0 all variables with a VIP > 0 will be shown (often a very long list). In the default setting the overall plot only shows those variables with a VIP > 0.8, which is a common cut-off for variable selection.
x_axis_name	is the name (character string) for the title of the timeline of the intervention to be printed on the x axis in quotes.
y_axis_name	is the name (character string) for the title of the units of the cashflow to be printed on the y axis.
legend_name	is the name (character string) for the title of the legend
legend_labels	is the name (character string) for the labels of the legend. The default is 'c("Positive", "Negative")' and replacements should follow the same order
pos_color	is the color to be used for positive coefficient values, default is "cadetblue"
neg_color	is the color to be used for negative coefficient values, default is "firebrick"
base_size	is the base text size to be used for the plot. The default is 11, this is the <code>ggplot2::ggtheme</code> default
...	accepts arguments to be passed to <code>ggplot2::ggtheme</code>

### Value

This function returns a plot of classes 'gg', and 'ggplot'. This allows the user to continue editing some features of the plots through the syntax '+'.

### Author(s)

Eduardo Fernandez (<efernand@uni-bonn.de>)

Cory Whitney (<cory.whitney@uni-bonn.de>)

### References

Do, Hoa, Eike Luedeling, and Cory Whitney. "Decision Analysis of Agroforestry Options Reveals Adoption Risks for Resource-Poor Farmers." *Agronomy for Sustainable Development* 40, no. 3 (June 2020): 20. doi:10.1007/s13593020006245. Lanzasova, Denis, Cory Whitney, Keith Shepherd, and Eike Luedeling. "Improving Development Efficiency through Decision Analysis: Reservoir Protection in Burkina Faso." *Environmental Modelling & Software* 115 (May 1, 2019): 164–75. doi:10.1016/j.envsoft.2019.01.016. Luedeling, Eike, and Keith Shepherd. "Decision-Focused Agricultural Research." *Solutions* 7, no. 5 (2016): 46–54. <https://www.cifor-icraf.org/publications/downloads/Publications/PDFS/JA16154.pdf>.

**Examples**

```

# Create the estimate object:

variable = c("labor_cost", "investment_cost", "yield", "market_price")
distribution = c("posnorm", "posnorm", "posnorm", "posnorm")
lower = c(200, 20000, 5000, 10)
upper = c(10000, 100000, 20000, 200)

costBenefitEstimate <- as.estimate(variable, distribution, lower, upper)

# Define the model function without name for the return value:

profit1 <- function(x) {
  income <- x$yield * x$market_price
  costs <- x$labor_cost + x$investment_cost
  profit <- income - costs
  return(list(Revenues = profit))
}

# Perform the Monte Carlo simulation:

predictionProfit1 <- mcSimulation(estimate = costBenefitEstimate,
                                model_function = profit1,
                                numberOfModelRuns = 10000,
                                functionSyntax = "data.frameNames")

# Run the PLS analysis

pls <- plsr.mcSimulation(object = predictionProfit1,
                        resultName = names(predictionProfit1$y))

# Plot PLS results

plot_pls(pls)

```

---

plsr.mcSimulation	<i>Partial Least Squares Regression (PLSR) of Monte Carlo simulation results.</i>
-------------------	---

---

**Description**

Perform a Partial Least Squares Regression (PLSR) of Monte Carlo simulation results.

**Usage**

```

plsr.mcSimulation(
  object,

```

```

    resultName = NULL,
    variables.x = names(object$x),
    method = "oscorespls",
    scale = TRUE,
    ncomp = 2,
    ...
  )

```

### Arguments

object	An object of class <code>mcSimulation</code> .
resultName	character: indicating the name of the component of the simulation function ( <code>model_function</code> ) whose results histogram shall be generated. If <code>model_function</code> is single valued, no name needs to be supplied. Otherwise, one valid name has to be specified. Defaults to <code>NULL</code> .
variables.x	character or character vector: Names of the components of the input variables to the simulation function, i.e. the names of the variables in the input estimate which random sampling results shall be displayed. Defaults to all components.
method	the multivariate regression method to be used. If <code>"model.frame"</code> , the model frame is returned.
scale	numeric vector, or logical. If numeric vector, $X$ is scaled by dividing each variable with the corresponding element of <code>scale</code> . If <code>scale</code> is <code>TRUE</code> , $X$ is scaled by dividing each variable by its sample standard deviation. If cross-validation is selected, scaling by the standard deviation is done for every segment.
ncomp	the number of components to include in the model (see below).
...	further arguments to be passed to <code>pls</code> .

### Value

An object of class `mvr`.

### See Also

`mcSimulation`, `pls`, `summary.mvr`, `biplot.mvr`, `coef.mvr`, `plot.mvr`,

---

`print.mcSimulation`      *Print Basic Results from Monte Carlo Simulation.*

---

### Description

This function prints basic results from Monte Carlo simulation and returns it invisible.

### Usage

```

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

```

### Arguments

- x                    An object of class `mcSimulation`.
- ...                  Further arguments to be passed to `print.data.frame`.

### See Also

`mcSimulation`, `print.data.frame`

---

`print.summary.eviSimulation`  
*Print the Summarized EVI Simulation Results.*

---

### Description

This function prints the summary of `eviSimulation` generated by `summary.eviSimulation`.

### Usage

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

### Arguments

- x                    An object of class `summary.eviSimulation`.
- ...                  Further arguments to be passed to `print.default` and `print.summary.welfareDecisionAnalysis`.

### See Also

`eviSimulation`, `print.summary.welfareDecisionAnalysis`.

---

`print.summary.mcSimulation`  
*Print the summary of a Monte Carlo simulation.*

---

### Description

This function prints the summary of `mcSimulation` obtained by `summary.mcSimulation`.

### Usage

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

**Arguments**

x                    An object of class `mcSimulation`.  
 ...                  Further arguments to be passed to `print.data.frame`.

**See Also**

`mcSimulation`, `summary.mcSimulation`, `print.data.frame`

---

```
print.summary.welfareDecisionAnalysis
```

*Print the summarized Welfare Decision Analysis results.*

---

**Description**

This function prints the summary of a Welfare Decision Analysis generated by `summary.welfareDecisionAnalysis`.

**Usage**

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

**Arguments**

x                    An object of class `summary.welfareDecisionAnalysis`.  
 ...                  Further arguments to `print.data.frame`.

**See Also**

`welfareDecisionAnalysis`, `summary.welfareDecisionAnalysis`, `print.data.frame`.

---

```
random
```

*Quantiles or empirically based generic random number generation.*

---

**Description**

These functions generate random numbers for parametric distributions, parameters of which are determined by given quantiles or for distributions purely defined empirically.

**Usage**

```

random(rho, n, method, relativeTolerance, ...)

## Default S3 method:
random(
  rho = list(distribution = "norm", probabilities = c(0.05, 0.95), quantiles =
    c(-qnorm(0.95), qnorm(0.95))),
  n,
  method = "fit",
  relativeTolerance = 0.05,
  ...
)

## S3 method for class 'vector'
random(rho = runif(n = n), n, method = NULL, relativeTolerance = NULL, ...)

## S3 method for class 'data.frame'
random(
  rho = data.frame(uniform = runif(n = n)),
  n,
  method = NULL,
  relativeTolerance = NULL,
  ...
)

```

**Arguments**

rho	Distribution to be randomly sampled.
n	integer: Number of observations to be generated
method	character: Particular method to be used for random number generation.
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
...	Optional arguments to be passed to the particular random number generating function.

**Methods (by class)**

- random(default): Quantiles based univariate random number generation.

**Arguments** rho rho list: Distribution to be randomly sampled. The list elements are \$distribution, \$probabilities and \$quantiles. For details cf. below.

method character: Particular method to be used for random number generation. Currently only method `rdistq_fit{fit}` is implemented which is the default.

relativeTolerance numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.

... Optional arguments to be passed to the particular random number generating function, i.e. `rdistq_fit`.

**Details** The distribution family is determined by `rho[["distribution"]]`. For the possibilities cf. `rdistq_fit`.

`rho[["probabilities"]]` and `[[rho"quantiles"]]` are numeric vectors of the same length. The first defines the probabilities of the quantiles, the second defines the quantiles values which determine the parametric distribution.

**Value** A numeric vector of length `n` containing the generated random numbers.

**See Also** `rdistq_fit`

- `random(vector)`: Univariate random number generation by drawing from a given empirical sample.

**Arguments** `rho` vector: Univariate empirical sample to be sampled from.

`method` for this class no impact

`relativeTolerance` for this class no impact

... for this class no impact

**Value** A numeric vector of length `n` containing the generated random numbers.

**See Also** `sample`

- `random(data.frame)`: Multivariate random number generation by drawing from a given empirical sample.

**Arguments** `rho` `data.frame`: Multivariate empirical sample to be sampled from.

`method` for this class no impact

`relativeTolerance` for this class no impact

... for this class no impact

**Value** A `data.frame` with `n` rows containing the generated random numbers.

**See Also** `sample`

## Examples

```
x<-random(n=10000)
hist(x,breaks=100)
mean(x)
sd(x)

rho<-list(distribution="norm",
          probabilities=c(0.05,0.4,0.8),
          quantiles=c(-4, 20, 100))
x<-random(rho=rho, n=10000, tolConv=0.01)
hist(x,breaks=100)
quantile(x,p=rho[["probabilities"]])
```

---

random.estimate	<i>Generate random numbers for an estimate.</i>
-----------------	---

---

## Description

This function generates random numbers for general multivariate distributions that are defined as an [estimate](#).

## Usage

```
## S3 method for class 'estimate'
random(rho, n, method = "calculate", relativeTolerance = 0.05, ...)
```

## Arguments

rho	estimate: multivariate distribution to be randomly sampled.
n	integer: Number of observations to be generated.
method	character: Particular method to be used for random number generation.
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
...	Optional arguments to be passed to the particular random number generating function.

## Details

**Generation of uncorrelated components:** Implementation: [random.estimate1d](#)

**Generation of correlated components:** Implementation: [rmvnorm90ci\\_exact](#)

## See Also

[estimate](#), [random.estimate1d](#), [random](#)

## Examples

```
variable=c("revenue","costs")
distribution=c("norm","norm")
lower=c(10000, 5000)
upper=c(100000, 50000)
estimateObject<-as.estimate(variable, distribution, lower, upper)
x<-random(rho=estimateObject, n=10000)
apply(X=x, MARGIN=2, FUN=quantile, probs=c(0.05, 0.95))
cor(x)
colnames(x)
summary(x)
```

```

hist(x[,"revenue"])
hist(x[,"costs"])

# Create an estimate with median and method information:
estimateObject<-estimate(
  c("posnorm", "lnorm"),
  c(4, 4),
  c(50, 10),
  variable=c("revenue", "costs"),
  median = c("mean", NA),
  method = c("fit", ""))

# Sample random values for this estimate:
x<-random(rho=estimateObject, n=10000)
# Check the results
apply(X=x, MARGIN=2, FUN=quantile, probs=c(0.05, 0.95))
summary(x)
hist(x[,"revenue"], breaks=100)
hist(x[,"costs"], breaks=100)

```

---

random.estimate1d      *Generate univariate random numbers defined by a 1-d estimate.*

---

## Description

This function generates random numbers for univariate parametric distributions, whose parameters are determined by a one dimensional estimate ([estimate1d](#)).

## Usage

```

## S3 method for class 'estimate1d'
random(rho, n, method = "calculate", relativeTolerance = 0.05, ...)

```

## Arguments

rho	estimate1d: Univariate distribution to be randomly sampled.
n	integer: Number of observations to be generated
method	character: Particular method to be used for random number generation. It can be either "calculate" (the default) or "fit". Details below.
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
...	Optional arguments to be passed to the particular random number generating function (cf. below). @details
	rho[["distribution"]]: The following table shows the available distributions and the implemented generation method:

rho[["distribution"]]	Distribution Name	method
"const"	Deterministic case	not applicable
"norm"	Normal	calculate, fit
"posnorm"	Positive normal	calculate, fit
"tnorm_0_1"	0-1-truncated normal	calculate, fit
"beta"	Beta	fit
"cauchy"	Cauchy	fit
"logis"	Logistic	fit
"t"	Student t	fit
"chisq"	Central Chi-Squared	fit
"chisqnc"	Non-central Chi-Squared	fit
"exp"	Exponential	fit
"f"	Central F	fit
"gamma"	Gamma with scale=1/rate	fit
"lnorm"	Log Normal	calculate, fit
"unif"	Uniform	calculate, fit
"weibull"	Weibull	fit
"triang"	Triangular	fit
"gompertz"	Gompertz	fit
"pert"	(Modified) PERT	fit

For `distribution="const"` the argument `method` is obsolete, as a constant is neither fitted nor calculated.

`rho[["method"]]` If supplied, i.e. `!is.null(rho[["method"]])`, this value overwrites the function argument `method`.

`method` This parameter defines, how the parameters of the distribution to be sampled are derived from `rho[["lower"]]`, `rho[["upper"]]` and possibly `rho[["median"]]`. Possibilities are "calculate" (the default) or "fit":

`method="calculate"` The parameters are calculated if possible using the exact (analytical) formula or, otherwise, numerically. This calculation of the distribution parameters is independent of `rho[["median"]]` being supplied or not. For the implemented distributions, it only depends on `rho[["lower"]]` and `rho[["upper"]]`. However, if it is supplied, i.e. `is.numeric(rho[["median"]])`, a check is performed, if the relative deviation of the generated median from `rho[["median"]]` is greater than `relativeTolerance`. In this case a warning is given.

`method="fit"` The parameters are obtained by fitting the distribution on the supplied quantiles. Given that `rho[["median"]]==NULL` the distribution is fitted only to lower and upper and a warning is given; due to the used numerical procedure, the calculated parameters might define a distribution which strongly deviates from the intended one. There is larger control on the shape of the distribution to be generated by supplying the estimate of the median. If `is.numeric(rho[["median"]])` the distribution is fitted to lower, upper and median.

... For passing further parameters to the function which generates the random numbers, cf. the above table and follow the link in the column `method`.

**See Also**

`estimate1d`; For method="calculate": `rdist90ci_exact`; for method="fit": `rdistq_fit`; for both methods: `rposnorm90ci` and `rtnorm_0_1_90ci`. For the default method: `random`.

---

random_state	<i>Draw a random state for a categorical variable</i>
--------------	---

---

**Description**

This function draws a sample from a user-defined frequency distribution for a categorical variable.

**Usage**

```
random_state(states, probs)
```

**Arguments**

states	character vector containing state names.
probs	numeric vector containing probabilities for the states. If these do not add up to 1, they are automatically normalized.

**Value**

one of the states, drawn randomly according to the specified probabilities.

**Author(s)**

Eike Luedeling

**Examples**

```
random_state(states=c("very low", "low", "medium", "high", "very high"),  
             probs=c(1, 1, 2, 1, 1))
```

---

rdist90ci_exact	<i>90%-confidence interval based univariate random number generation (by exact parameter calculation).</i>
-----------------	--

---

## Description

This function generates random numbers for a set of univariate parametric distributions from given 90% confidence interval. Internally, this is achieved by exact, i.e. analytic, calculation of the parameters for the individual distribution from the given 90% confidence interval.

## Usage

```
rdist90ci_exact(distribution, n, lower, upper)
```

## Arguments

distribution	character; A character string that defines the univariate distribution to be randomly sampled. For possible options cf. section Details.
n	Number of generated observations.
lower	numeric; lower bound of the 90% confidence interval.
upper	numeric; upper bound of the 90% confidence interval.

## Details

The following table shows the available distributions and their identification (option: `distribution`) as a character string:

distribution	Distribution Name	Requirements
"const"	Deterministic case	lower == upper
"norm"	Normal	lower < upper
"lnorm"	Log Normal	0 < lower < upper
"unif"	Uniform	lower < upper

**Parameter formulae:** We use the notation:  $l$ =lower and  $u$ =upper;  $\Phi$  is the cumulative distribution function of the standard normal distribution and  $\Phi^{-1}$  its inverse, which is the quantile function of the standard normal distribution.

`distribution="norm"`: The formulae for  $\mu$  and  $\sigma$ , viz. the mean and standard deviation, respectively, of the normal distribution are  $\mu = \frac{l+u}{2}$  and  $\sigma = \frac{\mu-l}{\Phi^{-1}(0.95)}$ .

`distribution="unif"`: For the minimum  $a$  and maximum  $b$  of the uniform distribution  $U_{[a,b]}$  it holds that  $a = l - 0.05(u - l)$  and  $b = u + 0.05(u - l)$ .

`distribution="lnorm"`: The density of the log normal distribution is  $f(x) = \frac{1}{\sqrt{2\pi}\sigma x} \exp(-\frac{(\ln(x)-\mu)^2}{2\sigma^2})$  for  $x > 0$  and  $f(x) = 0$  otherwise. Its parameters are determined by the confidence interval via  $\mu = \frac{\ln(l)+\ln(u)}{2}$  and  $\sigma = \frac{1}{\Phi^{-1}(0.95)}(\mu - \ln(l))$ . Note the correspondence to the formula for the normal distribution.

**Value**

A numeric vector of length `n` with the sampled values according to the chosen distribution.

In case of `distribution="const"`, viz. the deterministic case, the function returns: `rep(lower, n)`.

**Examples**

```
# Generate uniformly distributed random numbers:
lower=3
upper=6
hist(r<-rdist90ci_exact(distribution="unif", n=10000, lower=lower, upper=upper),breaks=100)
print(quantile(x=r, probs=c(0.05,0.95)))
print(summary(r))

# Generate log normal distributed random numbers:
hist(r<-rdist90ci_exact(distribution="lnorm", n=10000, lower=lower, upper=upper),breaks=100)
print(quantile(x=r, probs=c(0.05,0.95)))
print(summary(r))
```

---

rdistq_fit	<i>Quantiles based univariate random number generation (by parameter fitting).</i>
------------	--

---

**Description**

This function generates random numbers for a set of univariate parametric distributions from given quantiles. Internally, this is achieved by fitting the distribution function to the given quantiles.

**Usage**

```
rdistq_fit(
  distribution,
  n,
  percentiles = c(0.05, 0.5, 0.95),
  quantiles,
  relativeTolerance = 0.05,
  tolConv = 0.001,
  fit.weights = rep(1, length(percentiles)),
  verbosity = 1
)
```

**Arguments**

distribution	A character string that defines the univariate distribution to be randomly sampled.
n	Number of generated observations.
percentiles	Numeric vector giving the percentiles.

quantiles	Numeric vector giving the quantiles.
relativeTolerance	numeric; the relative tolerance level of deviation of the generated individual percentiles from the specified percentiles. If any deviation is greater than relativeTolerance a warning is given.
tolConv	positive numerical value, the absolute convergence tolerance for reaching zero by fitting distributions get.norm.par will be shown.
fit.weights	numerical vector of the same length as a probabilities vector p containing positive values for weighting quantiles. By default all quantiles will be weighted by 1.
verbosity	integer; if 0 the function is silent; the larger the value the more verbose is the output information.

## Details

The following table shows the available distributions and their identification (option: distribution) as a character string:

distribution	Distribution Name	length(quantiles)	Necessary Package
"norm"	Normal	>=2	
"beta"	Beta	>=2	
"cauchy"	Cauchy	>=2	
"logis"	Logistic	>=2	
"t"	Student t	>=1	
"chisq"	Central Chi-Squared	>=1	
"chisqnc"	Non-central Chi-Squared	>=2	
"exp"	Exponential	>=1	
"f"	Central F	>=2	
"gamma"	Gamma with scale=1/rate	>=2	
"lnorm"	Log Normal	>=2	
"unif"	Uniform	==2	
"weibull"	Weibull	>=2	
"triang"	Triangular	>=3	mc2d
"gompertz"	Gompertz	>=2	eha
"pert"	(Modified) PERT	>=4	mc2d
"tnorm"	Truncated Normal	>=4	msm

percentiles and quantiles must be of the same length. percentiles must be  $\geq 0$  and  $\leq 1$ .

The default for percentiles is 0.05, 0.5 and 0.95, so for the default, the quantiles argument should be a vector with 3 elements. If this is to be longer, the percentiles argument has to be adjusted to match the length of quantiles.

The fitting of the distribution parameters is done using [riskFitdist.perc](#).

## Value

A numeric vector of length n with the sampled values according to the chosen distribution.

**See Also**[rriskFitdist.perc](#)**Examples**

```
# Fit a log normal distribution to 3 quantiles:
if ( requireNamespace("rriskDistributions", quietly = TRUE) ){
  percentiles<-c(0.05, 0.5, 0.95)
  quantiles=c(1,3,15)
  hist(r<-rdistq_fit(distribution="lnorm", n=10000, quantiles=quantiles),breaks=100)
  print(quantile(x=r, probs=percentiles))
}
```

---

rmvnorm90ci_exact	<i>90%-confidence interval multivariate normal random number generation.</i>
-------------------	--

---

**Description**

This function generates normally distributed multivariate random numbers which parameters are determined by the 90%-confidence interval. The calculation of mean and sd is exact.

**Usage**

```
rmvnorm90ci_exact(n, lower, upper, correlationMatrix)
```

**Arguments**

n	integer: Number of observations to be generated.
lower	numeric vector: lower bound of the 90% confidence interval.
upper	numeric vector: upper bound of the 90% confidence interval.
correlationMatrix	numeric matrix: symmetric matrix which is the correlation matrix of the multivariate normal distribution. In particular, all diagonal elements must be equal to 1.

**See Also**[random, Mvnorm](#)

---

row.names.estimate      *Get and set attributes of an estimate object.*

---

### Description

row.names.estimate returns the variable names of an [estimate](#) object which is identical to row.names(x\$marginal).

names.estimate returns the column names of an [estimate](#) object which is identical to names(x\$marginal).

corMat.estimate returns the full correlation matrix of an [estimate](#) object.

'corMat<- .estimate' replaces the correlation matrix of an [estimate](#) object.

### Usage

```
## S3 method for class 'estimate'
row.names(x)

## S3 method for class 'estimate'
names(x)

## S3 method for class 'estimate'
corMat(rho)

## S3 replacement method for class 'estimate'
corMat(x) <- value
```

### Arguments

x                    an [estimate](#) object.  
rho                  an [estimate](#) object.  
value                numeric matrix: new correlation matrix. For details cf. [estimate](#).

### See Also

[estimate](#), [names.estimate](#), [corMat.estimate](#), [corMat](#)  
[corMat<-](#)

### Examples

```
# Read the joint estimate information for the variables "sales", "productprice" and
# "costprice" from file:
## Get the path to the file with the marginal information:
marginalFilePath=system.file("extdata","profit-4.csv",package="decisionSupport")
## Read marginal and correlation file into an estimate:
parameterEstimate<-estimate_read_csv(fileName=marginalFilePath)
print(parameterEstimate)
## Print the names of the variables of this estimate
```

```

print(row.names(parameterEstimate))
## Print the names of the columns of this estimate
print(names(parameterEstimate))
## Print the full correlation matrix of this estimate
print(corMat(parameterEstimate))

```

---

rtnorm90ci	<i>90%-confidence interval based truncated normal random number generation.</i>
------------	---

---

### Description

rtnorm90ci generates truncated normal random numbers based on the 90% confidence interval calculating the distribution parameter numerically from the 90%-confidence interval or via a fit on the 90%-confidence interval. The fit might include the median or not.

rposnorm90ci generates positive normal random numbers based on the 90% confidence interval. It is a wrapper function for rtnorm90ci.

rtnorm\_0\_1\_90ci generates normal random numbers truncated to  $[0, 1]$  based on the 90% confidence interval. It is a wrapper function for rtnorm90ci.

### Usage

```

rtnorm90ci(
  n,
  ci,
  median = mean(ci),
  lowerTrunc = -Inf,
  upperTrunc = Inf,
  method = "numeric",
  relativeTolerance = 0.05,
  ...
)

rposnorm90ci(
  n,
  lower,
  median = mean(c(lower, upper)),
  upper,
  method = "numeric",
  relativeTolerance = 0.05,
  ...
)

rtnorm_0_1_90ci(
  n,
  lower,
  median = mean(c(lower, upper)),

```

```

    upper,
    method = "numeric",
    relativeTolerance = 0.05,
    ...
)

```

### Arguments

n	Number of generated observations.
ci	numeric 2-dimensional vector; lower, i.e ci[[1]], and upper bound, i.e ci[[2]], of the 90%-confidence interval.
median	if NULL: truncated normal is fitted only to lower and upper value of the confidence interval; if numeric: truncated normal is fitted on the confidence interval and the median simultaneously. For details cf. below. This option is only relevant if method="fit".
lowerTrunc	numeric; lower truncation point of the distribution ( $\geq -\text{Inf}$ ).
upperTrunc	numeric; upper truncation point of the distribution ( $\leq \text{Inf}$ ).
method	method used to determine the parameters of the truncated normal; possible methods are "numeric" (the default) and "fit".
relativeTolerance	numeric; the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
...	further parameters to be passed to <a href="#">paramtnormci_numeric</a> or <a href="#">paramtnormci_fit</a> , respectively.
lower	numeric; lower bound of the 90% confidence interval.
upper	numeric; upper bound of the 90% confidence interval.

### Details

method="numeric" is implemented by [paramtnormci\\_numeric](#) and method="fit" by [paramtnormci\\_fit](#).

Positive normal random number generation: a positive normal distribution is a truncated normal distribution with lower truncation point equal to zero and upper truncation is infinity. `rposnorm90ci` implements this as a wrapper function for `rtnorm90ci(n, c(lower,upper), median, lowerTrunc=0, upperTrunc=Inf, method, relativeTolerance,...)`.

0-1-(truncated) normal random number generation: a 0-1-normal distribution is a truncated normal distribution with lower truncation point equal to zero and upper truncation equal to 1. `rtnorm_0_1_90ci` implements this as a wrapper function for `rtnorm90ci(n, c(lower,upper), median, lowerTrunc=0, upperTrunc=1, method, relativeTolerance,...)`.

### See Also

For the implementation of method="numeric": [paramtnormci\\_numeric](#); for the implementation of method="fit": [paramtnormci\\_fit](#).

---

 sample\_CPT

---

*Sample a Conditional Probability Table*


---

### Description

This function randomly chooses a state of a categorical variable, based on a Conditional Probability Table (CPT; a component of Bayesian Network models) that expresses the probability of each possible state in relation to the states of other categorical variables. Given information on the state of all parent variables, the function uses the appropriate probability distribution to draw a random sample for the state of the variable of interest.

### Usage

```
sample_CPT(CPT, states)
```

### Arguments

CPT	list of two data.frames: 1) Conditional Probability Table (CPT); 2) legend table specifying which states of the parent nodes belong to which column in the CPT. This can be generated with the <code>make_CPT</code> function, or specified manually (which can be cumbersome).
states	character vector containing (in the right sequence) state values for all parent variables.

### Value

one of the states of the child node belonging to the CPT.

### Author(s)

Eike Luedeling

### Examples

```
test_CPT<-make_CPT(parent_effects=list(c(-1,3),c(-4,2),c(-2,3,4),c(1,2,3)),
  parent_weights=c(1,1,1,1),b=2,child_prior=c(1,2,3,4,5),
  child_states=c("a","b","c","d","e"),
  parent_states=list(c("low","high"),c("A","B"),c(1,2,3),
  c("Left","Right","Center")))

sample_CPT(CPT=test_CPT,states=c("low","A","2","Left"))
```

---

sample\_simple\_CPT      *Make Conditional Probability tables using the likelihood method*

---

### Description

This function creates Conditional Probability Tables for Bayesian Network nodes from parameters that (for complex nodes) can be more easily elicited from experts than the full table. The function uses the Likelihood method. The function combines the make\_CPT and sample\_CPT functions, but only offers limited flexibility. Refer to the make\_CPR and sample\_CPT descriptions for details.

### Usage

```
sample_simple_CPT(  
  parent_list,  
  child_states_n,  
  child_prior = NULL,  
  b = 2,  
  obs_states = NULL  
)
```

### Arguments

parent_list	named list of parameters for the parent nodes containing a name and a vector of two elements: c(number_of_states,parent_weight).
child_states_n	number of states for the child node.
child_prior	prior distribution for the states of the child node.
b	parameter for the strength of the parent's influence on the child node. A value of 1 causes no response; 3 is quite strong. Defaults to 2.
obs_states	optional vector of observed states for all parents. This has to be complete and names have to correspond exactly with the names of states of the parent nodes. It's also important that the name are given in the exact same sequence as the parents are listed in parent_list.

### Value

list of two data.frames: 1) Conditional Probability Table (CPT); 2) legend table specifying which states of the parent nodes belong to which column in the CPT. If obs\_states are given, an additional attribute \$sampled specified one random draw, according to the CPT and the obs\_states provided.

### Author(s)

Eike Luedeling

## Examples

```
parent_list<-list(pare1=c(5,3),parent2=c(3,2),PARE3=c(4,5))
sample_simple_CPT(parent_list,5)
sample_simple_CPT(parent_list,5,obs_states=c("very high","medium","high"))

sample_simple_CPT(parent_list=list(management_intensity=c(5,2),inputs=c(5,1)),5,
  obs_states=c("medium","very high"))$sampled
```

---

scenario\_mc

*Perform a Monte Carlo simulation for predefined scenarios.*

---

## Description

This function is a wrapper around the `mc_Simulation` function that facilitates implementation of scenarios. The standard `mc_Simulation` function only allows specifying one set of estimates (i.e. distribution, lower and upper bounds) for each random variable. This is inconvenient when we want to run simulations for heterogeneous populations that include subsets with particular characteristics, e.g. small and large farms. It may then make sense to specify separate distributions for input variables for each of the subsets. The `scenario_mc` function facilitates this.

## Usage

```
scenario_mc(
  base_estimate,
  scenarios,
  model_function,
  ...,
  numberOfModelRuns = NA,
  randomMethod = "calculate",
  functionSyntax = "data.frameNames",
  relativeTolerance = 0.05,
  verbosity = 0
)
```

## Arguments

base_estimate	estimate: this object corresponds to the estimate object in <code>mc_Simulation</code> . The distributions that are specified through <code>base_estimate</code> are used as default distributions in the simulation, but their parameters can be overridden by information in the <code>scenarios</code> data.frame. In brief, this is an estimate of the joint probability distribution of the input variables. This can be read from a csv file and calculated with the <code>estimate_read_csv</code> function. It can also be generated with the <code>as.estimate</code> function.
scenarios	data.frame: Specifies values that should be adjusted in each scenario. Must contain columns <code>Variable</code> and <code>param</code> and one column for each scenario. The <code>Variable</code> column can only contain variable names that appear in <code>base_estimate</code> ,

as well as a Runs element. The param column can only contain the strings distribution, lower and upper, except for the row corresponding to Runs in the Variable column (for this the entry doesn't matter). For each scenario column (whose name is the scenario name), the scenario-specific values must be specified. If the value in the Runs row is NA, the numberOfModelRuns object will be used instead (if that's also NA, you get an error). param can also be "both", in which case both lower and upper bounds are set to the respective number, and the distribution is set to "const".

model_function	function: The function that transforms the input distribution. It has to return a single numeric value or a list with named numeric values.
...	Optional arguments of model_function.
numberOfModelRuns	The number of times to run the model function. This doesn't need to be provided when the scenarios data.frame contains a Runs line that specifies a particular number of runs for each scenario.
randomMethod	character: The method to be used to sample the distribution representing the input estimate. For details see option method in <a href="#">random.estimate</a> .
functionSyntax	character: The syntax which has to be used to implement the model function. Possible values are "data.frameNames", "matrixNames" or "plainNames". Details are given below.
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than relativeTolerance a warning is given.
verbosity	integer: if 0 the function is silent; the larger the value the more verbose is output information.

## Details

See documentation of the [mc\\_Simulation](#) function.

## Value

An object of class mcSimulation, which is a list with elements:

\$x data.frame containing the sampled  $x$ - (input) values which are generated from base\_estimate and possibly modified by scenarios. To identify the scenario, the scenario name is provided in the scenario column.

\$y data.frame containing the simulated  $y$ - (output) values, i.e. the model function values for  $x$ . The return of the decision model function may include the assignment of names for the output variables, e.g. like this:

```
profit <- function(x){
  revenue - costs
  return(list(Revenue = revenue,
             Costs = cost))
}
```

**See Also**

[mcSimulation](#), [print.mcSimulation](#), [summary.mcSimulation](#), [hist.mcSimulation](#), [estimate](#), [random.estimate](#)

**Examples**

```
### define a model_function

profit<-function(x)
{profit<-benefit_1+benefit_2-cost_1-cost_2
  return(Profit=profit)}

### define a base_estimate, to be used when no other information is provided
# through the scenario data.frame

base_estimate<-as.estimate(variable=c("cost_1","cost_2","benefit_1","benefit_2"),
  distribution=c("norm","posnorm","norm","posnorm"),
  lower=c(40,10,50,30),
  upper=c(100,200,300,100))

### define a scenario data.frame, which will override values in the base_estimate

scenarios<-data.frame(Variable=c("Runs","cost_1","cost_1","cost_1","cost_2","cost_2",
  "benefit_1","benefit_1","benefit_2"),
  param=c("x","lower","upper","distribution","lower","upper",
  "lower","upper","lower"),
  Scenario_1=c(100,40,70,"posnorm",30,90,20,35,10),
  Scenario_2=c(50,100,200,"norm",10,40,35,75,5),
  Scenario_3=c(10,400,750,"norm",400,600,30,70,60))

### run a simulation

results<-scenario_mc(base_estimate, scenarios, model_function=profit,
  functionSyntax="plainNames")

### plot and inspect results

hist(results)
summary(results)
print(results)
```

**Description**

Sort summarized EVI simulation results according to their EVI.

**Usage**

```
## S3 method for class 'summary.eviSimulation'
sort(x, decreasing = TRUE, ..., along = row.names(x$summary$evi)[[1]])
```

**Arguments**

x	An object of class <code>summary.eviSimulation</code> .
decreasing	logical: if the EVI should be sorted in decreasing order.
...	currently not used
along	character: the name of the valuation variable along which the EVI should be sorted.

**Value**

An object of class `summary.eviSimulation`.

**See Also**

[eviSimulation](#), [summary.eviSimulation](#), [base::sort](#)

`summary.eviSimulation` *Summarize EVI Simulation Results*

**Description**

Produces result summaries of an Expected Value of Information (EVI) simulation obtained by the function [eviSimulation](#).

**Usage**

```
## S3 method for class 'eviSimulation'
summary(object, ..., digits = max(3, getOption("digits") - 3))
```

**Arguments**

object	An object of class <code>eviSimulation</code> .
...	Further arguments passed to <a href="#">summary.welfareDecisionAnalysis</a> .
digits	how many significant digits are to be used for numeric and complex x. The default, NULL, uses <code>getOption("digits")</code> . This is a suggestion: enough decimal places will be used so that the smallest (in magnitude) number has this many significant digits, and also to satisfy <code>nsmall</code> . (For the interpretation for complex numbers see <a href="#">signif</a> .)

**Value**

An object of class `summary.eviSimulation`.

**See Also**

`eviSimulation`, `print.summary.eviSimulation`, `summary.welfareDecisionAnalysis`,  
`sort.summary.eviSimulation`

---

`summary.mcSimulation` *Summarize results from Monte Carlo simulation.*

---

**Description**

A summary of the results of a Monte Carlo simulation obtained by the function `mcSimulation` is produced.

**Usage**

```
## S3 method for class 'mcSimulation'
summary(
  object,
  ...,
  digits = max(3, getOption("digits") - 3),
  variables.y = names(object$y),
  variables.x = if (classicView) names(object$x),
  classicView = FALSE,
  probs = c(0, 0.05, 0.1, 0.25, 0.5, 0.75, 0.9, 0.95, 1)
)
```

**Arguments**

<code>object</code>	An object of class <code>mcSimulation</code> .
<code>...</code>	Further arguments passed to <code>summary.data.frame</code> ( <code>classicView=TRUE</code> ) or <code>format</code> ( <code>classicView=FALSE</code> ).
<code>digits</code>	how many significant digits are to be used for numeric and complex <code>x</code> . The default, <code>NULL</code> , uses <code>getOption("digits")</code> . This is a suggestion: enough decimal places will be used so that the smallest (in magnitude) number has this many significant digits, and also to satisfy <code>nsmall</code> . (For the interpretation for complex numbers see <code>signif</code> .)
<code>variables.y</code>	character or character vector: Names of the components of the simulation function ( <code>model_function</code> ), whose results shall be displayed. Defaults to all components.
<code>variables.x</code>	character or character vector: Names of the components of the input variables to the simulation function, i.e. the names of the variables in the input estimate, whose random sampling results shall be displayed. Defaults to all components.

classicView	logical: if TRUE the results are summarized using <a href="#">summary.data.frame</a> , if FALSE further output is produced and the quantile information can be chosen. Cf. section Value and argument probs. Default is FALSE.
probs	numeric vector: quantiles that shall be displayed if classicView=FALSE.

**Value**

An object of class `summary.mcSimulation`.

**See Also**

[mcSimulation](#), [print.summary.mcSimulation](#), [summary.data.frame](#)

`summary.welfareDecisionAnalysis`

*Summarize Welfare Decision Analysis results.*

**Description**

Produce a summary of the results of a welfare decision analysis obtained by the function [welfareDecisionAnalysis](#).

**Usage**

```
## S3 method for class 'welfareDecisionAnalysis'
summary(
  object,
  ...,
  digits = max(3, getOption("digits") - 3),
  probs = c(0.05, 0.5, 0.95)
)
```

**Arguments**

object	An object of class <code>welfareDecisionAnalysis</code> .
...	Further arguments passed to <a href="#">format</a> .
digits	how many significant digits are to be used for numeric and complex x. The default, NULL, uses <code>getOption("digits")</code> . This is a suggestion: enough decimal places will be used so that the smallest (in magnitude) number has this many significant digits, and also to satisfy <code>nsmall</code> . (For the interpretation for complex numbers see <a href="#">signif</a> .)
probs	numeric vector: quantiles that shall be displayed; if =NULL no quantiles will be displayed.

**Value**

An object of class `summary.welfareDecisionAnalysis`.

**See Also**

[welfareDecisionAnalysis.print.summary.welfareDecisionAnalysis, format](#)

---

temp_situations	<i>Situation occurrence and resolution</i>
-----------------	--

---

**Description**

This function simulates a situation, e.g. a conflict, that arises with a certain probability, generates an impact as long as it persists, and has a certain chance of being resolved.

**Usage**

```
temp_situations(
  n,
  p_occurrence,
  p_resolution,
  normal_outcome = 1,
  situation_outcome = 0,
  var_CV_normal = 0,
  var_CV_situation = 0
)
```

**Arguments**

n	integer; number of values to produce
p_occurrence	chance that a situation (e.g. conflict) occurs (probability btw. 0 and 1)
p_resolution	chance that the situation disappears (e.g. the conflict gets resolved) (probability btw. 0 and 1)
normal_outcome	output value for vector elements that aren't affected by the situation (can be subject to random variation, if var_CV_normal is specified). Defaults to 1.
situation_outcome	output value for vector elements that are affected by the situation (can be subject to random variation, if var_CV_situation is specified). Defaults to 0.
var_CV_normal	desired coefficient of variation for 'normal' vector elements (in percent). Defaults to 0.
var_CV_situation	desired coefficient of variation for elements of the vector that are affected by the situation (in percent). Defaults to 0.

**Value**

vector of n numeric values, representing a variable time series, which simulates the effects of a situation that arises with a probability p\_occurrence and disappears again with a probability p\_resolution

**Author(s)**

Eike Luedeling

**Examples**

```
temp_situations(n=30,p_occurrence=0.2,p_resolution=0.5)

temp_situations(n=30,p_occurrence=0.2,p_resolution=0.5,
normal_outcome=10,situation_outcome=100,var_CV_normal=10,
var_CV_situation=40)
```

vv

*value varier function***Description**

Many variables vary over time and it may not be desirable to ignore this variation in time series analyses. This function produces time series that contain variation from a specified mean and a desired coefficient of variation. A trend can be added to this time series

**Usage**

```
vv(
  var_mean,
  var_CV,
  n,
  distribution = "normal",
  absolute_trend = NA,
  relative_trend = NA,
  lower_limit = NA,
  upper_limit = NA
)
```

**Arguments**

var_mean	mean of the variable to be varied
var_CV	desired coefficient of variation (in percent)
n	integer; number of values to produce
distribution	probability distribution for the introducing variation. Currently only implemented for "normal"
absolute_trend	absolute increment in the var_mean in each time step. Defaults to NA, which means no such absolute value trend is present. If both absolute and relative trends are specified, only original means are used

relative_trend	relative trend in the var_mean in each time step (in percent). Defaults to NA, which means no such relative value trend is present. If both absolute and relative trends are specified, only original means are used
lower_limit	lowest possible value for elements of the resulting vector
upper_limit	upper possible value for elements of the resulting vector

### Details

Note that only one type of trend can be specified. If neither of the trend parameters are NA, the function uses only the original means

### Value

vector of n numeric values, representing a variable time series, which initially has the mean var\_mean, and then increases according to the specified trends. Variation is determined by the given coefficient of variation var\_CV

### Author(s)

Eike Luedeling

### Examples

```
valvar<-vv(100,10,30)
plot(valvar)

valvar<-vv(100,10,30,absolute_trend=5)
plot(valvar)

valvar<-vv(100,10,30,relative_trend=5)
plot(valvar)
```

---

welfareDecisionAnalysis

*Analysis of the underlying welfare based decision problem.*

---

### Description

The optimal choice between two different opportunities is calculated. Optimality is taken as maximizing expected welfare. Furthermore, the Expected Opportunity Loss (EOL) is calculated.

**Usage**

```
welfareDecisionAnalysis(
  estimate,
  welfare,
  numberOfModelRuns,
  randomMethod = "calculate",
  functionSyntax = "data.frameNames",
  relativeTolerance = 0.05,
  verbosity = 0
)
```

**Arguments**

estimate	<a href="#">estimate</a> object describing the distribution of the input variables.
welfare	either a function or a list with two functions, i.e. <code>list(p1,p2)</code> . In the first case the function is the net benefit (or welfare) of project approval (PA) vs. the status quo (SQ). In the second case the element p1 is the function valuing the first project and the element p2 valuing the second project, viz. the welfare function of p1 and p2 respectively.
numberOfModelRuns	integer: The number of running the welfare model for the underlying Monte Carlo simulation.
randomMethod	character: The method to be used to sample the distribution representing the input estimate. For details see option method in <a href="#">random.estimate</a> .
functionSyntax	character: function syntax used in the welfare function(s). For details see <a href="#">mcSimulation</a> .
relativeTolerance	numeric: the relative tolerance level of deviation of the generated confidence interval from the specified interval. If this deviation is greater than <code>relativeTolerance</code> a warning is given.
verbosity	integer: if 0 the function is silent; the larger the value the more verbose is output information.

**Details****The underlying decision problem and its notational framework:**

We are considering a decision maker who can influence an ecological-economic system having two alternative decisions  $d_1$  and  $d_2$  at hand. We assume, that the system can be characterized by the  $n$ -dimensional vector  $X$ . The characteristics  $X$ , are not necessarily known exactly to the decision maker. However, we assume furthermore that she is able to quantify this uncertainty which we call an *estimate* of the characteristics. Mathematically, an estimate is a random variable with probability density  $\rho_X$ .

Furthermore, the characteristics  $X$  determine the welfare  $W(d)$  according to the welfare function  $w_d$ :

$$W_d = w_d(X)$$

Thus, the welfare of decision  $d$  is also a random variable whose probability distribution we call  $\rho_{W_d}$ . The welfare function  $w_d$  values the decision  $d$  given a certain state  $X$  of the system. In other

words, decision  $d_2$  is preferred over decision  $d_1$ , if and only if, the expected welfare of decision  $d_2$  is greater than the expected welfare (For a comprehensive discussion of the concept of social preference ordering and its representation by a welfare function cf. Gravelle and Rees (2004)) of decision  $d_1$ , formally

$$d_1 \prec d_2 \Leftrightarrow E[W_{d_1}] < E[W_{d_2}].$$

This means the best decision  $d^*$  is the one which maximizes welfare:

$$d^* := \arg \max_{d=d_1, d_2} E[W_d]$$

This maximization principle has a dual minimization principle. We define the net benefit  $NB_{d_1} := W_{d_1} - W_{d_2}$  as the difference between the welfare of the two decision alternatives. A loss  $L_d$  is characterized if a decision  $d$  produces a negative net benefit. No loss occurs if the decision produces a positive net benefit. This is reflected in the formal definition

$$L_d := -NB_d, \text{ if } NB_d < 0, \text{ and } L_d := 0 \text{ otherwise.}$$

Using this notion it can be shown that the maximization of expected welfare is equivalent to the minimization of the expected loss  $EL_d := E[L_d]$ .

*The Expected Opportunity Loss (EOL):* The use of this concept, here, is in line as described in Hubbard (2014). The Expected Opportunity Loss (EOL) is defined as the expected loss for the best decision. The best decision minimizes the expected loss:

$$EOL := \min \{EL_{d_1}, EL_{d_2}\}$$

The EOL is always conditional on the available information which is characterized by the probability distribution of  $X$   $\rho_X$ :  $EOL = EOL(\rho_X)$ .

*Special case: Status quo and project approval:* A very common actual binary decision problem is the question if a certain project shall be approved versus continuing with business as usual, i.e. the status quo. It appears to be natural to identify the status quo with zero welfare. This is a special case ( Actually, one can show, that this special case is equivalent to the discussion above.) of the binary decision problem that we are considering here. The two decision alternatives are

$d_1$  : project approval (PA) and

$d_2$  : status quo (SQ),

and the welfare of the approved project (or project outcome or yield of the project) is the random variable  $W_{PA}$  with distribution  $P_{W_{PA}} = w_{PA}(P_X)$ :

$$W_{PA} \sim w_{PA}(P_X) = P_{W_{PA}}$$

and the welfare of the status quo serves as reference and is normalized to zero:

$$W_{SQ} \equiv 0,$$

which implies zero expected welfare of the status quo:

$$E[W]_{SQ} = 0.$$

**Value**

An object of class `welfareDecisionAnalysis` with the following elements:

`$mcResult` The results of the Monte Carlo analysis of estimate transformed by `welfare(cf.mcSimulation)`.

`$enbPa` Expected Net Benefit of project approval: ENB(PA)

`$elPa` Expected Loss in case of project approval: EL(PA)

`$elSq` Expected Loss in case of status quo: EL(SQ)

`$eol` Expected Opportunity Loss: EOL

`$optimalChoice` The optimal choice, i.e. either project approval (PA) or the status quo (SQ).

**References**

Hubbard, Douglas W., *How to Measure Anything? - Finding the Value of "Intangibles" in Business*, John Wiley & Sons, Hoboken, New Jersey, 2014, 3rd Ed, <https://www.howtomeasureanything.com/>.

Gravelle, Hugh and Ray Rees, *Microeconomics*, Pearson Education Limited, 3rd edition, 2004.

**See Also**

`mcSimulation`, `estimate`, `summary.welfareDecisionAnalysis`

**Examples**

```
#####
# Example 1 (Creating the estimate from the command line):
#####
# Create the estimate object:
variable=c("revenue","costs")
distribution=c("posnorm","posnorm")
lower=c(10000, 5000)
upper=c(100000, 50000)
costBenefitEstimate<-as.estimate(variable, distribution, lower, upper)
# (a) Define the welfare function without name for the return value:
profit<-function(x){
  x$revenue-x$costs
}
# Perform the decision analysis:
myAnalysis<-welfareDecisionAnalysis(estimate=costBenefitEstimate,
                                     welfare=profit,
                                     numberOfModelRuns=100000,
                                     functionSyntax="data.frameNames")

# Show the analysis results:
print(summary((myAnalysis)))
#####
# (b) Define the welfare function with a name for the return value:
profit<-function(x){
  list(Profit=x$revenue-x$costs)
}
```

```
# Perform the decision analysis:
myAnalysis<-welfareDecisionAnalysis(estimate=costBenefitEstimate,
                                   welfare=profit,
                                   numberOfModelRuns=100000,
                                   functionSyntax="data.frameNames")

# Show the analysis results:
print(summary((myAnalysis)))
#####
# (c) Two decision variables:
welfareModel<-function(x){
  list(Profit=x$revenue-x$costs,
       Costs=-x$costs)
}
# Perform the decision analysis:
myAnalysis<-welfareDecisionAnalysis(estimate=costBenefitEstimate,
                                   welfare=welfareModel,
                                   numberOfModelRuns=100000,
                                   functionSyntax="data.frameNames")

# Show the analysis results:
print(summary((myAnalysis)))
```

# Index

- \* **CPTs**
  - random\_state, 66
- \* **CPT**
  - make\_CPT, 36
  - sample\_CPT, 74
  - sample\_simple\_CPT, 75
- \* **EVPI**
  - plot\_evpi, 53
- \* **Monte-Carlo**
  - compound\_figure, 8
  - plot\_cashflow, 48
  - plot\_distributions, 50
  - plot\_evpi, 53
  - plot\_pls, 55
- \* **NPV**
  - compound\_figure, 8
  - plot\_distributions, 50
  - plot\_pls, 55
- \* **Value**
  - empirical\_EVPI, 14
  - multi\_EVPI, 41
- \* **cashflow**
  - plot\_cashflow, 48
- \* **conditional**
  - random\_state, 66
- \* **decision-analysis**
  - compound\_figure, 8
  - plot\_cashflow, 48
  - plot\_distributions, 50
  - plot\_evpi, 53
  - plot\_pls, 55
- \* **decisionSupport**
  - compound\_figure, 8
  - plot\_cashflow, 48
  - plot\_distributions, 50
  - plot\_evpi, 53
  - plot\_pls, 55
- \* **discount**
  - discount, 13
- \* **net-present-value**
  - compound\_figure, 8
  - plot\_distributions, 50
  - plot\_evpi, 53
  - plot\_pls, 55
- \* **of**
  - empirical\_EVPI, 14
  - multi\_EVPI, 41
- \* **perfect-information**
  - plot\_evpi, 53
- \* **probability**
  - random\_state, 66
- \* **random**
  - random\_state, 66
- \* **risk**
  - compound\_figure, 8
  - plot\_cashflow, 48
  - plot\_distributions, 50
  - plot\_evpi, 53
  - plot\_pls, 55
- \* **sampling**
  - sample\_CPT, 74
  - sample\_simple\_CPT, 75
- \* **temporary**
  - temp\_situations, 82
- \* **uncertainty**
  - compound\_figure, 8
  - plot\_cashflow, 48
  - plot\_distributions, 50
  - plot\_evpi, 53
  - plot\_pls, 55
- \* **utility**
  - chance\_event, 7
  - discount, 13
  - gompertz\_yield, 28
  - temp\_situations, 82
  - vv, 83
- \* **value**
  - vv, 83

- \* **yield**
  - gompertz\_yield, 28
  - (Modified) PERT, 65, 69
  - 0-1-truncated normal, 65
- as.data.frame, 6
- as.data.frame.mcSimulation, 6
- as.estimate, 76
- as.estimate(estimate), 16
- as.estimate1d(estimate1d), 19
- base::sort, 79
- Beta, 65, 69
- biplot.mvr, 58
- calculate, 65
- Cauchy, 65, 69
- Central Chi-Squared, 65, 69
- Central F, 65, 69
- chance\_event, 7
- coef.mvr, 58
- colors, 31, 32, 34
- compound\_figure, 8
- constrOptim, 44, 45
- corMat, 11, 18, 71
- corMat.estimate, 71
- corMat.estimate(row.names.estimate), 71
- corMat<-, 11
- corMat<- .estimate(row.names.estimate), 71
- data.frame, 6, 17, 18
- decisionSupport, 4, 11
- decisionSupport-package, 3
- discount, 13
- empirical\_EVPI, 14, 41
- estimate, 4, 12, 13, 16, 21–25, 34, 35, 39, 47, 63, 71, 78, 85, 87
- estimate1d, 16, 18, 19, 64, 66
- estimate\_read\_csv, 13, 18, 21, 22, 23, 38, 76
- estimate\_read\_csv\_old, 13
- estimate\_read\_csv\_old(estimate\_read\_csv), 21
- estimate\_write\_csv, 18, 22, 23
- eviSimulation, 4, 5, 24, 30, 31, 35, 59, 79, 80
- Exponential, 65, 69
- fit, 65
- format, 80–82
- Gamma, 65, 69
- geom\_boxplot, 51
- geom\_density, 51
- geom\_histogram, 51
- ggplot2, 48
- ggplot2::ggtheme, 9, 52, 54, 56
- ggtheme, 49
- Gompertz, 65, 69
- gompertz\_yield, 28
- hist, 30–34
- hist.eviSimulation, 30
- hist.mcSimulation, 31, 39, 78
- hist.welfareDecisionAnalysis, 32
- individualEvpSimulation, 4, 13, 34
- Log Normal, 65, 67, 69
- Logistic, 65, 69
- make.names, 6
- make\_CPT, 36
- mc\_Simulation, 76, 77
- mcSimulation, 4, 5, 9, 12, 13, 24, 25, 31, 32, 35, 37, 47, 48, 51, 54, 58–60, 78, 80, 81, 85, 87
- multi\_EVPI, 9, 41, 54
- Mvnorm, 70
- mvr, 58
- names.estimate, 18, 71
- names.estimate(row.names.estimate), 71
- nleqslv, 46
- Non-central Chi-Squared, 65, 69
- Normal, 65, 67, 69
- paramtnormci\_fit, 43, 73
- paramtnormci\_numeric, 45, 73
- plainNames2data.frameNames, 46
- plot\_EVPI\_outputs(multi\_EVPI), 41
- plot\_EVPI\_res(empirical\_EVPI), 14
- plot.mvr, 58
- plot\_cashflow, 48
- plot\_distributions, 9, 50
- plot\_empirical\_EVPI(empirical\_EVPI), 14
- plot\_evpi, 53
- plot\_multi\_EVPI(multi\_EVPI), 41
- plot\_pls, 55
- plsr, 58
- plsr.mcSimulation, 4, 9, 13, 55, 57

- Positive normal, [65](#)
- pretty, [30](#), [32](#), [33](#)
- print.data.frame, [59](#), [60](#)
- print.default, [59](#)
- print.mcSimulation, [39](#), [58](#), [78](#)
- print.summary.eviSimulation, [59](#), [80](#)
- print.summary.mcSimulation, [59](#), [81](#)
- print.summary.welfareDecisionAnalysis, [59](#), [60](#), [82](#)
  
- random, [60](#), [63](#), [66](#), [70](#)
- random.estimate, [4](#), [12](#), [17](#), [18](#), [24](#), [35](#), [38](#), [39](#), [63](#), [77](#), [78](#), [85](#)
- random.estimate1d, [20](#), [63](#), [64](#)
- random\_state, [66](#)
- rdist90ci\_exact, [66](#), [67](#)
- rdistq\_fit, [61](#), [62](#), [66](#), [68](#)
- read.table, [21](#), [22](#)
- rmvnorm90ci\_exact, [63](#), [70](#)
- row.names, [18](#)
- row.names.estimate, [18](#), [71](#)
- rposnorm90ci, [66](#)
- rposnorm90ci (rtnorm90ci), [72](#)
- riskFitdist.perc, [69](#), [70](#)
- rtnorm90ci, [72](#)
- rtnorm\_0\_1\_90ci, [66](#)
- rtnorm\_0\_1\_90ci (rtnorm90ci), [72](#)
  
- sample, [62](#)
- sample\_CPT, [74](#)
- sample\_simple\_CPT, [75](#)
- scan, [21](#)
- scenario\_mc, [76](#)
- shape, [51](#)
- signif, [79–81](#)
- sort.summary.eviSimulation, [78](#), [80](#)
- Student t, [65](#), [69](#)
- summary.data.frame, [80](#), [81](#)
- summary.eviSimulation, [25](#), [59](#), [79](#), [79](#)
- summary.EVPI\_outputs (multi\_EVPI), [41](#)
- summary.EVPI\_res (empirical\_EVPI), [14](#)
- summary.mcSimulation, [39](#), [59](#), [60](#), [78](#), [80](#)
- summary.mvr, [58](#)
- summary.welfareDecisionAnalysis, [60](#), [79](#), [80](#), [81](#), [87](#)
- summary\_empirical\_EVPI (empirical\_EVPI), [14](#)
- summary\_multi\_EVPI (multi\_EVPI), [41](#)
  
- temp\_situations, [82](#)
- this package, [13](#)
- tnorm, [44–46](#)
- Triangular, [65](#), [69](#)
- Truncated Normal, [69](#)
  
- Uniform, [65](#), [67](#), [69](#)
  
- VIP, [4](#), [13](#)
- vv, [83](#)
  
- Weibull, [65](#), [69](#)
- welfareDecisionAnalysis, [4](#), [5](#), [13](#), [25](#), [32](#), [34](#), [35](#), [60](#), [81](#), [82](#), [84](#)
- write.table, [23](#)