

Package ‘rbi.helpers’

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Title 'Rbi' Helper Functions

Author Sebastian Funk <sebastian.funk@lshtm.ac.uk>

Maintainer Sebastian Funk <sebastian.funk@lshtm.ac.uk>

Depends rbi (>= 0.10.0), data.table

Imports lubridate, reshape2, Matrix

Suggests R.rsp, testthat, covr (>= 3.2.0), stringi

Description Contains a collection of helper functions to use with 'Rbi', the R interface to 'LibBi', described in Murray et al. (2015) <doi:10.18637/jss.v067.i10>. It contains functions to adapt the proposal distribution and number of particles in particle Markov-Chain Monte Carlo, as well as calculating the Deviance Information Criterion (DIC) and converting between times in 'LibBi' results and R time/dates.

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URL <http://libbi.org>, <https://github.com/sbfnk/RBi>,
<https://github.com/sbfnk/RBi.helpers>

BugReports <https://github.com/sbfnk/RBi.helpers/issues>

SystemRequirements libbi (>= 1.4.2)

LazyLoad no

RoxygenNote 6.1.1

VignetteBuilder R.rsp

NeedsCompilation no

Repository CRAN

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acceptance_rate	<i>Compute acceptance rate</i>
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Description

This function takes the provided `libbi` object which has been run, or a bi file, and returns a the acceptance rate

Usage

```
acceptance_rate(...)
```

Arguments

... parameters to `get_traces` (especially 'x')

Value

acceptance rate

Author(s)

Sebastian Funk

Examples

```
example_run <- bi_read(system.file(package="rbi.helpers", "example_run.nc"))
example_model_file <- system.file(package="rbi", "PZ.bi")
example_bi <- attach_data(libbi(example_model_file), "output", example_run)
acceptance_rate(example_bi)
```

adapt_particles	<i>Adapt the number of particles</i>
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Description

This function takes the provided `libbi` and runs MCMC at a single point (i.e., repeatedly proposing the same parameters), adapting the number of particles distribution until the variance of the log-likelihood crosses the value given as `target.variance` (1 by default).

Usage

```
adapt_particles(x, min = 1, max = 1024, target.variance = 1,  
              quiet = FALSE, ...)
```

Arguments

<code>x</code>	a <code>libbi</code> object
<code>min</code>	minimum number of particles
<code>max</code>	maximum number of particles
<code>target.variance</code>	target log-likelihood variance; once this is crossed, the current number of particles will be used
<code>quiet</code>	if set to TRUE, will not provide running output of particle numbers tested
<code>...</code>	parameters for <code>libbi\$run</code>

Value

a `libbi` with the desired proposal distribution

Examples

```
example_obs <- bi_read(system.file(package="rbi", "example_dataset.nc"))  
example_model <- bi_model(system.file(package="rbi", "PZ.bi"))  
example_bi <- libbi(model = example_model, obs = example_obs)  
obs_states <- var_names(example_model, "obs")  
max_time <- max(vapply(example_obs[obs_states], function(x) { max(x[["time"]]}), 0))  
adapted <- adapt_particles(example_bi, nsamples = 128, end_time = max_time)
```

adapt_proposal	<i>Adapt the proposal distribution of MCMC using the covariance of samples</i>
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Description

This function takes the provided `libbi` object and runs MCMC, adapting the proposal distribution until the desired acceptance rate is achieved. If a scale is given, it will be used to adapt the proposal at each iteration

Usage

```
adapt_proposal(x, min = 0, max = 1, scale = 2, max_iter = 10,
  adapt = c("size", "shape", "both"), size = FALSE,
  correlations = TRUE, truncate = TRUE, quiet = FALSE, ...)
```

Arguments

<code>x</code>	link{libbi} object
<code>min</code>	minimum acceptance rate
<code>max</code>	maximum acceptance rate
<code>scale</code>	scale multiplier/divider for the proposal. If >1 this will be inverted.
<code>max_iter</code>	maximum of iterations (default: 10)
<code>adapt</code>	what to adapt; if "size" (default), the width of independent proposals will be adapted; if "shape", proposals will be dependent (following a multivariate normal) taking into account empirical correlations; if "both", the size will be adapted before the shape
<code>size</code>	(deprecated, use {adapt} instead) if TRUE (default: FALSE), the size of the (diagonal multivariate normal) proposal distribution will be adapted
<code>correlations</code>	(deprecated, use {adapt} instead) if TRUE (default: FALSE), the shape of the (diagonal multivariate normal) proposal distribution will be adapted according to the empirical covariance
<code>truncate</code>	if TRUE, the proposal distributions will be truncated according to the support of the prior distributions
<code>quiet</code>	if set to TRUE, will not provide running output of particle numbers tested
<code>...</code>	parameters for <code>sample</code>

Value

a `libbi` with the desired proposal distribution

Examples

```

example_obs <- bi_read(system.file(package="rbi", "example_dataset.nc"))
example_model <- bi_model(system.file(package="rbi", "PZ.bi"))
example_bi <- libbi(model = example_model, obs = example_obs)
obs_states <- var_names(example_model, type="obs")
max_time <- max(vapply(example_obs[obs_states], function(x) { max(x[["time"]]}), 0))
# adapt to acceptance rate between 0.1 and 0.5
adapted <- adapt_proposal(example_bi, nsamples = 100, end_time = max_time,
                          min = 0.1, max = 0.5, nparticles = 256, correlations = TRUE)

```

 DIC

Compute Deviance Information Criterion (DIC) for a libbi model

Description

Computes the DIC of a libbi object containing Monte-Carlo samples. The effective number of parameters is calculated following Gelman et al., Bayesian Data Analysis: Second Edition, 2004, p. 182.

Usage

```

## S3 method for class 'libbi'
DIC(x, bootstrap = 0, ...)

```

Arguments

x	a libbi object
bootstrap	number of bootstrap samples to take, 0 to just take data
...	any parameters to be passed to 'bi_read' (e.g., 'burn')

Value

DIC

Author(s)

Sebastian Funk

Examples

```

example_run <- bi_read(system.file(package="rbi", "example_output.nc"))
example_model_file <- system.file(package="rbi", "PZ.bi")
example_bi <- attach_data(libbi(example_model_file), "output", example_run)
DIC(example_bi)

```

numeric_to_time *Convert numeric times to actual times or dates*

Description

This function converts from numeric times (i.e., 0, 1, 2, ...) to actual times or dates

Usage

```
numeric_to_time(x, origin, unit, ...)
```

Arguments

x	a <code>libbi</code> object which has been run, or a list of data frames containing state trajectories (as returned by <code>bi_read</code>)
origin	the time origin, i.e. the date or time corresponding to time 0
unit	the unit of time that each time step corresponds to; this must be a unit understood by <code>lubridate::period</code> , optionally with a number in advance, e.g. "day" or "2 weeks" or "3 seconds"
...	any arguments for <code>bi_read</code> (e.g., file)

Value

a list of data frames as returned by `bi_read`, but with real times

time_to_numeric *Convert actual times or dates to numeric times*

Description

This function converts from real times/dates to numeric times (0, 1, 2, ...)

Usage

```
time_to_numeric(x, origin, unit)
```

Arguments

x	a data frame containing a "time" column, or a list containing such data frames
origin	the time origin, i.e. the date or time corresponding to time 0
unit	the unit of time that each time step corresponds to; this must be a unit understood by <code>lubridate::period</code> , optionally with a number in advance, e.g. "day" or "2 weeks" or "3 seconds"

Value

a list of data frames that can be passed to `libbi`

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