Package 'RBi'

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RBi-package
absolute_path
bi_dim_len
bi_dim_values
bi_file_ncdump
bi_file_summary
bi_generate_dataset
bi_init_file
bi_model
bi_model_fix
bi_model_insert_lines
bi_model_propose_prior
bi_model_remove_lines

2 RBi-package

bi_model_update_lines	9
bi_model_write_model_file	9
bi_obs_file	1(
bi_open	1(
bi_read	1
bi_read_var	1
bi_write	12
get_traces	12
libbi	13
libbi_run	14
log2normw	15
merge_by_name	15
netcdf_create_from_list	16
option_list	17
option_string	17
read_var_input	18
	19

RBi-package

RBi - R interface for libbi

Description

Index

RBi is an interface to libbi, a library for Bayesian Inference

Details

The package includes a wrapper for the libbi script, allowing to launch the libbi command from within R. It also provides various utility functions to browse the output from libbi, for instance to plot the results.

The package will ultimately be made of various components.

- First there is a wrapper around libbi called libbi.
- Then there are funtions to manipulate the results of the libbi command, which are stored in NetCDF files. Those functions allow to extract variables of interest, and to plot them in various ways.

Author(s)

References

http://libbi.org/

See Also

libbi

absolute_path 3

Examples

```
demo(PZ_generate_dataset)
demo(PZ_PMMH)
demo(PZ_SMC2)
demo(PZ_filtering)
```

absolute_path

Absolute Path

Description

This function is used to convert relative file paths to absolute file paths without checking if the file exists as tools::file_as_absolute_path does

Usage

```
absolute_path(filename, dirname)
```

Arguments

filename name of a file, absolute or relative to a folder dirname name of a folder where the file is supposed to be

bi_dim_len

NetCDF dimension length

Description

This function returns the length of a dimension in a NetCDF file.

Usage

```
bi_dim_len(filename, dim)
```

Arguments

filename

path to a NetCDF file

Value

dimension length

4 bi_file_ncdump

bi_dim_values

NetCDF dimension values

Description

This function returns the values of a dimension in a NetCDF file.

Usage

```
bi_dim_values(filename, dim)
```

Arguments

filename

path to a NetCDF file

Value

dimension values

bi_file_ncdump

NetCDF File Print

Description

This function prints the content of a file using the ncdump command line

Usage

```
bi_file_ncdump(filename)
```

Arguments

filename

path to a NetCDF file

Value

None

bi_file_summary 5

Description

This function prints a little summary of the content of a NetCDF file, as well as its creation time. You can then retrieve variables of interest using bi_read.

Usage

```
bi_file_summary(filename)
```

Arguments

filename path to a NetCDF file

Value

None

Description

This is a wrapper around libbi sample --target joint, to generate synthetic dataset from a model. Parameters can be passed via the 'init' option (see libbi_run, otherwise they are generated from the prior specified in the model.

Usage

```
bi_generate_dataset(endtime, noutputs, ...)
```

Arguments

endtime final time index, so that data is generated from time 0 to time "endtime".

noutputs number of output points to be extracted from the hidden process; default is nout-

puts = endtime.

... arguments to be passed to libbi (with run = TRUE)

Value

generated data set

6 bi_model

bi_init_file

Create init files for LibBi, retained for backwards compatibility

Description

Users should use bi_write instead

Usage

```
bi_init_file(...)
```

Arguments

```
... parameters passed to bi_write
```

Value

whatever bi_write returns

See Also

```
bi_write
```

bi_model

Bi Model

Description

bi_model creates a model object for Rbi from a libbi file. Once the instance is created, the model can either be fed to a libbi object.

Arguments

filename

is the file name of the model file

See Also

```
\label{lines} bi\_model\_fix, bi\_model\_propose\_prior, bi\_model\_insert\_lines, bi\_model\_update\_lines, bi\_model\_write\_model\_file,
```

```
bi_sir <- bi_model$new(filename = "sir.bi")</pre>
```

bi_model_fix 7

bi_model_fix

Fix noise term, state or parameter of a libbi model

Description

Replaces all variables with fixed values as given in 'fixed'; note that this will not replace differential equations and lead to an error if applied to states that are changed inside an "ode" block

Arguments

... values to be assigned to the (named) variables

Value

a bi model object of the new model

See Also

bi_model

Examples

```
model_file_name <- system.file(package="bi", "PZ.bi")
PZ <- bi_model(filename = model_file_name)
PZ$fix(alpha = 0)</pre>
```

bi_model_insert_lines Insert lines in a libbi model

Description

Inserts one or more lines into a libbi model. If one of before or after is given, the line(s) will be inserted before or after a given line number, respectively. If neither is given, the line(s) will be added at the end.

Arguments

before line number before which to insert line(s) after line number after which to insert line(s)

 $lines \qquad \qquad vector \ or \ line(s)$

Value

the updated bi model

See Also

bi_model

Examples

```
model_file_name <- system.file(package="bi", "PZ.bi")
PZ <- bi_model(filename = model_file_name)
PZ$insert_lines(lines = "noise beta", after = 8)</pre>
```

```
bi_model_propose_prior
```

Propose from the prior in a libbi model

Description

Generates a version of the model where the proposal blocks are replaced by the prior blocks. This is useful for exploration of the likelihood surface.

Value

a bi model object of the new model

See Also

```
bi_model
```

Examples

```
model_file_name <- system.file(package="bi", "PZ.bi")
PZ <- bi_model(filename = model_file_name)
PZ$propose_prior()</pre>
```

```
bi_model_remove_lines Remove line(s) in a libbi model
```

Description

Removes one or more lines in a libbi model.

Arguments

num

line number(s) to remove

Value

the updated bi model

See Also

```
bi_model
```

```
model_file_name <- system.file(package="bi", "PZ.bi")
PZ <- bi_model(filename = model_file_name)
PZ$remove_lines(2)</pre>
```

bi_model_update_lines

Description

Updates one or more lines in a libbi model.

Arguments

num line number(s) to update
lines vector of iline(s)

Value

the updated bi model

See Also

bi_model

Examples

```
model_file_name <- system.file(package="bi", "PZ.bi")
PZ <- bi_model(filename = model_file_name)
PZ$update_lines(23, "alpha ~ normal(mu, sigma)")</pre>
```

```
bi_model_write_model_file
```

Writes a bi model to a file.

Description

Writes a bi model to a file given by filename. The extension '.bi' will be added if necessary.

Arguments

filename

name of the file to be written

Value

the return value of the writeLines call.

See Also

```
bi_model
```

```
model_file_name <- system.file(package="bi", "PZ.bi")
PZ <- bi_model(filename = model_file_name)
PZ$write_model_file("PZ")</pre>
```

bi_open

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Create Observation Files for LibBi

Description

This function creates a NetCDF obsersation file given a numeric vector. This file can then be passed to libbi using the --obs-file option.

Usage

```
bi_obs_file(filename, variable, name = "Y")
```

Arguments

filename a path to a NetCDF file to write the variable into, which will be overwritten if it

already exists.

variable a numeric vector of observations.

name a string representing the name to be used in the NetCDF file; default to "Y".

Value

None, but creates a NetCDF file at the specified path.

Note

Note that it creates a time variable with indices starting from 1, and not from 0.

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Bi open

Description

This function opens an NetCDF file The file can be specified as a string to the filepath, in which case a NetCDF connection is opened, or directly as a NetCDF connection.

Usage

```
bi_open(read)
```

Arguments

read either a path to a NetCDF file, or a NetCDF connection created using nc_open,

or a libbi object from which to read the output

Value

open NetCDF connection

bi_read 11

|--|

Description

This function reads all variable from a NetCDF file or the output of a libbi object. The file can be specified as a string to the filepath, in which case a NetCDF connection is opened, or directly as a NetCDF connection.

Usage

```
bi_read(read, vars, dims, missval.threshold, variables, time_dim, vector, thin,
  verbose)
```

Arguments

read either a path to a NetCDF file, or a NetCDF connection created using nc_open,

or a libbi object from which to read the output

variables to read; if not given, all will be read

dims factors for dimensions

missval.threshold

upper threshold for the likelihood

variables only extract given variables (for space saving)

time_dim name of time dimension (if any)

vector if TRUE, will return results as vectors, not data.frames.

thin thinning (keep only 1/thin of samples)

Value

list of results

bi_read_var	Bi Read Variable	

Description

This function reads a variable from a NetCDF file. The file can be specified as a string to the filepath, in which case a NetCDF connection is opened, or directly as a NetCDF connection.

Usage

```
bi_read_var(resultfile, name, coord, ps, ts)
```

Arguments

resultfile either a path to a NetCDF file, or a NetCDF connection created using open.ncdf(filename)

name of the variable to read (use bi_file_summary to learn about the variable

names of a specific file)

coord dimension indices (not implemented yet)
ts time indices (not implemented yet)

12 get_traces

bi_write	Create (init or observation) files for LibBi	

Description

This function creates an init file to specify parameter values and initial conditions. This file can then be passed to libbi using the --init-file option.

Usage

```
bi_write(filename, variables, timed, ...)
```

Arguments

filename	a path to a NetCDF file to write the variables into, which will be overwritten if it already exists.
variables	a list object, which names should be the variable names and values should be either single values, vectors of equal length, or data frames; or a single element of the type
timed	if TRUE, any elements of variables that are vectors will be assumed to have a time dimension
	arguments passed to netcdf_create_from_list
time_dim	name of the time dimension, if one exists

Value

None, but creates a NetCDF file at the specified path.

get_traces	Get the parameter traces	

Description

This function takes the provided libbi which has been run and returns a data frame with the parameter traces.

Usage

```
get_traces(run, all = FALSE, model, ...)
```

Arguments

run	a libbi object which has been run, or a list of data frames containing parameter traces (as returned by from bi_read); if it is not a libbi object, either 'all' must
	be TRUE or a model given
all	whether all variables in the run file should be considered (otherwise, just parameters)
model	a model to get the parameter names from; not needed if 'run' is given as a libbi object or 'all' is set to TRUE
	parameters to bi_read (e.g., dimensions)

libbi 13

Value

data frame with parameter traces; this can be fed to coda routines

libbi	LibBi Wrapper

Description

libbi allows to call libbi. Upon creating a new libbi object, the following arguments can be given. Once the instance is created, libbi can be run through the run method documented in libbi_run. Note that libbi objects can be plotted using plot if the RBi.helpers package is loaded.

Arguments

client	is either "draw", "filter", "sample" see LibBi documentation.
model	either a character vector giving the path to a model file (typically ending in ".bi"), or a bi_model object
config	path to a configuration file, containing multiple arguments
global_options	additional arguments to pass to the call to $libbi$, on top of the ones in the config file
working_folder	path to a folder from which to run libbi; default to a temporary folder.
path_to_libbi	path to libbi binary; by default it tries to locate libbi
input	input file (given as file name or libbi object or a list of data frames
init	init file (given as file name or libbi object or a list of data frames
obs	observation file (given as file name or libbi object or a list of data frames
run	(boolean) whether to run the model using the which Unix command, after having loaded "~/.bashrc" if present; if unsuccessful it tries "~/PathToBiBin/libbi"; if unsuccessful again it fails.

See Also

```
libbi_run
```

14 libbi_run

	bi	run

Using the LibBi wrapper to launch LibBi

Description

The method run of an instance of libbi allows to launch libbi with a particular set of command line arguments.

Arguments

```
add_options
                   additional arguments to pass to the call to libbi
output_file_name
                   path to the result file (which will be overwritten)
stdoutput_file_name
                   path to a file to text file to report the output of libbi
init
                   initialisation of the model, either supplied as a list of values and/or data frames,
                   or a (netcdf) file name, or a libbi object which has been run (in which case the
                   output of that run is used as input)
input
                   input of the model, either supplied as a list of values and/or data frames, or a
                   (netcdf) file name, or a libbi object which has been run (in which case the
                   output of that run is used as input)
obs
                   observations of the model, either supplied as a list of values and/or data frames,
                   or a (netcdf) file name, or a libbi object which has been run (in which case the
                   output of that run is used as observations)
verbose
                   if TRUE, will run libbi with the '-verbose' option
                   any onrecognised options will be added to add_options
```

Value

a list containing the absolute paths to the results; it is stored in the result field of the instance of libbi.

See Also

libbi

log2normw 15

log2normw

Normalize log weights

Description

This function takes a vector of real values, then takes the exponential and divides by the sum. Substracting the max of the original values increases the numerical stability.

Usage

```
log2normw(lw)
```

Arguments

1w

a vector of real values

Value

a vector of normalized values (summing to 1)

merge_by_name

Merge lists by name

Description

This function is used to create a single list from any number of named lists. Every name is unique in the new list. If names occur in multiple of the lists passed, later options overwrite earlier ones

Usage

```
merge_by_name(...)
```

Arguments

... the lists to be merged

Value

the merged list

```
netcdf_create_from_list
```

Create NetCDF File from R list

Description

Internal function that creates a NetCDF file given a list.

Usage

```
netcdf_create_from_list(filename, variables, time_dim, coord_dim,
  value_column = "value", guess_coord = FALSE)
```

Arguments

filename	a path to a NetCDF file to write the variable into, which will be overwritten if it already exists.
variables	alist
time_dim	the name of the time dimension, if one exists
coord_dim	the name of the coordinate dimension, if one exists
value_column	if any variables are data frames, which column contains the values (default: "value")

Details

The list of variables must follow the following rules. Each element of the list must itself be one of:

- 1) a list with two keys; the first key must be named "values" and contains a numeric vector; the second key must be named "dimension" and contains a string giving the dimension name.
- 2) a data frame with a value_column column (see option 'value_column') and any number of other columns indicating one or more dimensions
- 3) a numeric vector of length one, with no dimensions

The name of the list elements itself is used to create the corresponding variable in the NetCDF file.

Value

A list of factors in extra dimensions, if any

Note

Two elements of the given list can possibly have the same dimension name.

```
filename <- tempfile(pattern="dummy", fileext=".nc")
a <- list(values = 1:3, dimension = "dim_a")
b <- list(values = 1:5, dimension = "dim_b")
c <- list(values = 5:9, dimension = "dim_b")
d <- 3
e <- data.frame(dim_a = rep(1:3, time = 2), dim_c = rep(1:2, each = 3), value = 1:6)
variables <- list(a=a, b=b, c=c, d=d, e=e)</pre>
```

option_list 17

```
netcdf_create_from_list(filename, variables)
bi_file_ncdump(filename)
```

option_list

Convert string to option list

Description

This function is used to convert an option string into a list of options. If a list is given, it will be kept as is

Usage

```
option_list(...)
```

Arguments

... any number of strings to convert

Value

option list

option_string

Convert Options

Description

This function is used to convert a list of options into an options string. If a string is given, it will be taken as such.

Usage

```
option_string(...)
```

Arguments

any number of lists of options, or strings (which will be left unmodified). If lists are given, later arguments will override earlier ones

18 read_var_input

read_var_input

 $Read\ variable\ from\ NetCDF\ file.$

Description

Read variable from NetCDF file.

Usage

```
read_var_input(nc, name, coord, ps, ts)
```

Arguments

nc	NetCDF file handle
name	Name of the variable
coord	(optional) Demsions index.
ps	(optional) Path indices.
ts	(optional) Time indices.

Value

read values

Author(s)

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Index

```
*Topic package
                                                 read_var_input, 18
    RBi-package, 2
                                                 writeLines, 9
absolute_path, 3
bi_dim_len, 3
bi_dim_values, 4
bi_file_ncdump, 4
bi_file_summary, 5, 11
bi_generate_dataset, 5
bi_init_file, 6
bi_model, 6, 7-9
bi_model_fix, 6, 7
bi_model_insert_lines, 6, 7
bi_model_propose_prior, 6, 8
bi_model_remove_lines, 6, 8
bi_model_update_lines, 6, 9
bi_model_write_model_file, 6, 9
bi_obs_file, 10
bi_open, 10
bi_read, 5, 11
bi_read_var, 11
bi_run (libbi_run), 14
bi_write, 6, 12
get_traces, 12
libbi, 2, 5, 6, 10–13, 13, 14
libbi(libbi_run), 14
libbi_run, 5, 13, 14
log2normw, 15
merge_by_name, 15
netcdf_create_from_list, 12, 16
option_list, 17
option_string, 17
plot, 13
RBI (RBi-package), 2
RBi (RBi-package), 2
Rbi (RBi-package), 2
RBi-package, 2
```