

# Today

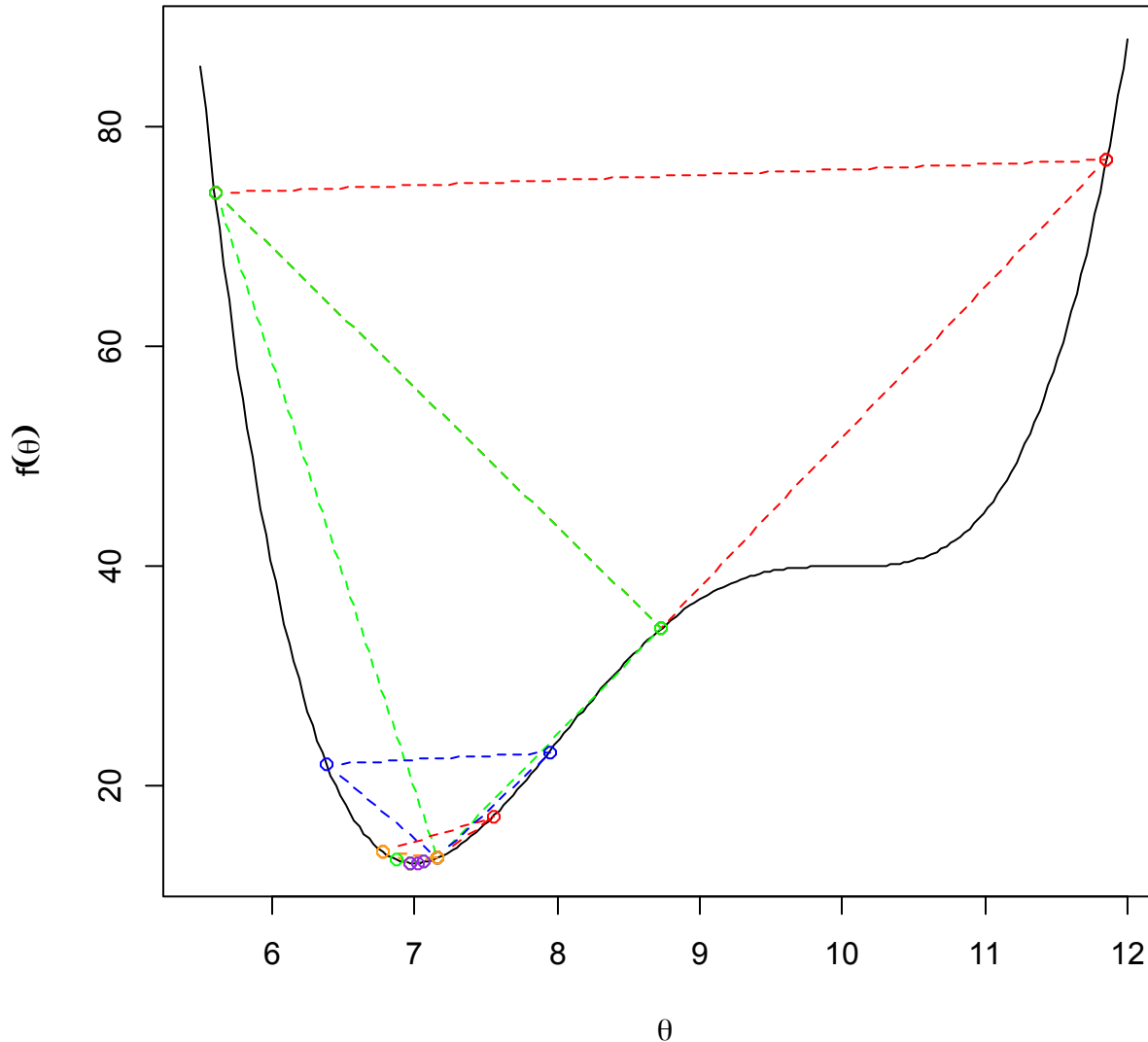
- Share your linear training
- Grid search in R
- Coding a descent training algorithm
  - using R: `optim()`

# R grid search

- See `train_ssq_grid.R`
- Think about general algorithm principles by relating this to your Python code
- Language agnostic thinking

# Descent algorithms

Optimize  $\theta$ : find  $\theta$  such that  $f(\theta)$  is minimum



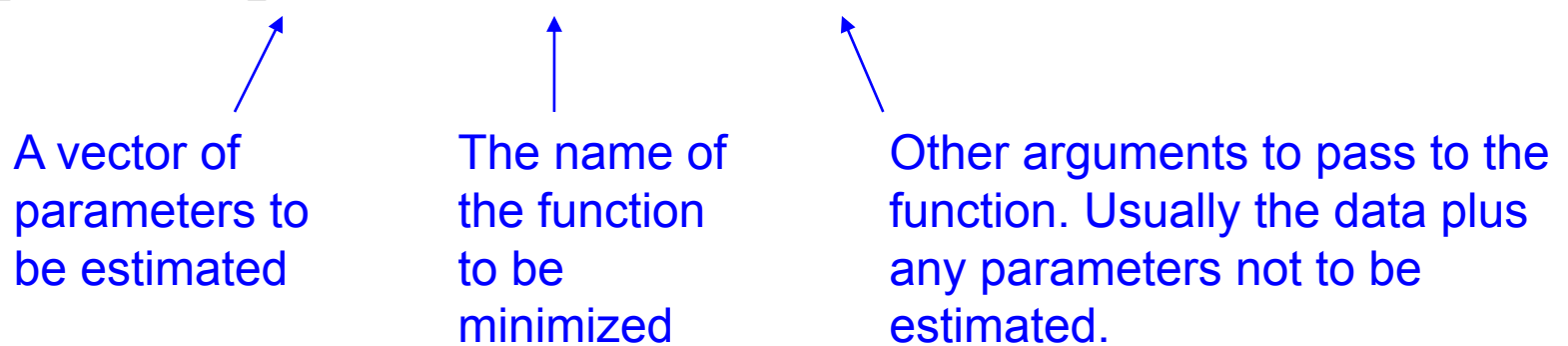
Narrowing in:

keep changing  
parameters in the  
direction that leads to  
lower SSQ

# R: optim()

- Has various descent and Monte Carlo methods
- **Nelder-Mead** algorithm is default  
(method="Nelder-Mead")

```
optim(par, fn, ...)
```



A vector of  
parameters to  
be estimated

The name of  
the function  
to be  
minimized

Other arguments to pass to the  
function. Usually the data plus  
any parameters not to be  
estimated.

# Training models: general recipe

- 1) biology function
  - complex mechanistic to abstract pattern
- 2) error function
  - e.g. SSQ: distance of the model from the data
$$\text{sum}((\text{observed} - \text{predicted})^2)$$
- 3) optimize
  - find biology parameters that minimize the error
- This recipe is the same no matter how complicated the process model or error function

# Code (train\_ssq\_optim.R)

## Biology function (e.g. linear)

```
lin_skel <- function(b_0, b_1, x) {  
  y <- b_0 + b_1 * x  
  return(y)  
}
```

Parameters are first argument

Response data

## Error function (SSQ)

```
ssq_lin_skel <- function(p, y, x) {  
  y_pred <- lin_skel(b_0=p[1], b_1=p[2], x)  
  e <- y - y_pred  
  ssq <- sum(e^2)  
  return(ssq)  
}
```

Auxiliary data

Use the biology  
function to get  
predicted values

Compare predicted  
to the data

"Unpack" the parameters  
(self documenting)

## Use optim to optimize error function

```
par <- c(b_0_start, b_1_start) Starting values for parameters  
fit <- optim(par, ssq_linmod, y=data$y, x=data$x)
```

Need "=" sign

# Train ecological model

- Natural process culture of data science
- Paramecium logistic growth
- Parameters:  $r$ ,  $K$ ,  $N(0)$

$$\frac{dN}{dt} = r_{max} N \left( 1 - \frac{N_t}{K} \right)$$