## DPLYR Bisection—Evaluate Many Unknown Nonlinear Equations Jointly, Solve Roots for Strictly Monotonic Functions with Single Zero-Crossing

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Go back to fan's REconTools Package, R4Econ Repository, or Intro Stats with R Repository.

## Issue and Goal

See the ff\_opti\_bisect\_pmap\_multi function from Fan's *REconTools* Package, which provides a resuable function based on the algorithm worked out here.

We want evaluate linear function  $0 = f(z_{ij}, x_i, y_i, \mathbf{X}, \mathbf{Y}, c, d)$ . There are i functions that have i specific x and y. For each i function, we evaluate along a grid of feasible values for z, over  $j \in J$  grid points, potentially looking for the j that is closest to the root.  $\mathbf{X}$  and  $\mathbf{Y}$  are arrays common across the i equations, and c and d are constants.

The evaluation strategy is the following, given min and max for z that are specific for each j, and given common number of grid points, generate a matrix of  $z_{ij}$ . Suppose there the number of i is I, and the number of grid points for j is J.

- 1. Generate a  $J \cdot I$  by 3 matrix where the columns are z, x, y as tibble
- 2. Follow this Mutate to evaluate the  $f(\cdot)$  function.
- 3. Add two categorical columns for grid levels and wich i, i and j index. Plot Mutate output evaluated column categorized by i as color and j as x-axis.

## Set Up

```
rm(list = ls(all.names = TRUE))
options(knitr.duplicate.label = 'allow')

library(tidyverse)
library(tidyr)
library(knitr)
library(kableExtra)
# file name
st_file_name = 'fs_func_graph_eval'
# Generate R File
purl(pasteO(st_file_name, ".Rmd"), output=pasteO(st_file_name, ".R"), documentation = 2)
# Generate PDF and HTML
# rmarkdown::render("C:/Users/fan/R4Econ/support/function/fs_funceval.Rmd", "pdf_document")
# rmarkdown::render("C:/Users/fan/R4Econ/support/function/fs_funceval.Rmd", "html_document")
```

## Set up Input Arrays

There is a function that takes M = Q + P inputs, we want to evaluate this function N times. Each time, there are M inputs, where all but Q of the M inputs, meaning P of the M inputs, are the same. In particular, P = Q \* N.

$$M = Q + P = Q + Q * N$$

Now we need to expand this by the number of choice grid. Each row, representing one equation, is expanded by the number of choice grids. We are graphically searching, or rather brute force searching, which means if we have 100 individuals, we want to plot out the nonlinear equation for each of these lines, and show graphically where each line crosses zero. We achieve this, by evaluating the equation for each of the 100 individuals along a grid of feasible choices.

In this problem here, the feasible choices are shared across individuals.

```
# Parameters
fl_rho = 0.20
svr_id_var = 'INDI_ID'
\# it\_child\_count = N, the number of children
it_N_child_cnt = 4
# it_heter_param = Q, number of parameters that are heterogeneous across children
it_Q_hetpa_cnt = 2
\# P fixed parameters, nN is N dimensional, nP is P dimensional
ar_nN_A = seq(-2, 2, length.out = it_N_child_cnt)
ar_nN_alpha = seq(0.1, 0.9, length.out = it_N_child_cnt)
ar_nP_A_alpha = c(ar_nN_A, ar_nN_alpha)
# N by Q varying parameters
mt_nN_by_nQ_A_alpha = cbind(ar_nN_A, ar_nN_alpha)
# Choice Grid for nutritional feasible choices for each
fl_N_agg = 100
fl_N_min = 0
it_N_choice_cnt_ttest = 3
it_N_choice_cnt_dense = 100
ar_N_choices_ttest = seq(fl_N_min, fl_N_agg, length.out = it_N_choice_cnt_ttest)
ar_N_choices_dense = seq(fl_N_min, fl_N_agg, length.out = it_N_choice_cnt_dense)
# Mesh Expand
tb_states_choices <- as_tibble(mt_nN_by_nQ_A_alpha) %>% rowid_to_column(var=svr_id_var)
tb_states_choices_ttest <- tb_states_choices %>% expand_grid(choices = ar_N_choices_ttest)
tb_states_choices_dense <- tb_states_choices %>% expand_grid(choices = ar_N_choices_dense)
# display
summary(tb_states_choices_dense)
##
       INDI_ID
                      ar_nN_A
                                 ar_nN_alpha
                                                  choices
                                                     : 0
##
  \mathtt{Min}.
           :1.00
                   Min.
                        :-2
                                Min.
                                       :0.1
                                              Min.
##
  1st Qu.:1.75
                   1st Qu.:-1
                                1st Qu.:0.3
                                              1st Qu.: 25
## Median :2.50
                   Median: 0
                                Median:0.5
                                               Median: 50
## Mean
           :2.50
                   Mean
                         : 0
                                Mean
                                       :0.5
                                               Mean
                                                      : 50
##
   3rd Qu.:3.25
                   3rd Qu.: 1
                                3rd Qu.:0.7
                                               3rd Qu.: 75
                                                      :100
## Max.
           :4.00
                   Max.
                         : 2
                                Max.
                                       :0.9
                                              Max.
kable(tb_states_choices_ttest) %>%
  kable_styling(bootstrap_options = c("striped", "hover", "condensed", "responsive"))
```

INDI_ID	ar_nN_A	ar_nN_alpha	choices
1	-2.0000000	0.1000000	0
1	-2.0000000	0.1000000	50
1	-2.0000000	0.1000000	100
2	-0.6666667	0.3666667	0
2	-0.6666667	0.3666667	50
2	-0.6666667	0.3666667	100
3	0.6666667	0.6333333	0
3	0.6666667	0.6333333	50
3	0.6666667	0.6333333	100
4	2.0000000	0.9000000	0
4	2.0000000	0.9000000	50
4	2.0000000	0.9000000	100

# Apply Same Function all Rows, Some Inputs Row-specific, other Shared

There are two types of inputs, row-specific inputs, and inputs that should be applied for each row. The Function just requires all of these inputs, it does not know what is row-specific and what is common for all row. Dplyr recognizes which parameter inputs already existing in the piped dataframe/tibble, given rowwise, those will be row-specific inputs. Additional function parameters that do not exist in dataframe as variable names, but that are pre-defined scalars or arrays will be applied to all rows.

- @param string variable name of input where functions are evaluated, these are already contained in the dataframe, existing variable names, row specific, rowwise computation over these, each rowwise calculation using different rows: fl\_A, fl\_alpha, fl\_N
- @param scalar and array values that are applied to every rowwise calculation, all rowwise calculations using the same scalars and arrays: ar A, ar alpha, fl N aqq, fl rho
- @param string output variable name

The function looks within group, finds min/max etc that are relevant.

## 3 Points and Denser Dataframs and Define Function

```
# Convert Matrix to Tibble
ar_st_col_names = c(svr_id_var, 'fl_A', 'fl_alpha')
tb_states_choices <- tb_states_choices %>% rename_all(~c(ar_st_col_names))
ar_st_col_names = c(svr_id_var,'fl_A', 'fl_alpha', 'fl_N')
tb states choices ttest <- tb states choices ttest %>% rename all(~c(ar st col names))
tb_states_choices_dense <- tb_states_choices_dense %>% rename_all(~c(ar_st_col_names))
# Define Implicit Function
ffi_nonlin_dplyrdo <- function(fl_A, fl_alpha, fl_N, ar_A, ar_alpha, fl_N_agg, fl_rho){
  \# scalar value that are row-specific, in dataframe already: *fl_A*, *fl_alpha*, *fl_N*
  # array and scalars not in dataframe, common all rows: *ar A*, *ar alpha*, *fl N agg*, *fl rho*
  # Test Parameters
  \# ar_A = ar_nN_A
  \# ar\_alpha = ar\_nN\_alpha
  # fl_N = 100
  # fl_rho = -1
  # fl_N_q = 10
```

```
# Apply Function
ar_p1_s1 = exp((fl_A - ar_A)*fl_rho)
ar_p1_s2 = (fl_alpha/ar_alpha)
ar_p1_s3 = (1/(ar_alpha*fl_rho - 1))
ar_p1 = (ar_p1_s1*ar_p1_s2)^ar_p1_s3
ar_p2 = fl_N^((fl_alpha*fl_rho-1)/(ar_alpha*fl_rho-1))
ar_overall = ar_p1*ar_p2
fl_overall = fl_N_agg - sum(ar_overall)

return(fl_overall)
}
```

### Evaluate at Three Choice Points and Show Table

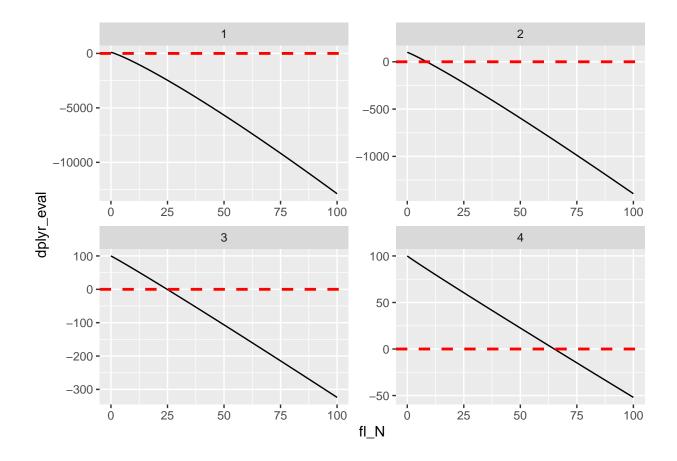
In the example below, just show results evaluating over three choice points and show table.

INDI_ID	fl_A	fl_alpha	fl_N	dplyr_eval
1	-2.0000000	0.1000000	0	100.00000
1	-2.0000000	0.1000000	50	-5666.95576
1	-2.0000000	0.1000000	100	-12880.28392
2	-0.6666667	0.3666667	0	100.00000
2	-0.6666667	0.3666667	50	-595.73454
2	-0.6666667	0.3666667	100	-1394.70698
3	0.6666667	0.6333333	0	100.00000
3	0.6666667	0.6333333	50	-106.51058
3	0.6666667	0.6333333	100	-323.94216
4	2.0000000	0.9000000	0	100.00000
4	2.0000000	0.9000000	50	22.55577
4	2.0000000	0.9000000	100	-51.97161

## Evaluate at Many Choice Points and Show Graphically

Same as above, but now we evaluate the function over the individuals at many choice points so that we can graph things out.

```
summary(tb_states_choices_dense_eval)
##
      INDI ID
                                                             dplyr_eval
                       fl_A
                                  fl_alpha
                                                  {\tt fl}_{\tt N}
                                             Min. : O Min.
## Min. :1.00
                  Min. :-2 Min. :0.1
                                                                 :-12880.28
## 1st Qu.:1.75
                  1st Qu.:-1
                               1st Qu.:0.3
                                             1st Qu.: 25
                                                          1st Qu.: -1167.29
                                                          Median : -202.42
## Median :2.50
                  Median: 0 Median: 0.5
                                             Median: 50
## Mean :2.50
                  Mean : 0
                              Mean :0.5
                                             Mean : 50
                                                          Mean : -1645.65
## 3rd Qu.:3.25
                  3rd Qu.: 1
                               3rd Qu.:0.7
                                             3rd Qu.: 75
                                                           3rd Qu.:
                                                                        0.96
## Max.
          :4.00
                  Max. : 2
                               Max.
                                      :0.9
                                             Max.
                                                   :100
                                                          Max. :
                                                                     100.00
lineplot <- tb_states_choices_dense_eval %>%
    ggplot(aes(x=fl_N, y=dplyr_eval)) +
       geom_line() +
       facet_wrap( . ~ INDI_ID, scales = "free") +
        geom_hline(yintercept=0, linetype="dashed",
               color = "red", size=1)
       labs(title = 'Evaluate Non-Linear Functions to Search for Roots',
            x = 'X \text{ values'},
            y = 'f(x)',
            caption = 'Evaluating the Function')
## $x
## [1] "X values"
##
## $y
## [1] "f(x)"
##
## $title
## [1] "Evaluate Non-Linear Functions to Search for Roots"
## $caption
## [1] "Evaluating the Function"
## attr(,"class")
## [1] "labels"
print(lineplot)
```



## Bisection Solve Optimal Choice for Each Individual

The bisection specific code does not need to do much.

- @param list variables in file for grouping, each group is an individual for whom we want to calculate optimal choice for using bisection.
- @param string variable name of input where functions are evaluated, these are already contained in the dataframe, existing variable names, row specific, rowwise computation over these, each rowwise calculation using different rows.
- @param scalar and array values that are applied to every rowwise calculation, all rowwise calculations using the same scalars and arrays.
- @param string output variable name

## Bisection Algorithm

This is how I implement the bisection algorithm, when we know the bounding minimum and maximum to be below and above zero already.

- 1. Evaluate  $f_a^0 = f(a^0)$  and  $f_b^0 = f(b^0)$ , min and max points. 2. Evaluate at  $f_p^0 = f(p^0)$ , where  $p_0 = \frac{a^0 + b^0}{2}$ . 3. if  $f_a^i \cdot f_p^i < 0$ , then  $b_{i+1} = p_i$ , else,  $a_{i+1} = p_i$  and  $f_a^{i+1} = p_i$ .
- 4. iteratre until convergence.

## **DPLYR** Implementation of Bisection

Generate New columns of a and b as we iteratre, do not need to store p, p is temporary. Evaluate the function below which we have already tested, but now, in the dataframe before generating all permutations,  $tb\_states\_choices$ , now the  $fl\_N$  element will be changing with each iteration, it will be row specific.  $fl\_N$  are first min and max, then each subsequent ps.

#### Initialize Matrix

First, initialize the matrix with  $a_0$  and  $b_0$ , the initial min and max points:

```
# common prefix to make reshaping easier
st_bisec_prefix <- 'bisec_'
svr_a_lst <- paste0(st_bisec_prefix, 'a_0')</pre>
svr_b_lst <- paste0(st_bisec_prefix, 'b_0')</pre>
svr_fa_lst <- pasteO(st_bisec_prefix, 'fa_0')</pre>
svr_fb_lst <- paste0(st_bisec_prefix, 'fb_0')</pre>
# Add initial a and b
tb states choices bisec <- tb states choices %>%
                            mutate(!!sym(svr_a_lst) := fl_N_min, !!sym(svr_b_lst) := fl_N_agg)
# Evaluate function f(a_0) and f(b_0)
tb_states_choices_bisec <- tb_states_choices_bisec %>% rowwise() %>%
                            mutate(!!sym(svr fa lst) := ffi nonlin dplyrdo(fl A, fl alpha, !!sym(svr a
                                                                            ar_nN_A, ar_nN_alpha,
                                                                            fl_N_agg, fl_rho),
                                    !!sym(svr_fb_lst) := ffi_nonlin_dplyrdo(fl_A, fl_alpha, !!sym(svr_b_
                                                                            ar_nN_A, ar_nN_alpha,
                                                                            fl_N_agg, fl_rho))
# Summarize
dim(tb_states_choices_bisec)
## [1] 4 7
summary(tb_states_choices_bisec)
##
       INDI_ID
                        fl_A
                                    fl_alpha
                                                 bisec_a_0
                                                             bisec_b_0
           :1.00
                         :-2
                                                                   :100
##
   Min.
                   Min.
                                Min.
                                        :0.1
                                               Min.
                                                      :0
                                                           Min.
##
    1st Qu.:1.75
                   1st Qu.:-1
                                1st Qu.:0.3
                                               1st Qu.:0
                                                            1st Qu.:100
  Median:2.50
                                Median:0.5
##
                   Median: 0
                                               Median :0
                                                           Median:100
##
  Mean
           :2.50
                   Mean
                         : 0
                                Mean
                                        :0.5
                                               Mean
                                                      :0
                                                           Mean
                                                                   :100
   3rd Qu.:3.25
                   3rd Qu.: 1
                                                            3rd Qu.:100
##
                                3rd Qu.:0.7
                                               3rd Qu.:0
##
   Max.
           :4.00
                   Max.
                          : 2
                                {\tt Max.}
                                        :0.9
                                               Max.
                                                      :0
                                                           Max.
                                                                   :100
##
      bisec_fa_0
                    bisec_fb_0
  Min.
           :100
                         :-12880.28
##
                  Min.
                  1st Qu.: -4266.10
##
   1st Qu.:100
## Median :100
                            -859.33
                  Median :
## Mean
           :100
                  Mean
                         : -3662.73
  3rd Qu.:100
                  3rd Qu.: -255.95
## Max.
           :100
                  Max.
                             -51.97
                         :
```

#### Iterate and Solve for f(p), update f(a) and f(b)

Implement the DPLYR based Concurrent bisection algorithm.

```
# fl_tol = float tolerance criteria
# it_tol = number of interations to allow at most
fl_tol <- 10^-2
it tol <- 100
# fl_p_dist2zr = distance to zero to initalize
fl_p_dist2zr <- 1000
it_cur <- 0
while (it_cur <= it_tol && fl_p_dist2zr >= fl_tol ) {
 it_cur <- it_cur + 1</pre>
  # New Variables
  svr_a_cur <- paste0(st_bisec_prefix, 'a_', it_cur)</pre>
  svr_b_cur <- paste0(st_bisec_prefix, 'b_', it_cur)</pre>
  svr_fa_cur <- paste0(st_bisec_prefix, 'fa_', it_cur)</pre>
  svr_fb_cur <- pasteO(st_bisec_prefix, 'fb_', it_cur)</pre>
  # Evaluate function f(a_0) and f(b_0)
  # 1. generate p
  # 2. generate f_p
  # 3. generate f_p*f_a
  tb_states_choices_bisec <- tb_states_choices_bisec %>% rowwise() %>%
                               mutate(p = ((!!sym(svr_a_lst) + !!sym(svr_b_lst))/2)) %>%
                               mutate(f_p = ffi_nonlin_dplyrdo(fl_A, fl_alpha, p,
                                                                 ar_nN_A, ar_nN_alpha,
                                                                 fl_N_agg, fl_rho)) %>%
                               mutate(f_p_t_f_a = f_p*!!sym(svr_fa_lst))
  # fl_p_dist2zr = sum(abs(p))
  fl_p_dist2zr <- mean(abs(tb_states_choices_bisec %>% pull(f_p)))
  # Update a and b
  tb_states_choices_bisec <- tb_states_choices_bisec %>%
                               mutate(!!sym(svr_a_cur) :=
                                         case_when(f_p_t_f_a < 0 ~ !!sym(svr_a_lst),</pre>
                                                   TRUE ~ p)) %>%
                               mutate(!!sym(svr_b_cur) :=
                                         case\_when(f_p_t_f_a < 0 \sim p,
                                                   TRUE ~ !!sym(svr b lst)))
  # Update f(a) and f(b)
  tb_states_choices_bisec <- tb_states_choices_bisec %>%
                               mutate(!!sym(svr_fa_cur) :=
                                         case_when(f_p_t_f_a < 0 ~ !!sym(svr_fa_lst),</pre>
                                                   TRUE ~ f_p)) %>%
                               mutate(!!sym(svr_fb_cur) :=
                                         case_when(f_p_t_f_a < 0 \sim f_p,
                                                   TRUE ~ !!sym(svr_fb_lst)))
  # Save from last
  svr_a_lst <- svr_a_cur</pre>
  svr_b_lst <- svr_b_cur</pre>
  svr_fa_lst <- svr_fa_cur</pre>
  svr_fb_lst <- svr_fb_cur</pre>
```

```
# Summar current round
  print(paste0('it_cur:', it_cur, ', fl_p_dist2zr:', fl_p_dist2zr))
  summary(tb_states_choices_bisec %>% select(one_of(svr_a_cur, svr_b_cur, svr_fa_cur, svr_fb_cur)))
}
## [1] "it cur:1, fl p dist2zr:1597.93916362849"
## [1] "it_cur:2, fl_p_dist2zr:676.06602535902"
## [1] "it_cur:3, fl_p_dist2zr:286.850590132782"
## [1] "it_cur:4, fl_p_dist2zr:117.225493866655"
## [1] "it_cur:5, fl_p_dist2zr:37.570593471664"
## [1] "it cur:6, fl p dist2zr:4.60826664896022"
## [1] "it_cur:7, fl_p_dist2zr:14.4217689135683"
## [1] "it_cur:8, fl_p_dist2zr:8.38950830086659"
## [1] "it_cur:9, fl_p_dist2zr:3.93347761455868"
## [1] "it_cur:10, fl_p_dist2zr:1.88261338941038"
## [1] "it_cur:11, fl_p_dist2zr:0.744478952222305"
## [1] "it_cur:12, fl_p_dist2zr:0.187061801237917"
## [1] "it_cur:13, fl_p_dist2zr:0.117844913432613"
## [1] "it_cur:14, fl_p_dist2zr:0.0275365951418891"
## [1] "it_cur:15, fl_p_dist2zr:0.0515488156908255"
## [1] "it_cur:16, fl_p_dist2zr:0.0191152349149135"
## [1] "it_cur:17, fl_p_dist2zr:0.00385372194545752"
```

## Reshape Wide to long to Wide

To view results easily, how iterations improved to help us find the roots, convert table from wide to long. Pivot twice. This allows us to easily graph out how bisection is working out iterationby iteration.

Here, we will first show what the raw table looks like, the wide only table, and then show the long version, and finally the version that is medium wide.

Table One-Very Wide Show what the tb states choices bisec looks like.

Variables are formatted like: *bisec\_xx\_yy*, where yy is the iteration indicator, and xx is either a, b, fa, or fb. head(tb\_states\_choices\_bisec, 10)

```
## Source: local data frame [4 x 78]
## Groups: <by row>
##
## # A tibble: 4 x 78
##
     INDI ID
               fl_A fl_alpha bisec_a_0 bisec_b_0 bisec_fa_0 bisec_fb_0
##
       <int>
              <dbl>
                        <dbl>
                                  <dbl>
                                             <dbl>
                                                        <dbl>
                                                                    <dbl>
                                                                          <dbl>
## 1
           1 -2
                                      0
                                                                           1.54
                        0.1
                                               100
                                                          100
                                                                -12880.
           2 - 0.667
                                      0
## 2
                        0.367
                                               100
                                                          100
                                                                  -1395.
                                                                           8.58
## 3
           3
              0.667
                        0.633
                                      0
                                               100
                                                          100
                                                                   -324.
                                                                          24.8
## 4
           4
              2
                        0.9
                                               100
                                                          100
                                                                    -52.0 65.0
## #
     ... with 70 more variables: f_p <dbl>, f_p_t_f_a <dbl>, bisec_a_1 <dbl>,
       bisec b 1 <dbl>, bisec fa 1 <dbl>, bisec fb 1 <dbl>, bisec a 2 <dbl>,
       bisec_b_2 <dbl>, bisec_fa_2 <dbl>, bisec_fb_2 <dbl>, bisec_a_3 <dbl>,
## #
       bisec_b_3 <dbl>, bisec_fa_3 <dbl>, bisec_fb_3 <dbl>, bisec_a_4 <dbl>,
## #
       bisec_b_4 <dbl>, bisec_fa_4 <dbl>, bisec_fb_4 <dbl>, bisec_a_5 <dbl>,
## #
       bisec b 5 <dbl>, bisec fa 5 <dbl>, bisec fb 5 <dbl>, bisec a 6 <dbl>,
## #
## #
       bisec_b_6 <dbl>, bisec_fa_6 <dbl>, bisec_fb_6 <dbl>, bisec_a_7 <dbl>,
## #
       bisec_b_7 <dbl>, bisec_fa_7 <dbl>, bisec_fb_7 <dbl>, bisec_a_8 <dbl>,
       bisec_b_8 <dbl>, bisec_fa_8 <dbl>, bisec_fb_8 <dbl>, bisec_a_9 <dbl>,
## #
```

```
bisec_b_9 <dbl>, bisec_fa_9 <dbl>, bisec_fb_9 <dbl>, bisec_a_10 <dbl>,
## #
      bisec_b_10 <dbl>, bisec_fa_10 <dbl>, bisec_fb_10 <dbl>, bisec_a_11 <dbl>,
## #
      bisec b 11 <dbl>, bisec fa 11 <dbl>, bisec fb 11 <dbl>, bisec a 12 <dbl>,
      bisec_b_12 <dbl>, bisec_fa_12 <dbl>, bisec_fb_12 <dbl>, bisec_a_13 <dbl>,
## #
## #
      bisec_b_13 <dbl>, bisec_fa_13 <dbl>, bisec_fb_13 <dbl>, bisec_a_14 <dbl>,
## #
      bisec b 14 <dbl>, bisec fa 14 <dbl>, bisec fb 14 <dbl>, bisec a 15 <dbl>,
      bisec b 15 <dbl>, bisec fa 15 <dbl>, bisec fb 15 <dbl>, bisec a 16 <dbl>,
      bisec_b_16 <dbl>, bisec_fa_16 <dbl>, bisec_fb_16 <dbl>, bisec_a_17 <dbl>,
## #
      bisec_b_17 <dbl>, bisec_fa_17 <dbl>, bisec_fb_17 <dbl>
str(tb_states_choices_bisec)
## Classes 'rowwise_df', 'tbl_df', 'tbl' and 'data.frame': 4 obs. of 78 variables:
## $ INDI ID
                : int 1234
                : num -2 -0.667 0.667 2
## $ fl_A
## $ fl_alpha
                : num 0.1 0.367 0.633 0.9
## $ bisec a 0 : num
                      0 0 0 0
## $ bisec_b_0 : num 100 100 100 100
## $ bisec_fa_0 : num
                      100 100 100 100
## $ bisec_fb_0 : num
                       -12880 -1395 -324 -52
## $ p
                      1.54 8.58 24.84 65.04
                : num
## $ f_p
                      -0.00764 -0.00522 -0.00162 -0.00094
                : num
## $ f_p_t_f_a : num
                      -3.80e-04 -2.37e-05 -2.53e-06 -1.88e-07
## $ bisec_a_1 : num
                      0 0 0 50
                      50 50 50 100
## $ bisec_b_1 : num
                      100 100 100 22.6
## $ bisec_fa_1 : num
                       -5667 -596 -107 -52
## $ bisec_fb_1 : num
## $ bisec a 2 : num 0 0 0 50
## $ bisec_b_2 : num 25 25 25 75
## $ bisec_fa_2 : num
                      100 100 100 22.6
## $ bisec_fb_2 : num
                      -2464.562 -224.146 -0.686 -14.87
## $ bisec_a_3 : num 0 0 12.5 62.5
## $ bisec b 3 : num 12.5 12.5 25 75
## $ bisec fa 3 : num
                      100 100 50.86 3.79
## $ bisec_fb_3 : num
                      -1041.574 -51.17 -0.686 -14.87
## $ bisec_a_4 : num 0 6.25 18.75 62.5
## $ bisec_b_4 : num
                      6.25 12.5 25 68.75
## $ bisec_fa_4 : num
                      100 29.43 25.25 3.79
                      -408.675 -51.17 -0.686 -5.549
## $ bisec_fb_4 : num
## $ bisec a 5 : num 0 6.25 21.88 62.5
## $ bisec_b_5 : num
                      3.12 9.38 25 65.62
## $ bisec_fa_5 : num
                      100 29.43 12.32 3.79
## $ bisec_fb_5 : num
                      -126.904 -10.18 -0.686 -0.88
## $ bisec_a_6 : num 0 7.81 23.44 64.06
## $ bisec b 6 : num
                      1.56 9.38 25 65.62
## $ bisec_fa_6 : num
                      100 9.82 5.82 1.46
## $ bisec_fb_6 : num
                      -1.329 -10.18 -0.686 -0.88
## $ bisec_a_7 : num 0.781 7.812 24.219 64.844
## $ bisec_b_7 : num
                      1.56 8.59 25 65.62
## $ bisec_fa_7 : num 54.696 9.824 2.571 0.288
## $ bisec fb 7 : num -1.329 -0.132 -0.686 -0.88
## $ bisec_a_8 : num 1.17 8.2 24.61 64.84
## $ bisec_b_8 : num
                      1.56 8.59 25 65.23
## $ bisec_fa_8 : num 27.461 4.858 0.943 0.288
## $ bisec_fb_8 : num -1.329 -0.132 -0.686 -0.296
```

```
$ bisec a 9 : num 1.37 8.4 24.8 64.84
##
                       1.56 8.59 25 65.04
   $ bisec_b_9 : num
##
   $ bisec fa 9 : num
                       13.235 2.366 0.129 0.288
                       -1.32897 -0.13221 -0.68574 -0.00436
##
  $ bisec_fb_9 : num
##
   $ bisec a 10 : num
                       1.46 8.5 24.8 64.94
##
   $ bisec b 10 : num
                       1.56 8.59 24.9 65.04
   $ bisec fa 10: num
                       5.993 1.118 0.129 0.142
##
   $ bisec_fb_10: num
                       -1.32897 -0.13221 -0.27843 -0.00436
##
   $ bisec_a_11 : num
                       1.51 8.54 24.8 64.99
##
   $ bisec_b_11 : num
                       1.56 8.59 24.85 65.04
   $ bisec_fa_11: num
                       2.3416 0.4928 0.1288 0.0686
                       -1.32897 -0.13221 -0.07479 -0.00436
##
   $ bisec_fb_11: num
##
   $ bisec_a_12 : num
                       1.54 8.57 24.83 65.01
                       1.56 8.59 24.85 65.04
##
  $ bisec_b_12 : num
##
                       0.5087 0.1804 0.027 0.0321
   $ bisec_fa_12: num
##
   $ bisec_fb_12: num
                       -1.32897 -0.13221 -0.07479 -0.00436
##
   $ bisec_a_13 : num
                       1.54 8.58 24.83 65.03
##
   $ bisec b 13 : num
                       1.55 8.59 24.84 65.04
                       0.5087 0.0241 0.027 0.0139
##
  $ bisec_fa_13: num
##
   $ bisec fb 13: num
                       -0.40952 -0.13221 -0.02389 -0.00436
##
  $ bisec_a_14 : num 1.54 8.58 24.84 65.03
  $ bisec_b_14 : num
                       1.55 8.59 24.84 65.04
                       0.04976 0.02408 0.00157 0.00476
##
   $ bisec fa 14: num
##
   $ bisec fb 14: num
                       -0.40952 -0.05406 -0.02389 -0.00436
## $ bisec a 15 : num
                       1.54 8.58 24.84 65.04
  $ bisec b 15 : num 1.55 8.58 24.84 65.04
##
   $ bisec_fa_15: num
                       0.04976 0.02408 0.00157 0.0002
##
   $ bisec_fb_15: num
                       -0.17985 -0.01499 -0.01116 -0.00436
##
                      1.54 8.58 24.84 65.04
  $ bisec_a_16 : num
##
  $ bisec_b_16 : num
                       1.55 8.58 24.84 65.04
##
   $ bisec_fa_16: num
                       0.04976 0.00455 0.00157 0.0002
##
   $ bisec_fb_16: num
                       -0.06504 -0.01499 -0.0048 -0.00208
##
  $ bisec_a_17 : num
                       1.54 8.58 24.84 65.04
  $ bisec_b_17 : num
                       1.54 8.58 24.84 65.04
##
   $ bisec fa 17: num
                       0.04976 0.00455 0.00157 0.0002
                       -0.00764 -0.00522 -0.00162 -0.00094
  $ bisec fb 17: num
```

Table Two-Very Wide to Very Long We want to treat the iteration count information that is the suffix of variable names as a variable by itself. Additionally, we want to treat the a,b,fa,fb as a variable. Structuring the data very long like this allows for easy graphing and other types of analysis. Rather than dealing with many many variables, we have only 3 core variables that store bisection iteration information.

Here we use the very nice *pivot\_longer* function. Note that to achieve this, we put a common prefix in front of the variables we wanted to convert to long. This is helpful, because we can easily identify which variables need to be reshaped.

```
# New variables
svr_bisect_iter <- 'biseciter'
svr_abfafb_long_name <- 'varname'
svr_number_col <- 'value'
svr_id_bisect_iter <- pasteO(svr_id_var, '_bisect_ier')

# Pivot wide to very long
tb_states_choices_bisec_long <- tb_states_choices_bisec %>%
    pivot_longer(
```

```
cols = starts_with(st_bisec_prefix),
    names_to = c(svr_abfafb_long_name, svr_bisect_iter),
   names_pattern = paste0(st_bisec_prefix, "(.*)_(.*)"),
    values_to = svr_number_col
  )
# Print
summary(tb_states_choices_bisec_long)
##
       INDI ID
                        fl A
                                   fl alpha
##
  Min.
          :1.00
                   Min.
                         :-2
                               Min.
                                      :0.1
                                              Min.
                                                    : 1.545
   1st Qu.:1.75
                   1st Qu.:-1
                                1st Qu.:0.3
                                              1st Qu.: 6.824
  Median:2.50
                   Median : 0
##
                               Median:0.5
                                              Median :16.710
##
   Mean :2.50
                   Mean : 0
                                Mean :0.5
                                              Mean :25.000
   3rd Qu.:3.25
                   3rd Qu.: 1
##
                                3rd Qu.:0.7
                                              3rd Qu.:34.886
##
           :4.00
                   Max.
                        : 2
                              Max.
                                                     :65.037
##
         f_p
                           f_p_t_f_a
                                                varname
##
           :-0.0076372
                               :-3.800e-04
                                              Length: 288
  Min.
                         Min.
                         1st Qu.:-1.128e-04
  1st Qu.:-0.0058251
                                              Class : character
## Median :-0.0034186
                         Median :-1.313e-05
                                              Mode :character
## Mean :-0.0038537
                         Mean :-1.016e-04
##
   3rd Qu.:-0.0014473
                         3rd Qu.:-1.945e-06
## Max.
          :-0.0009405
                         Max.
                               :-1.884e-07
   biseciter
                           value
                              :-12880.284
## Length:288
                       Min.
## Class :character
                       1st Qu.:
                                    0.000
## Mode :character
                       Median :
                                    1.562
##
                                  -68.676
                       Mean
##
                       3rd Qu.:
                                   24.927
##
                       Max.
                                  100.000
head(tb_states_choices_bisec_long %>% select(-one_of('p','f_p','f_p_t_f_a')), 30)
## # A tibble: 30 x 6
##
      INDI_ID fl_A fl_alpha varname biseciter
                                                 value
                       <dbl> <chr>
##
        <int> <dbl>
                                     <chr>>
                                                 <dbl>
##
                         0.1 a
                                     0
   1
            1
                 -2
                                                    0
##
   2
            1
                 -2
                         0.1 b
                                     0
                                                  100
                 -2
##
   3
            1
                         0.1 fa
                                     0
                                                  100
##
   4
            1
                 -2
                         0.1 fb
                                     0
                                               -12880.
##
  5
            1
                -2
                         0.1 a
                                     1
                                                    0
                -2
                                                   50
##
  6
            1
                         0.1 b
                                     1
##
   7
            1
                 -2
                         0.1 fa
                                     1
                                                  100
##
  8
            1
                 -2
                         0.1 fb
                                     1
                                                -5667.
## 9
                 -2
                         0.1 a
                                     2
                                                    0
## 10
            1
                 -2
                         0.1 b
                                     2
                                                   25
## # ... with 20 more rows
tail(tb_states_choices_bisec_long %>% select(-one_of('p','f_p','f_pt_f_a')), 30)
## # A tibble: 30 x 6
##
      INDI_ID fl_A fl_alpha varname biseciter
                                                  value
##
        <int> <dbl>
                       <dbl> <chr>
                                     <chr>
                                                  <dbl>
## 1
            4
                  2
                         0.9 fa
                                     10
                                                0.142
## 2
            4
                  2
                         0.9 fb
                                     10
                                               -0.00436
```

```
##
                     2
                             0.9 a
                                                       65.0
              4
                                           11
    4
              4
                     2
                             0.9 b
                                                       65.0
##
                                           11
                             0.9 fa
                                                        0.0686
##
    5
              4
                     2
                                           11
                     2
##
    6
              4
                             0.9 fb
                                                       -0.00436
                                           11
##
    7
              4
                     2
                             0.9 a
                                           12
                                                       65.0
    8
              4
                     2
                                                       65.0
##
                             0.9 b
                                           12
    9
              4
                     2
##
                             0.9 fa
                                           12
                                                        0.0321
                     2
## 10
              4
                             0.9 fb
                                           12
                                                       -0.00436
## # ... with 20 more rows
```

Table Two-Very Very Long to Wider Again But the previous results are too long, with the a, b, fa, and fb all in one column as different categories, they are really not different categories, they are in fact different types of variables. So we want to spread those four categories of this variable into four columns, each one representing the a, b, fa, and fb values. The rows would then be uniquly identified by the iteration counter and individual ID.

```
# Pivot wide to very long to a little wide
tb_states_choices_bisec_wider <- tb_states_choices_bisec_long %>%
    names_from = !!sym(svr_abfafb_long_name),
    values from = svr number col
  )
# Print
summary(tb_states_choices_bisec_wider)
##
       INDI_ID
                         fl_A
                                     fl_alpha
##
    Min.
           :1.00
                    Min.
                           :-2
                                 Min.
                                         :0.1
                                                 Min.
                                                        : 1.545
                                  1st Qu.:0.3
                                                 1st Qu.: 6.824
##
    1st Qu.:1.75
                    1st Qu.:-1
##
    Median:2.50
                    Median: 0
                                 Median:0.5
                                                 Median :16.710
##
    Mean
           :2.50
                    Mean
                           : 0
                                  Mean
                                         :0.5
                                                 Mean
                                                        :25.000
##
    3rd Qu.:3.25
                    3rd Qu.: 1
                                  3rd Qu.:0.7
                                                 3rd Qu.:34.886
##
    Max.
           :4.00
                           : 2
                                 Max.
                                         :0.9
                                                 Max.
                                                        :65.037
                    Max.
##
         f_p
                            f_p_t_f_a
                                                 biseciter
                                                                           а
##
           :-0.0076372
                                  :-3.800e-04
                                                 Length:72
                                                                             : 0.000
    Min.
                          Min.
                                                                     Min.
    1st Qu.:-0.0058251
                          1st Qu.:-1.128e-04
                                                                     1st Qu.: 1.440
##
                                                 Class : character
##
    Median :-0.0034186
                          Median :-1.313e-05
                                                 Mode :character
                                                                     Median: 8.582
##
    Mean
           :-0.0038537
                                  :-1.016e-04
                                                                             :21.442
                          Mean
                                                                     Mean
    3rd Qu.:-0.0014473
                          3rd Qu.:-1.945e-06
                                                                     3rd Qu.:24.835
##
           :-0.0009405
                          Max.
                                  :-1.884e-07
                                                                             :65.036
    Max.
                                                                     Max.
##
          b
                             fa
                                                   fb
##
    Min.
           :
             1.545
                       Min.
                                 0.00020
                                            Min.
                                                    :-12880.284
##
    1st Qu.: 8.592
                       1st Qu.:
                                 0.04976
                                            1st Qu.:
                                                        -10.180
    Median: 24.854
##
                       Median:
                                 1.89887
                                            Median:
                                                         -0.686
##
    Mean
           : 32.553
                       Mean
                               : 25.69212
                                            Mean
                                                       -354.393
                                                         -0.047
##
    3rd Qu.: 65.039
                       3rd Qu.: 29.42716
                                             3rd Qu.:
    Max.
           :100.000
                       Max.
                               :100.00000
                                            Max.
                                                         -0.001
head(tb_states_choices_bisec_wider %>% select(-one_of('p','f_p','f_p_t_f_a')), 30)
## # A tibble: 30 x 8
##
      INDI_ID fl_A fl_alpha biseciter
                                                          fa
                                                                     fb
                                             a
                                                     b
                                                 <dbl> <dbl>
##
        <int> <dbl>
                        <dbl> <chr>
                                         <dbl>
                                                                  <dbl>
##
    1
            1
                  -2
                          0.1 0
                                         0
                                                100
                                                       100
                                                              -12880.
##
    2
            1
                  -2
                          0.1 1
                                         0
                                                 50
                                                       100
                                                              -5667.
```

```
##
                 -2
                         0.1 2
                                               25
                                                     100
                                                            -2465.
##
   4
            1
                 -2
                         0.13
                                       0
                                               12.5 100
                                                            -1042.
                         0.1 4
                                                             -409.
##
   5
            1
                 -2
                                       0
                                               6.25 100
   6
                 -2
                         0.1 5
                                       0
##
            1
                                                3.12 100
                                                             -127.
##
   7
            1
                 -2
                         0.1 6
                                       0
                                                1.56 100
                                                               -1.33
##
   8
            1
                 -2
                         0.1 7
                                       0.781
                                                1.56 54.7
                                                               -1.33
##
  9
            1
                 -2
                         0.18
                                       1.17
                                                1.56 27.5
                                                               -1.33
## 10
                 -2
                         0.1 9
                                       1.37
                                                1.56 13.2
                                                               -1.33
            1
## # ... with 20 more rows
tail(tb_states_choices_bisec_wider %>% select(-one_of('p','f_p','f_p_t_f_a')), 30)
## # A tibble: 30 x 8
      INDI_ID fl_A fl_alpha biseciter
##
                                                         fa
                                                                 fb
                                           а
                                                  b
##
        <int> <dbl>
                       <dbl> <chr>
                                        <dbl> <dbl>
                                                      <dbl>
                                                              <dbl>
##
            3 0.667
                       0.633 6
                                                            -0.686
   1
                                        23.4
                                              25
                                                    5.82
## 2
            3 0.667
                       0.633 7
                                        24.2
                                              25
                                                    2.57
                                                            -0.686
            3 0.667
##
  3
                       0.633 8
                                        24.6
                                              25
                                                    0.943
                                                            -0.686
##
            3 0.667
                       0.633 9
                                        24.8
                                              25
                                                    0.129
                                                            -0.686
   4
##
  5
            3 0.667
                       0.633 10
                                        24.8 24.9 0.129
                                                            -0.278
            3 0.667
                       0.633 11
                                              24.9 0.129
                                                            -0.0748
##
  6
                                        24.8
## 7
                       0.633 12
                                              24.9 0.0270 -0.0748
            3 0.667
                                        24.8
##
   8
            3 0.667
                       0.633 13
                                        24.8
                                              24.8 0.0270 -0.0239
## 9
            3 0.667
                       0.633 14
                                        24.8 24.8 0.00157 -0.0239
                                        24.8 24.8 0.00157 -0.0112
## 10
            3 0.667
                       0.633 15
```

#### **Graph Bisection Iteration Results**

## # ... with 20 more rows

Actually we want to graph based on the long results, not the wider. Wider easier to view in table.

```
# Graph results
lineplot <- tb_states_choices_bisec_long %>%
   mutate(!!sym(svr bisect iter) := as.numeric(!!sym(svr bisect iter))) %%
    filter(!!sym(svr abfafb long name) %in% c('a', 'b')) %>%
    ggplot(aes(x=!!sym(svr_bisect_iter), y=!!sym(svr_number_col),
               colour=!!sym(svr_abfafb_long_name),
               linetype=!!sym(svr_abfafb_long_name),
               shape=!!sym(svr_abfafb_long_name))) +
        facet_wrap( ~ INDI_ID) +
        geom line() +
        geom_point() +
        labs(title = 'Bisection Iteration over individuals Until Convergence',
             x = 'Bisection Iteration',
             y = 'a (left side point) and b (right side point) values',
             caption = 'DPLYR concurrent bisection nonlinear multple individuals') +
      theme(axis.text.x = element_text(angle = 90, hjust = 1))
print(lineplot)
```

## Bisection Iteration over individuals Until Convergence

