# Package 'epiforecast'

July 6, 2016

```
Type Package
Title Tools for forecasting semi-regular seasonal epidemic curves and similar
     time series
Version 0.0.1
Date 2015-12-09
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Imports stats,
     utils,
     lubridate,
     splines,
     glmgen,
     glmnet,
     httr,
     Rcpp
```

**Description** Tools for forecasting semi-regular seasonal epidemic curves and similar time series. Includes an empirical Bayes approach that forms a prior by transforming historical curves, a basis regression approach that balances matching observations from the current season and matching historical seasons' measurements for future weeks, and timestep-by-timestep weighted kernel density estimation on backward differences parameterized by both the time series measurments and the current time.

```
License GPL-2 | GPL-3
RoxygenNote 5.0.1
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LinkingTo Rcpp

**SystemRequirements** C++14

Suggests testthat

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# **Description**

Given a df with with either (a) \$year and \$week, or (b) \$date, fills in (if missing) \$year, \$week, \$date, \$season, and \$model.week. Fills in missing weekly data from all seasons so that each season in df\$season has all of its model weeks in df\$model.week. Assumes epi week convention.

# Usage

```
augmentWeeklyDF(df, first.week.of.season = NULL)
```

# Arguments

df data.frame with week numbers and other data first.week.of.season

the first week number in each season or NULL (the default); if NULL, then the first week of the season is assumed to be the week of the first data point.

#### **Details**

Entries in data. frame are assumed without any checks to be sorted and weekly (potentially with some skipped weeks).

br.sim	Function for making forecasts with the basis regression method with
	output matching the format of distributional forecasting methods.

# Description

Function for making forecasts with the basis regression method with output matching the format of distributional forecasting methods.

### Usage

```
br.sim(dat, new.dat.sim, baseline = NA_real_, n.sims = NULL, ...)
```

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### Arguments

dat	a list of numeric vectors, one per past season, containing historical trajectories; must not contain any NA's.
new.dat.sim	a numeric vector (trajectory), numeric matrix (cbound trajectories), or sim object (list with \$ys a numeric matrix (cbound trajectories) and \$weights a numeric vector (associated weights)), with NA's for all future or missing data points to forecast or infer; currently only supports NA's at future points, not mixed in between non-NA data
baseline	a single numeric: a "baseline level" for this dataset; roughly speaking, data below this level does not grow like an epidemic.
n.sims	single non-NA integer value or NULL: the number of curves to sample from the inferred distribution, or NULL to match the number of trajectories in new.dat.sim
	arguments to forward to br.smoothedCurve.

#### Value

a list with two components:

ys: a numeric matrix; in most other methods, each column is a different possible trajectory for the current season, with NA's in new.dat filled in with random draws from the forecasted distribution, and non-NA's (observed data) filled in with an imagined resampling of noise based on the model. For the basis regression method, there is a single column per trajectory in new.dat containing the smoothed curve outputted by br.smoothedCurve, unless n.sims is non-NULL, in which case, it is a resampling of these smoothed curves.

weights: a numeric vector; assigns a weight to each column of ys, which is used by methods relying on importance sampling. For the basis regresion method, this is just the number 1.

### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

# Examples

```
fluview.nat.recent.df =
   trimPartialPastSeasons(fetchEpidataDF("fluview", "nat",
                          first.week.of.season=21L,
                           cache.file="fluview_nat_allfetch.Rdata"),
           "wili", min.points.in.season=52L)
## Recent historical seasons + current season, minus 2009 (nonseasonal
## pandemic) season:
full.dat = split(fluview.nat.recent.df$wili, fluview.nat.recent.df$season)
names(full.dat) <- sprintf("S%s", names(full.dat))</pre>
full.dat <- full.dat[names(full.dat)!="S2009"]</pre>
## Recent historical seasons minus 2009:
dat = head(full.dat, -1L)
## Current season:
new.dat = tail(full.dat, 1L)[[1]]
## Basis regression curve using CDC's 2015 national %wILI onset threshold baseline of 2.1:
sim = br.sim(dat, new.dat, 2.1)
```

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Function for making forecasts with the basis regression method

### **Description**

Estimates missing values in dat.obj[[cur.season]] by regressing the mean of "psuedo-trajectories" formed from non-NA observations from dat.obj[[cur.season]] and "pseudo-observations" formed from dat.obj[-cur.season] on a set of basis elements.

# Usage

```
br.smoothedCurve(dat.obj, cur.season, smooth = TRUE, basis = "bs",
    scale.method = c("none", "max", "last"), baseline = NA_real_,
    max.scale.factor = 3, df = 10, w = 1, max.match.length = NULL,
    cv.rule = c("min", "1se"), verbose = FALSE)
```

#### **Arguments**

dat.obj	assumed to be a list, of length equal to number of past seasons. Each item here
aac.ooj	assumed to be a list, of length equal to hamber of past seasons. Each item here

is itself a list, each component containing a vector of "signals" for that seasons.

cur. season the number of the season to be forecast. Must be in between 1 and the length of

dat.obj.

smooth logical; if TRUE, past observations and future "pseudo-observations" (predic-

tions) will be smoothed; if FALSE, the observations and pseudo-observations

will be returned unsmoothed.

basis type of basis to use. So far only "bs" (B-splines) are implemented.

scale.method whether and how to scale past seasons to match data from the cur.seasonth

trajectory: "none" performs no scaling; "max" scales the maximum of each other season's trajectory — restricted to times which correspond to non-NA values in the cur.seasonth trajectory — so that it matches the maximum of the cur.seasonth trajectory; and "last" performs the same scaling using data at the

time corresponding to the latest observation in the cur. seasonth trajectory

baseline the anchoring point used for scaling past season's data; data above the baseline

are scaled about the baseline. The default value, NA, indicates to scale about 0

(regardless of sign).

max.scale.factor

single numeric: a limit on the amount of scaling performed by the scaling method: scale factors over max.scale.factor and under 1/max.scale.factor

will be clipped.

df the degrees of freedom for the basis. Default is 10.

the mixing weight between the two loss terms, as in: sum over obs times (yobs -

f) $^2$  + w \* sum over unobs times (ypast - f) $^2$ , where yobs is the current season's observed data, ypast is the past season's data, suitably transformed, and f is the

function to be estimated.

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max.match.length

the maximum number of past data points to which the spline is fitted. The

default, NULL, indicates to use all past data points when fitting the spline.

cv.rule one of "min" or "1se", where "min" gives the usual rule, and "1se" uses the

1-standard-error rule.

verbose logical; if TRUE, progress information will be printed out to the terminal.

#### **Details**

First, constructs a pseudo-trajectory for each training trajectory (dat.obj[-cur.season]) by shifting the training trajectory so that the maximum of its observations at times where dat.obj[[cur.season]] is non-NA aligns more closely with the maximum of dat.obj[[cur.season]] (where it is non-NA); the alignment procedure consists of a time shift (so that the partial maximum of the training and test trajectories are the same) and a scale (controlled by scale.method, baseline, and max.scale.factor). The pseudo-trajectory is formed by taking dat.obj[[cur.season]] where it is non-NA and the aligned training trajectory where dat.obj[[cur.season]] is NA.

Second, the mean of the pseudo-trajectories is regressed on a collection of basis elements to produce a single curve that provides estimates for dat.obj[[cur.season]] where it is NA.

#### Value

a numeric vector containing a smoothed version of the past observations and future "pseudo-observations" (predictions).

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

bw.SJnrd0

bw.SJ with bw.nrd0 as fallback

### **Description**

At least sometimes when calling bw.SJ on backfill updates (lag.info\$residual), an error is generated ("sample is too sparse to find TD"). bw.SJnrd0 uses bw.SJ if it succeeds, and falls back to bw.nrd0 if it generates any error.

#### **Usage**

bw.SJnrd0(x)

# **Arguments**

x numeric vector: the observations

### Value

single numeric: the bandwidth selection

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dat.to.matrix

*Numeric matrix of the first* n *elements of each numeric vector in* dat.

# **Description**

A more efficient implementation of sapply(dat, `[`, seq\_len(n)). Any vectors in dat with length less than n are extended with NA\_real\_'s at the end.

# Usage

```
dat.to.matrix(dat, n)
```

# **Arguments**

dat a list of numeric vectors

n a single integer: the number of elements to take from each vector

#### Value

```
a n-by-length(dat) numeric matrix
```

# **Examples**

```
dat = list(11:15, 21:26)
dat.to.matrix(dat, 5) # (5x2: dat[[2]] is cut off)
dat.to.matrix(dat, 6) # (6x2: dat[[1]] is extended with NA_real_)
n = 3
identical(c(n, length(dat)), dim(dat.to.matrix(dat, n)))
```

DatesOfSeason

Get the first weekday of every week in the given seasons

# Description

Get the first weekday of every week in the given seasons

### Usage

```
DatesOfSeason(season, first.week, first.wday, owning.wday)
```

#### **Arguments**

season integer-valued vector: season numbers

first.week integer-valued vector: first week number of each season

first.wday integer-valued vector of weekday numbers: first weekday number in each week owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

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#### Value

\$length(season)\$-length named list of 52/53-length Date vectors

 $\begin{tabular}{lll} {\tt DateToYearWeekWdayDF} & Convert\ dates\ to\ a\ data\ frame\ of\ year-week-wday\ according\ to\ a\ specified\ convention. \end{tabular}$ 

# **Description**

Convert dates to a data frame of year-week-wday according to a specified convention.

# Usage

DateToYearWeekWdayDF(date, first.wday, owning.wday)

#### **Arguments**

date object compatible with as. Date: the dates to convert

first.wday weekday number(s) (0–7, Sunday can be 0 or 7): the weekday that is considered

the beginning of the week; typically Sunday or Monday

owning.wday weekday number(s) (0-7, Sunday can be 0 or 7): a week is assigned to a given

year if the owning weekday of that week falls in that year; typically first.wday

or first.wday+3

#### Value

a data frame with three columns, \$year, \$week, and \$wday, corresponding to the given dates using the convention specified by first.wday and owning.wday; each wday entry will be %in% 0:6.

eb.createForecasts Function for making forecasts with the empirical Bayes method.

# Description

Function for making forecasts with the empirical Bayes method.

# Usage

```
eb.createForecasts(dat, new.dat, fit.obj = NULL, time.of.forecast = NULL,
    control.list = get.eb.control.list())
```

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#### **Arguments**

a list of numeric vectors, one per past season, containing historical trajectories.

new.dat

a single numeric vector containing the observations for the current season so far, and possibly future data points as well (when performing retrospective analysis); should not contain any NA's.

fit.obj

a collection of fit curves and noise level estimates to use when forming the prior; defaults to smooth.curves.to.fit(eb.fitSmoothCurves(dat)); while the smoothing method is quite fast, repeated calls to eb.createForecasts may benefit from caching the smoothed curves and feeding them in each time.

time.of.forecast

integer in [0..length(new.dat.partial)]; if specified, the forecast is prepared as if new.dat.partial[seq\_len(time.of.forecast)] was fed in.

control.list optional control list to forward to eb.createForecasts.

#### Value

a list with two components:

ys: a numeric matrix; in most other methods, each column is a different possible trajectory for the current season, with NA's in new.dat filled in with random draws from the forecasted distribution, and non-NA's (observed data) filled in with an imagined resampling of noise based on the model.

weights: a numeric vector; assigns a weight to each column of ys, which is used by methods relying on importance sampling.

eb.fitSmoothCurves

Function for fitting smooth curves to past seasons' data

# **Description**

Arguments:

### Usage

```
eb.fitSmoothCurves(dat.obj, method = c("ss", "tf"), cv.rule = c("min",
   "1se", "gcv"), tf.ord = 2, verbose = FALSE)
```

### **Arguments**

dat.obj	assumed to be a list, of length equal to number of past seasons. Each item here is itself a list, each component containing a vector of "signals" for that seasons
method	one of "ss" and "tf". The former uses R's built-in smoothing spline method; the latter uses the glmgen package
cv.rule	one of "min", "1se", or "gcv": the rule for selecting the smoothing parameter, where "min" gives the CV usual rule, and "1se" uses the CV 1-standard-error rule, and "gcv" uses generalized cross-validation (more efficient, less accurate); the "ss" method accepts only "min" and "gcv"

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tf.ord the order of the piecewise polynomial fit by trend filtering. Default is 2
verbose logical; if TRUE, progress information will be printed out to the terminal.

cv if TRUE, uses cross-validation to find the smoothing parameter; if FALSE, uses generalized cross-validation (more efficient, less accurate)

#### Value

a list with components

smooth.obj: a list of the same dimension as dat.obj, except all observed signal values have all been replaced by smoothed values

sigma.hat: a vector of length equal to the number of seasons, each component giving an estimate of the standard deviation of the noise in that season's data

# **Examples**

```
## author_header begin
## Copyright (C) 2016 Ryan Tibshirani
## This file is part of epiforecast. Algorithms included in epiforecast were developed by Logan C. Brooks, David
## Research reported in this publication was supported by the National Institute Of General Medical Sciences of th
## author_header end
## license_header begin
## epiforecast 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 2 of the License, or
## (at your option) any later version.
##
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## 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 epiforecast. If not, see <a href="http://www.gnu.org/licenses/">http://www.gnu.org/licenses/>.</a>
## license_header end
## source("eb.fitSmoothCurves.R")
## source("br.makeForecasts.R")
# Create some fake data
ns = 8
dat.obj = vector(mode="list",length=ns)
set.seed(0)
nt = 52
x = 1:nt
for (i in 1:ns) {
 y = sin(2*pi*runif(1,1,2.5)*x/max(x)) + rnorm(length(x),sd=0.5)
```

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```
dat.obj[[i]] = y
out1 = eb.fitSmoothCurves(dat.obj, method="ss", cv.rule="min", verb=TRUE)
out2 = eb.fitSmoothCurves(dat.obj, method="ss", cv.rule="gcv", verb=TRUE)
out3 = eb.fitSmoothCurves(dat.obj, method="tf", cv.rule="min", verb=TRUE)
out4 = eb.fitSmoothCurves(dat.obj, method="tf", cv.rule="gcv", verb=TRUE)
par(mfrow=c(1,ns))
for (i in 1:ns) {
  plot(x,dat.obj[[i]])
  lines(x,out1$smooth.obj[[i]],col=1)
  lines(x,out2$smooth.obj[[i]],col=2)
  lines(x,out3$smooth.obj[[i]],col=3)
  lines(x,out4$smooth.obj[[i]],col=4)
  legend("topright",lty=1,col=1:4,
         legend=c("SS, CV", "SS, GCV", "TF, CV", "TF, GCV"))
}
####
cur.season = 8
plot(dat.obj[[cur.season]])
t0 = 10
dat.obj.2 = dat.obj
dat.obj.2[[8]][-(1:t0)] = NA
points(br.smoothedCurve(dat.obj,cur.season,verbose=TRUE),col="red")
```

eb.simulate

Function for making forecasts with the empirical Bayes method.

#### **Description**

Function for making forecasts with the empirical Bayes method.

#### Usage

```
eb.simulate(dat, new.dat, baseline, fit.obj = NULL,
   control.list = get.eb.control.list())
```

### **Arguments**

dat a list of numeric vectors, one per past season, containing historical trajectories.

new.dat a single numeric vector with NA's for all future or missing data points to forecast

or infer; currently only supports NA's for future data points, not mixed in with

past data.

baseline a "baseline level" for this dataset; roughly speaking, data below this level does

not grow like an epidemic; currently ignored, but can be used as the y.scale.baseline

by passing it through the control.list argument.

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```
fit.obj optional argument to forward to eb.createForecasts

control.list optional argument to forward to eb.createForecasts; n.out is overridden with length(new.dat)
```

#### Value

a list with two components:

ys: a numeric matrix; each column is a different possible trajectory for the current season, with NA's in new.dat filled in with random draws from the forecasted distribution, and non-NA's (observed data) filled in with an imagined resampling of noise based on the model.

weights: a numeric vector; assigns a weight to each column of ys; generated by importance sampling.

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

 $\begin{tabular}{ll} Fetch \& cache Rhrefhttps://github.com/undefx/delphi-epidatadelphi-epidata data, convert it to a data.frame \end{tabular}$ 

# Description

Fetch & cache delphi-epidata data, convert it to a data.frame

# Usage

```
fetchEpidataDF(source, area, lag = NULL, first.week.of.season = NULL,
  first.epiweek = NULL, last.epiweek = NULL, cache.file = NULL,
  cache.invalidation.period = as.difftime(1L, units = "days"),
  force.cache.invalidation = FALSE)
```

### **Arguments**

source

length-1 character vector; name of data source; one of

- "fluview":U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) data from CDC FluView reports; weekly, national or by HHS region; updated weekly
- "ilinet":Estimates of ILINet data at state level; weekly; static
- "gft":Google Flu Trends data
- "ght":Google Health Trends data; currently restricted, not supported by this function
- "twitter"Twitter data; currently restricted, not supported by this function
- "wiki"Wikipedia access log data; currently not supported by this function
- "nidss.flu"Taiwan National Infectious Disease Statistics System (NIDSS) outpatient ILI data.

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 "nidss.flu"Taiwan National Infectious Disease Statistics System (NIDSS) dengue incidence data.

area

length-1 character vector; name of area; possibilities by source are:

- "fluview": "hhs1", "hhs2", ..., "hhs10", "nat"
- "ilinet":2-character state abbreviation or "DC"
- "gft":listed at https://github.com/undefx/delphi-epidata/blob/master/labels/cities.txt
- "nidss.flu", "nidss.dengue":one of "nationwide", "central", "eastern", "kaoping", "northern", "southern", "taipei"

lag

single integer value or NULL; for supported data sources for which observations for a particular time are revised at later times as more data is received, gives access to some of the older versions of the data. NULL gives the latest revision of the observation. An integer value gives the value for each observation lag weeks after its initial report; the value 0 corresponds to using the initial report for each data point. (This function does not reconstruct what a the data looked like at any particular point in the past, but can be used to do so.)

first.week.of.season

single integer value giving the week number that seasons start with, or NULL to have seasons start with the week number of the first data point

first.epiweek year-epiweek as string in form "YYYYww" specifying a lower limit on times

for which data will be fetched, or NULL to not impose a lower limit

last.epiweek year-epiweek as string in form "YYYYww" specifying an upper limit on times for which data will be fetched, or NULL to not impose an upper limit

cache.file single string; file path of Rdata file to create to cache the data from the delphiepidata server, or NULL to not cache

cache.invalidation.period

single difftime: time duration that must pass from last fetch for a new fetch to be performed instead of reading from the cache; default is one day

force.cache.invalidation

single non-NA logical; if TRUE, then the cache.invalidation.period and a fetch will always be performed (the cache will not be read)

#### Value

data.frame with \$date, \$year, \$week, and corresponding data (fields differ based on source)

### **Examples**

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fetchEpidataFullDat

Fetch data from delphi-epidata, trim partial seasons, and convert to list of trajectories

#### **Description**

Fetch data from delphi-epidata, trim partial seasons, and convert to list of trajectories

#### **Usage**

```
fetchEpidataFullDat(source, area, signal.ind, min.points.in.season,
  lag = NULL, first.week.of.season = NULL, first.epiweek = NULL,
  last.epiweek = NULL, cache.file = NULL,
  cache.invalidation.period = as.difftime(1L, units = "days"),
  force.cache.invalidation = FALSE)
```

### **Arguments**

source

length-1 character vector; name of data source; one of

- "fluview":U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) data from CDC FluView reports; weekly, national or by HHS region; updated weekly
- "ilinet":Estimates of ILINet data at state level; weekly; static
- "gft":Google Flu Trends data
- "ght":Google Health Trends data; currently restricted, not supported by this function
- "twitter"Twitter data; currently restricted, not supported by this function
- "wiki"Wikipedia access log data; currently not supported by this function
- "nidss.flu"Taiwan National Infectious Disease Statistics System (NIDSS) outpatient ILI data.
- "nidss.flu"Taiwan National Infectious Disease Statistics System (NIDSS) dengue incidence data.

area

length-1 character vector; name of area; possibilities by source are:

- "fluview": "hhs1", "hhs2", ..., "hhs10", "nat"
- "ilinet":2-character state abbreviation or "DC"
- "gft":listed at https://github.com/undefx/delphi-epidata/blob/master/labels/cities.txt
- "nidss.flu", "nidss.dengue":one of "nationwide", "central", "eastern", "kaoping", "northern", "southern", "taipei"

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signal.ind single non-NA character/integer-valued index for column of df min.points.in.season

the minimum number of non-NA values for signal.ind that a season must have in order to be retained; all rows corresponding to seasons containing less observations will be removed from df

lag

single integer value or NULL; for supported data sources for which observations for a particular time are revised at later times as more data is received, gives access to some of the older versions of the data. NULL gives the latest revision of the observation. An integer value gives the value for each observation lag weeks after its initial report; the value 0 corresponds to using the initial report for each data point. (This function does not reconstruct what a the data looked like at any particular point in the past, but can be used to do so.)

first.week.of.season

single integer value giving the week number that seasons start with, or NULL to have seasons start with the week number of the first data point

first.epiweek year-epiweek as string in form "YYYYww" specifying a lower limit on times

for which data will be fetched, or NULL to not impose a lower limit

last.epiweek year-epiweek as string in form "YYYYww" specifying an upper limit on times

for which data will be fetched, or NULL to not impose an upper limit

cache.file single string; file path of Rdata file to create to cache the data from the delphi-

epidata server, or NULL to not cache

cache.invalidation.period

single difftime: time duration that must pass from last fetch for a new fetch to be performed instead of reading from the cache; default is one day

force.cache.invalidation

single non-NA logical; if TRUE, then the cache.invalidation.period and a fetch will always be performed (the cache will not be read)

#### Value

named list of 52/53-length is.numeric vectors; each vector is the trajectory of the given signal for a single season, with NA's used to fill in for missing and future data; the names are of the form "SYYYY", where YYYY is the first year of the season, e.g., "S2003" corresponds to the 2003–2004 season.

### **Examples**

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firstEpiweekOfUniverse

Epiweek before which no data should exist

# Description

Assume that the universe was created in 1234 AD EW01, and that no data will be from times before this.

# Usage

firstEpiweekOfUniverse

#### **Format**

An object of class integer of length 1.

fit.eb.control.list

Takes an EB control list containing arguments that may require fitting to a curve object, performs any fitting, and outputs a static EB control list containing the results of the fitting procedure. The contents of the EB control list are also validated and standardized to a more rigid form, e.g, replacing some NULL values with defaults and some non-integer-class integral input with integer-class versions.

# Description

Takes an EB control list containing arguments that may require fitting to a curve object, performs any fitting, and outputs a static EB control list containing the results of the fitting procedure. The contents of the EB control list are also validated and standardized to a more rigid form, e.g, replacing some NULL values with defaults and some non-integer-class integral input with integer-class versions.

# Usage

```
fit.eb.control.list(dat, new.dat, fit.obj, time.of.forecast, control.list)
```

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```
get.eb.control.list
                          Generates a control list for eb. createForecasts.
```

#### **Description**

With no arguments, returns the default control list. Optional arguments provided to the function will override these default values (currently with no validation checks).

#### Usage

```
get.eb.control.list(parent = NULL, n.sims = 20000L, peak.time.dist = NULL,
  x.shift.dist = NULL, x.scale.dist = NULL, y.scale.baseline = 0,
  peak.height.dist = NULL, y.scale.dist = NULL, sd.option = c("match",
  "scale", "prior"), sd.prior = "uniform", sd.scale.dist = NULL,
  reasonable.future.weight = 0, n.future.neighbors = 3L,
  inactive.seasons = NULL, n.out = 53L, ii.match.mask = NULL,
 max.match.length = NULL, n.unpinned.observations = 0L)
```

#### **Arguments**

parent

n.sims

the number of simulated curves to generate in a forecast

peak.time.dist the distribution of smoothed-curve peak times that the prior should follow. If enabled, each smoothed curve will be x-shifted to have a peak time which is drawn from this distribution. The default setting is to disable this transformation. The default enabled distribution is a discrete uniform distribution fitted to the peak times of the smoothed curves provided to eb.createForecasts in the argument fit.obj.

x.shift.dist

the distribution of x-shifts to apply (after any x-shift from peak.time.dist). The default setting is to enable this transformation. The default enabled distribution is a discrete uniform distribution centered at zero with width equal to twice the bin width of a histogram of the fit.obj peak times, using Sturges' rule.

```
x.scale.dist
y.scale.baseline
```

a single numeric value. Any y-scale transforms will only transform about and above this baseline value; for example, for a baseline of 4 and scaling factor of 2, the y-value 1 will not be scaled, since 1<4, and the y-value 5 will be scale to 5+(5-4)\*2=6. The default is 0, which, for non-negative smoothed curves, corresponds to simply multiplying y-values by the scaling factor.

peak.height.dist

the distribution of smoothed-curve peak heights that the prior should follow. If enabled, each smoothed curve will be y-scaled to have a peak height which is drawn from this distribution. The default setting is to disable this transformation. The default enabled distribution is a uniform distribution fitted to

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the fit.obj peak heights. If a smoothed curve remains completely below y.scale.baseline the entire time, then y-scaling will have no effect on that curve, and the peak height will remain at its original value. If a peak height selected from the distribution is lower than y.scale.baseline, parts of the curve above the baseline will be scaled by a negative factor so that the original peak is mapped to the drawn peak height value; however, this inversion is likely undesirable, and the resulting peak height may be any value between the drawn peak height value and the baseline value.

y.scale.dist

the distribution of y-scales to apply (after any y-scale from peak.height.dist). The default setting is to enable this transformation. The default enabled transformation is a log-uniform distribution centered at 0 in the log-scale with log-scale width equal to twice the bin width of a histogram of the logarithms of the fit.obj peak heights, using Sturges' rule. Note that this default behavior can significantly bias the mean of the prior for the peak heights, but does not significantly affect the median of the prior for the peak heights.

sd.option

one of "match", "scale", or "prior", which controls the assignment of a single noise level, or distribution of possible noise levels, to a transformed curve: "match" chooses the sigma.hat associated with the selected smooth curve; "scale" does the same, but scales this sigma.hat by the y-scale factor given by the transformations selected from peak.height.dist and y.scale.dist; "prior" selects a noise level uniformly from the sigma.hat's of all smoothed curves fed into the EB method, not just the one corresponding to the current transformed curve.

sd.prior

controls the distribution of noise levels used when sd. option is "prior"; currently, the only choice is "uniform".

sd.scale.dist

controls the distribution of noise level scaling factors, which are applied after sd.option and sd.prior are used to select an initial noise level. The default setting is to disable this transformation. There is no default enabled distribution.

#### reasonable.future.weight

controls the coefficient of the "reasonable future" term added to the conditional log-likelihood of the observed values given a transformed curve and noise level when calculating importance weights. The default value is 0, which disables this feature.

#### n.future.neighbors

controls the number of neighbors to use when determining the "reasonable future" term: for a given transformed curve and noise parameter, the neighbors are the n.future.neighbors historical noisy curves from the dat argument in eb.createForecasts with the highest log-likelihoods in future weeks (after time.of.forecast; the reasonable future term is the average across these neighbors of the log-likelihood in future weeks.

#### inactive.seasons

is currently ignored.

n.out

is the number of observations that each outputted noisy curve should contain; it should be less than or equal to the length of the shortest smooth curve. For weekly data and year-long seasons, this should be 52 or 53.

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ii.match.mask

is a vector of indices in seq\_len(n.out); only observations at these times will be considered when computing the likelihood of observations and assigning "reasonable future" terms to transformed curves and noise levels.

max.match.length

is a single integer controlling the maximum number of observations to use when computing the log-likelihood of new.dat given a transformed curve and noise level; if more than max.match.length observations are available at time.of.forecast after applying ii.match.mask, only the max.match.length most recent observations are used in the likelihood calculation.

n.unpinned.observations

is a single integer controlling what values in the noisy transformed curves in the posterior are "pinned" to the observed values in new.dat; any observations after time.of.forecast-n.unpinned.observations are not pinned.

#### **Details**

Most settings are single integers, single reals, or character vectors where the first entry holds the desired value. Transformation distribution settings, on the other hand, can be one of several options, with the following associated meanings:

- NULL: Use the default setting for this transformation, either disabling the transformation or using the default distribution
- TRUE: Enable this transformation, and use the default distribution for this transformation
- FALSE: Disable this transformation
- Single integer: Enable this transformation and use the default distribution for this transformation, but break the distribution into the specified number of bins (rather than the default) when applying the grid importance sampling algorithm used by eb.createForecasts
- Distribution with bins:
- Function from curve.obj to distribution with bins:

#### Value

a list of parameter settings used by eb.createForecasts

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

#### **Examples**

```
default.control.list = get.eb.control.list()
with.less.sims = get.eb.control.list(n.sims = 10000L)
with.less.sims.another.way = get.eb.control.list(default.control.list, n.sims = 10000L)
with.less.sims.and.sd.option.scale = get.eb.control.list(with.less.sims, sd.option="scale")
```

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lastWeekNumber

The number of weeks assigned to a given year or years.

# Description

The length of one input should be evenly divisible by the length of the other.

# Usage

```
lastWeekNumber(year, owning.wday)
```

# **Arguments**

year integer/NA-valued vector of years

owning.wday integer vector of wday numbers (0-7, 0 and 7 are both Sunday): a week is

assigned to a given year based on whether this weekday is contained in that year

#### Value

the number of weeks assigned to each year in years

# **Examples**

```
## The number of epi weeks in each year from 1990 to 2020:
lastWeekNumber(1990:2020, 3)
```

```
match.arg.else.default
```

match.arg variant replacing unmatched args with choices[[1]], allowing non-character choices

# Description

Assumes this usage: parent\_fun = function(parent\_arg[=parent\_choices]) ... match.arg.forgiving(parent\_arg) ... (with or without "=parent\_choices").

#### Usage

```
match.arg.else.default(arg, choices)
```

#### Arguments

arg the argument to match to a choice; should

choices a positive-length vector; if it contains NULL, first choice should should be NULL

to avoid ambiguity

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#### **Details**

```
If arg is NULL, returns choices[[1]].
```

If choices is a character vector, this performs partial matches; otherwise, it checks for arg's that are all.equal with check.attributes=FALSE.

#### Value

arg, the corresponding match in choices, or choices[[1]] with a warning (when arg fails to match a choice)

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

#### **Examples**

```
library(testthat)
## author_header begin
## Copyright (C) 2016 Logan C. Brooks
## This file is part of epiforecast. Algorithms included in epiforecast were developed by Logan C. Brooks, David
## Research reported in this publication was supported by the National Institute Of General Medical Sciences of the
## author_header end
## license_header begin
## epiforecast 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 2 of the License, or
## (at your option) any later version.
##
## epiforecast 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 epiforecast. If not, see <http://www.gnu.org/licenses/>.
## license_header end
parent_function = function(ch1=letters[1:5], ch2=c("AAA","AAB","BBB"),
                           num1=1:5, int1=6L:10L,
                           list1=list(1:2,3:4), list2=list(NULL, "a", c(two=2),1:5)) {
 return (list(
    ch1=match.arg.else.default(ch1),
   ch2=match.arg.else.default(ch2),
   num1=match.arg.else.default(num1),
    int1=match.arg.else.default(int1),
   list1=match.arg.else.default(list1),
    list2=match.arg.else.default(list2)
 ))
}
```

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```
## Return default on missing:
expect_equal(parent_function(),
             list(ch1="a", ch2="AAA", num1=1, int1=6L, list1=1:2, list2=NULL))
## Return default on NULL:
expect_equal(parent_function(NULL, NULL, NULL, NULL, NULL, NULL),
             list(ch1="a", ch2="AAA", num1=1, int1=6L, list1=1:2, list2=NULL))
## Allow partial matches, all.equal ignoring attributes:
expect_equal(parent_function("b", c(extraneous.name="B"), 3L, 8.00000000001, c(p=3,q=4), 2),
             list(ch1="b", ch2="BBB", num1=3.0, int1=8L, list1=3:4, list2=c(two=2)))
## Return default with warning on mismatched inputs:
expect_equal(suppressWarnings(parent_function("q", "A", "nonnumeric", 11L, 1:4, c("A", "B", "C"))),
             list(ch1="a", ch2="AAA", num1=1, int1=6L, list1=1:2, list2=NULL))
expect_warning(parent_function("q"))
expect_warning(parent_function(,"A"))
expect_warning(parent_function(,,"nonnumeric"))
expect_warning(parent_function(,,,11L))
expect_warning(parent_function(,,,,1:4))
expect_warning(parent_function(,,,,,c("A","B","C")))
## Produce error on inappropriate inputs:
expect_error(parent_function(3), "length-1 character")
expect_error(parent_function(letters[1:2]), "length-1 character")
## todo produce error on inappropriate =choices=
```

match.dat

Match dat object input

#### **Description**

Returns a list of possibly-named numeric-class vectors given a list of possibly-named (is.)numeric vectors as input, or generates an error if the input seems inappropriate.

#### Usage

```
match.dat(dat)
```

### **Arguments**

dat

supposed to be a list of possibly-named numeric vectors

#### Value

dat as a list of numeric-class vectors

match.dist 23

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

match.dist

Returns a distribution that can be divided into buckets — a named list containing 'n', a single integer representing the number of buckets into which the distribution can be broken down; 'choices', an n-length vector containing a representative element from each bucket; 'probs', an n-length vector containing the probability mass assigned to each bucket, and 'sampler', a function from vectors of bucket indices (in seq\_len(n)) to randomly sampled elements within the corresponding buckets. Designed for input processing and validation within another function.

### **Description**

Returns a distribution that can be divided into buckets — a named list containing `n`, a single integer representing the number of buckets into which the distribution can be broken down; `choices`, an n-length vector containing a representative element from each bucket; `probs`, an n-length vector containing the probability mass assigned to each bucket, and `sampler`, a function from vectors of bucket indices (in seq\_len(n)) to randomly sampled elements within the corresponding buckets. Designed for input processing and validation within another function.

#### Usage

```
match.dist(curve.obj, dist, null.replacement, true.replacement,
  false.replacement, integer.replacement.fn)
```

#### **Arguments**

curve.obj output of eb.fitSmoothCurves

dist one of the following: (a) NULL, (b) a single boolean, (c) a single integer, (d) a function that outputs a distribution given a curve.obj, or (e) a distribution.

null.replacement one of (b)—(e), which is used to replace NULL inputs

true.replacement one of (c)—(e), which is used to replace TRUE inputs

false.replacement one of (c)—(e), which is used to replace FALSE inputs

integer.replacement.fn

a function from a single integer to either (d) or (e), called on integer inputs to produce a replacement value

#### Value

a distribution, which incorporates any fitting procedure to curve.obj;

24 match.new.dat.sim

match.integer

Match integer-valued input

### Description

Returns a possibly-named integer-class vector version of the input, or produces an error if the input seems inappropriate.

# Usage

```
match.integer(inp)
```

# Arguments

inp

supposed to be a possibly-named numeric object with integer/NA values.

#### Value

inp as an integer vector

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

match.new.dat.sim

Convert trajectory, trajectory matrix, or sim to sim; error otherwise

# Description

- \*.sim methods should eventually all support sim objects as input for new.dat rather than just single trajectories, but, for the convenience of the user, allow other types of input as well. Specifically, we should accept:
  - Trajectory: a numeric vector;
  - Trajectory matrix: a numeric matrix with each column a trajectory; and
  - Sim: a list with \$ys a #times by #trajectories numeric matrix with #trajectories >= 1 and each row either all NA or all non-NA, and \$weights a #trajectories-length numeric matrix with entries all >= 0.

#### Usage

```
match.new.dat.sim(new.dat.sim)
```

### **Arguments**

new.dat.sim trajectory / trajectory matrix / sim object

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#### **Details**

This method checks that it receives such an input and outputs a corresponding sim object.

#### Value

sim object

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

# **Examples**

```
match.new.dat.sim(1:5)
match.new.dat.sim(as.matrix(1:5)[,rep(1,10)])
match.new.dat.sim(list(ys=as.matrix(1:5)[,rep(1,10)], weights=0:9))
```

match.single.integer

Returns a possibly-named length-1 non-NA integer-class vector version of the input, or produces an error if the input seems inappropriate. Designed for input processing and validation within another function.

# Description

Returns a possibly-named length-1 non-NA integer-class vector version of the input, or produces an error if the input seems inappropriate. Designed for input processing and validation within another function.

### Usage

```
match.single.integer(n)
```

```
match.single.na.or.numeric
```

Match length-1 numeric input

# **Description**

Returns a possibly-named length-1 possibly-NA numeric vector version of the input, or produces an error if the input seems inappropriate.

### Usage

```
match.single.na.or.numeric(x)
```

# **Arguments**

Х

supposed to be a possibly-named length-1 numeric object

#### Value

x as a length-1 numeric vector

### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

match.single.nonna.integer

Match length-1 non-NA integer-valued input

# Description

Returns a possibly-named length-1 non-NA integer-class vector version of the input, or produces an error if the input seems inappropriate.

# Usage

```
match.single.nonna.integer(n)
```

# **Arguments**

n

supposed to be a possibly-named length-1 non-NA integer-valued numeric object

# Value

n as a length-1 integer-class vector

# Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

```
match.single.nonna.integer.or.null
```

Match length-1 non-NA integer-valued input or NULL

# **Description**

Returns a possibly-named length-1 non-NA integer-class vector version of the input if non-NULL, NULL if input is NULL, or produces an error if the input seems inappropriate.

### Usage

```
match.single.nonna.integer.or.null(n)
```

# **Arguments**

n

supposed to be a possibly-named length-1 non-NA integer-valued numeric object or NULL

#### Value

n as a length-1 integer-class vector

### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

match.single.wday.w

Returns a possibly-named length-1 integer-class vector of weekday numbers in 0:6 (%w format) given an integer-valued length-1 numeric vector with values in 0:7 (%w or %u format), or throws an error if the input seems inappropriate.

#### **Description**

Returns a possibly-named length-1 integer-class vector of weekday numbers in 0:6 (%w format) given an integer-valued length-1 numeric vector with values in 0:7 (%w or %u format), or throws an error if the input seems inappropriate.

#### Usage

```
match.single.wday.w(wday)
```

### **Arguments**

wday

vector of weekday numbers (each %in% 0:7)

#### Value

integer-class %w format weekday numbers

match.wday.w

Returns a possibly-named integer-class vector of weekday numbers in 0:6 (%w format) given an integer-valued numeric vector with values in 0:7 (%w or %u format), or throws an error if the input seems inappropriate.

### **Description**

Returns a possibly-named integer-class vector of weekday numbers in 0:6 (%w format) given an integer-valued numeric vector with values in 0:7 (%w or %u format), or throws an error if the input seems inappropriate.

#### Usage

```
match.wday.w(wday)
```

#### **Arguments**

wday

vector of weekday numbers (each %in% 0:7)

#### Value

integer-class %w format weekday numbers

seasonModelWeekDFToYearWeekDF

Convert season-model.week in data.frame to year-week

#### **Description**

Like yearWeekDFToSeasonModelWeekDF, but in opposite direction.

# Usage

```
seasonModelWeekDFToYearWeekDF(seasonModelWeek, first.week, owning.wday)
```

#### **Arguments**

seasonModelWeek

data.frame (or other list) with columns

\$season: integer-valued vector: season numbers

\$model.week: integer-valued vector: model week numbers

first.week integer-valued vector: week number that the seasons start on

owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

#### Value

data. frame with two columns giving the corresponding year-week breakdown:

\$year: integer-class vector: years

\$week: integer-class vector: week numbers

#### **Examples**

```
dates = as.Date("2015-01-01")+seq.int(0L, 1000L, 7L)
ywwd = DateToYearWeekWdayDF(dates, 0L, 3L) # epi week convention
dates.duplicate1 = yearWeekWdayDFToDate(ywwd, 0L, 3L)
identical(dates, dates.duplicate1)
smw = yearWeekDFToSeasonModelWeekDF(ywwd, 21L, 3L) # seasons starting on week number 21
yw = seasonModelWeekDFToYearWeekDF(smw, 21L, 3L)
identical(ywwd[,c("year","week")], yw)
dates.duplicate2 = seasonModelWeekWdayDFToDate(cbind(smw, wday=ywwd$wday), 21L, 0L, 3L)
identical(dates, dates.duplicate2)
```

seasonModelWeekToYearWeekDF

Convert season-model.week to year-week

# Description

Like yearWeekToSeasonModelWeekDF, but in opposite direction.

### Usage

```
seasonModelWeekToYearWeekDF(season, model.week, first.week, owning.wday)
```

# **Arguments**

season integer-valued vector: season numbers
model.week integer-valued vector: model week numbers

first.week integer-valued vector: week number that the seasons start on

owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

#### Value

data.frame with two columns giving the corresponding year-week breakdown:

\$year: integer-class vector: years

\$week: integer-class vector: week numbers

 ${\tt season Model Week Wday DFToDate}$ 

Convert season-model.week-wday data.frame to Date

### **Description**

Convert season-model.week-wday data. frame to Date

#### Usage

```
seasonModelWeekWdayDFToDate(seasonModelWeekWday, first.week, first.wday,
  owning.wday, error.on.wrap = TRUE)
```

# Arguments

seasonModelWeekWday

data.frame with \$season, model.week, and wday columns

first.week first week number of season first.wday first weekday number of week

owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

error.on.wrap TRUE or FALSE: if TRUE, an error is generated if a given week falls outside

the range of possible week numbers for the corresponding year (i.e., if it is nonpositive or greater than the number of weeks assigned to the corresponding year in year); if FALSE, the week number will wrap around to future or previous

years (e.g., week 0 of 1997 will be considered the last week of 1996)

### Value

Date vector with the corresponding dates

season Model Week Wday To Date

Convert season-model.week-wday to Date

# **Description**

Convert season-model.week-wday to Date

#### Usage

```
seasonModelWeekWdayToDate(season, model.week, wday, first.week, first.wday,
  owning.wday, error.on.wrap = TRUE)
```

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#### **Arguments**

season season number
model.week model week number
wday weekday number

first.week first week number of season first.wday first weekday number of week

owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

error.on.wrap TRUE or FALSE: if TRUE, an error is generated if a given week falls outside

the range of possible week numbers for the corresponding year (i.e., if it is nonpositive or greater than the number of weeks assigned to the corresponding year in year); if FALSE, the week number will wrap around to future or previous

years (e.g., week 0 of 1997 will be considered the last week of 1996)

#### Value

Date vector with the corresponding dates

seasonOfDate Get the season number associated with a particular date	
--	--

#### **Description**

Seasons are 52/53-week-long time spans that start with a particular week number (from 1 to 52); years are a special case that start with week 1. Seasons contain weeks from two consecutive years except in the case that the season starts with week 1, in which case it coincides exactly with a single year. Seasons are numbered by the first distinct year from which they take weeks, and labeled with an "S" prefix; for example, a season containing weeks from 2015 and 2016 would be numbered 2015 and labeled "S2015". This function gives the season number associated with the dates.

### Usage

```
seasonOfDate(date, first.week, first.wday, owning.wday)
```

# **Arguments**

date object convertible to Date

first.week the week on which each season should start

first.wday weekday number(s) (0–7, Sunday can be 0 or 7): the weekday that is considered

the beginning of the week; typically Sunday or Monday

owning.wday weekday number(s) (0-7, Sunday can be 0 or 7): a week is assigned to a given

year if the owning weekday of that week falls in that year; typically first.wday

or first.wday+3

Seq Seq

#### Value

named integer-valued vector: season numbers associated with the inputted weeks with names giving the season labels

seasonOfYearWeek

Get the season number associated with a particular year and week

# **Description**

Seasons are 52/53-week-long time spans that start with a particular week number (from 1 to 52); years are a special case that start with week 1. Seasons contain weeks from two consecutive years except in the case that the season starts with week 1, in which case it coincides exactly with a single year. Each season ends the week before the next season (with the same starting week) begins. Seasons are numbered by the first distinct year from which they take weeks, and labeled with an "S" prefix; for example, a season containing weeks from 2015 and 2016 would be numbered 2015 and labeled "S2015". This function gives the season number associated with the inputted weeks specified as year-week combinations.

#### Usage

```
seasonOfYearWeek(year, week, first.week)
```

# **Arguments**

year integer-valued vector: year in which the weeks fall

week integer-valued vector: associated week numbers (each %in% 1:53)

first.week the week on which each season should start

#### Value

named integer-valued vector: season numbers associated with the inputted weeks with names giving the season labels

Seq

A seq variant that produces a 0-length vector when ! (from <= to).

# **Description**

A seq variant that produces a 0-length vector when ! (from <= to).

### Usage

```
Seq(from, to, ...)
```

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#### **Arguments**

from	starting number (or other object compatible with seq)
to	ending number (or other object compatible with seq)
	arguments to forward to seq

trimPartialPastSeasons

Trims incomplete past seasons from a data.frame

# Description

Removes rows from df corresponding to "past" seasons (i.e., all but the last season in df) for which df has less than min.points.in.season non-missing entries in df[[signal.ind]].

# Usage

```
trimPartialPastSeasons(df, signal.ind, min.points.in.season)
```

### **Arguments**

df data frame with columns df\$season, and df[[signal.ind]] signal.ind single non-NA character/integer-valued index for column of df min.points.in.season

the minimum number of non-NA values for signal.ind that a season must have in order to be retained; all rows corresponding to seasons containing less observations will be removed from df

twkde.markovian.sim Time-parameterized kernel density estimation sim method, Markovian version

#### **Description**

Function for making forecasts with the basic time-parameterized kernel density estimation method. This method estimates diff(new.dat)[t-1] (used to produce dat[t]) for a trajectory new.dat based on weighted kernel density estimation using values of dat at the corresponding time of season (a Markov process). The weights are based on new.dat[t-1] and the corresponding values in dat; the weighting function is a Gaussian kernel with width determined by bw.SJnrd0.

# Usage

```
twkde.markovian.sim(dat, new.dat.sim, baseline = NA_real_, n.sims = 2000)
```

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### **Arguments**

a list of numeric vectors, one per past season, containing historical trajectories.

new.dat.sim

a numeric vector (trajectory), numeric matrix (cbound trajectories), or sim object (list with \$ys a numeric matrix (cbound trajectories) and \$weights a numeric vector (associated weights)), with NA's for all future or missing data points to forecast or infer; currently only supports NA's at future points, not mixed in between non-NA data

baseline

a "baseline level" for this dataset; roughly speaking, data below this level does not grow like an epidemic; currently ignored, but can be used as the y.scale.baseline by passing it through the control.list argument.

n.sims

single non-NA integer value or NULL: the number of curves to sample from the inferred distribution, or NULL to match the number of trajectories in new.dat.sim

#### Value

a sim object (list with two components:

- ys: a numeric matrix; each column is a different possible trajectory for the current season, with NA's in new.dat.sim filled in with random draws from the forecasted distribution, and non-NA's (observed data) filled in with an imagined resampling of noise based on the model.
- weights: a numeric vector; assigns a weight to each column of ys, which is used by other methods that rely on importance sampling).

#### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

#### **Examples**

```
fluview.nat.recent.df =
   trimPartialPastSeasons(fetchEpidataDF("fluview", "nat",
                          first.week.of.season=21L,
                          cache.file="fluview_nat_allfetch.Rdata"),
           "wili", min.points.in.season=52L)
## Recent historical seasons + current season, minus 2009 (nonseasonal
## pandemic) season:
full.dat = split(fluview.nat.recent.df$wili, fluview.nat.recent.df$season)
names(full.dat) <- sprintf("S%s", names(full.dat))</pre>
full.dat <- full.dat[names(full.dat)!="S2009"]</pre>
## Recent historical seasons minus 2009:
dat = head(full.dat, -1L)
## Current season:
new.dat = tail(full.dat, 1L)[[1]]
## Sample from conditional curve distribution estimate using CDC's 2015
## national %wILI onset threshold baseline of 2.1:
sim = twkde.markovian.sim(dat, new.dat, 2.1, n.sims=100)
```

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twkde.sim	Time-parameterized kernel density estimation sim method with heuris-
	tic adjustments

#### **Description**

Function for making forecasts with the time-parameterized kernel density estimation method with tweaks. This method estimates diff(new.dat) based on weighted kernel density estimation. Weights are based on the time of season and four functions of new.dat: (a) the last observed value in new.dat, (b) the sum of observed values in new.dat, (c) an exponential moving average of the observed values in new.dat, and (d) an exponential moving average of the changes in observed values in new.dat (i.e., in diff(new.dat)). The weighting function is separable, and consists of two components: a highly weighted "base" weighting function and a lowly weighted boxcar weighting function. The base weighting function is the product of an integral Laplacian kernel with respect to time of season, and Gaussian kernels with respect to the four new.dat-based components (with bandwidths selected by the bw.SJnrd0 method, and relative weighting controlled by tradeoff.weights). Each time a difference is drawn, simulating diff(new.dat)[t-1], the corresponding result for new.dat[t] is linearly mixed with a randomly selected value from historical curves around that time.

# Usage

```
twkde.sim(dat, new.dat.sim, baseline = NA_real_, n.sims = 2000, decay.factor = 0.7, diff.decay.factor = 0.5, max.shifts = c(rep(10, 20), 10:1, rep(0, 3), 1:10, rep(10, 10)), shift.decay.factor = 0.7, tradeoff.weights = c(0.5, 0.25, 0.25, 0.5))
```

#### **Arguments**

dat	a list of numeric vectors, one per past season, containing historical trajectories.
new.dat.sim	a numeric vector (trajectory), numeric matrix (cbound trajectories), or sim object (list with \$ys a numeric matrix (cbound trajectories) and \$weights a numeric vector (associated weights)), with NA's for all future or missing data points to forecast or infer; currently only supports NA's at future points, not mixed in between non-NA data
baseline	a "baseline level" for this dataset; roughly speaking, data below this level does not grow like an epidemic; currently ignored, but can be used as the y.scale.baseline by passing it through the control.list argument.
n.sims	single non-NA integer value or NULL: the number of curves to sample from the inferred distribution, or NULL to match the number of trajectories in new.dat.sim
decay.factor	decay factor for the exponential moving average of covariate.
diff.decay.fac	tor
	decay factor for the exponential moving average of differences covariate.
max.shifts	numeric vector with length matching the trajectory length in new.dat.sim; specifies the width of the time-of-season kernel as a function of the time of season.

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```
shift.decay.factor
```

decay factor for the time-of-season Laplacian kernel component.

```
tradeoff.weights
```

log-scale weighting factors for the four non-time-based kernel components (last observed value, sum of observed values, exponential moving average of values, exponential moving average of differences).

#### Value

a sim object (list with two components:

- ys: a numeric matrix; each column is a different possible trajectory for the current season, with NA's in new.dat.sim filled in with random draws from the forecasted distribution, and non-NA's (observed data) filled in with an imagined resampling of noise based on the model.
- weights: a numeric vector; assigns a weight to each column of ys, which is used by other methods that rely on importance sampling).

### Author(s)

Logan C. Brooks, David C. Farrow, Sangwon Hyun, Ryan J. Tibshirani, Roni Rosenfeld

# **Examples**

```
fluview.nat.recent.df =
   trimPartialPastSeasons(fetchEpidataDF("fluview", "nat",
                          first.week.of.season=21L,
                          cache.file="fluview_nat_allfetch.Rdata"),
           "wili", min.points.in.season=52L)
## Recent historical seasons + current season, minus 2009 (nonseasonal
## pandemic) season:
full.dat = split(fluview.nat.recent.df$wili, fluview.nat.recent.df$season)
names(full.dat) <- sprintf("S%s", names(full.dat))</pre>
full.dat <- full.dat[names(full.dat)!="S2009"]</pre>
## Recent historical seasons minus 2009:
dat = head(full.dat, -1L)
## Current season:
new.dat = tail(full.dat, 1L)[[1]]
## Sample from conditional curve distribution estimate using CDC's 2015
## national %wILI onset threshold baseline of 2.1:
sim = twkde.sim(dat, new.dat, 2.1, n.sims=50)
```

unifChoicePrior

Creates a uniform distribution over discrete choices which can be used with get.eb.control.list.

### **Description**

Creates a uniform distribution over discrete choices which can be used with get.eb.control.list.

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#### Usage

```
unifChoicePrior(choices)
```

# **Arguments**

choices

a vector of (discrete) choices

#### Value

a uniform discrete distribution over choices.

### **Examples**

```
uniform.seq = unifChoicePrior(letters[1:5])

## The distributions used by EB can be broken down into buckets;
## for the uniform discrete distribution, each bucket corresponds
## (boringly) to a single choice from =choices=. However, it is
## important to have a common interface.
random.bucket.indices = sample(seq_len(uniform.seq$n), 10000, replace=TRUE, prob=uniform.seq$probs)
random.elements = uniform.seq$sampler(random.bucket.indices)
random.elements.another.way = uniform.seq$choices[random.bucket.indices] # only works for =unifChoicePrior=
random.elements.a.third.way = letters[random.bucket.indices] # only works for this example
```

weekConventions

first.wday and owning.wday for some week numbering conventions

# Description

Covers four common week numbering conventions:

- "epi": Epidemiological weeks or "epi weeks": weeks begin on Sunday, and are assigned to years based on what year the majority of days fall in (i.e., what year Wednesday falls in)
- "iso": ISO 8601 weeks: weeks begin on Monday, and are assigned to years based on what year the majority of days fall in (i.e., what year Thursday falls in)
- "usa": USA convention: weeks begin on Sunday, and are assigned to years based on what year Sunday falls in
- "uk": UK convention: weeks begin on Monday, and are assigned to years based on what year Monday falls in

### Usage

weekConventions

#### **Format**

An object of class matrix with 2 rows and 4 columns.

#### **Details**

There are two rows, named "first.wday" and "owning.wday". There are four columns, corresponding to the four conventions above.

yearWeekDFToSeasonModelWeekDF

Convert year-week in a data.frame to season-model.week

# **Description**

 $Delegates\ to\ year {\tt WeekToSeasonModelWeekDF}.$ 

### Usage

yearWeekDFToSeasonModelWeekDF(yearWeek, first.week, owning.wday)

# **Arguments**

yearWeek data.frame (or other list) with columns \$year and \$week:

\$year integer-valued vector: year from the year-week numbering \$week integer-valued vector: week from the year-week numbering

first.week integer-valued vector: week number that the seasons start on

owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

#### Value

data.frame with two columns giving the corresponding season-model.week breakdown:

\$season: integer-class vector: season numbers

\$model.week: integer-class vector: model week numbers

yearWeekToSeasonModelWeekDF

Convert year-week to season-model.week

#### **Description**

Seasons starting with a week number n other than 1 contain week numbers n to 52/53 from the season's first year and 1 to n-1 of the season's second year. Sometimes we would like a numbering of weeks within a season that coincides with the week number when possible, but does not have a jump down from 52/53 to 1. Model weeks fulfill this purpose: they begin with the starting week of a season and increase by 1 for each subsequent week; they coincide with week numbers in the starting year, and are 52/53 plus the week number in the second year.

#### Usage

```
yearWeekToSeasonModelWeekDF(year, week, first.week, owning.wday)
```

### **Arguments**

year integer-valued vector: year from the year-week numbering
week integer-valued vector: week from the year-week numbering
first.week integer-valued vector: week number that the seasons start on

owning.wday integer-valued vector of weekday numbers: weekday that determines the year to

which a week will be assigned

### Value

data.frame with two columns giving the corresponding season-model.week breakdown:

\$season: integer-class vector: season numbers

\$model.week: integer-class vector: model week numbers

yearWeekWdayDFToDate Convert a structure containing year, week, and weekday numbers into

the corresponding dates under a specified week numbering convention.

Reverses DateToYearWeekWdayDF.

#### **Description**

Convert a structure containing year, week, and weekday numbers into the corresponding dates under a specified week numbering convention. Reverses DateToYearWeekWdayDF.

### Usage

```
yearWeekWdayDFToDate(ywwd, first.wday, owning.wday, error.on.wrap = TRUE)
```

#### **Arguments**

ywwd data frame with columns \$year, \$week, and \$wday containing the year, week,

and weekday numbers respectively (weekday numbers are 0-7; Sunday can be

inputted either as 0 or as 7)

first.wday wday number corresponding to the first weekday of any week

owning.wday wday number; a week is assigned to a given year if the owning weekday of that

week falls in the given year

error.on.wrap TRUE or FALSE: if TRUE, an error is generated if a given week falls outside

the range of possible week numbers for the corresponding year (i.e., if it is nonpositive or greater than the number of weeks assigned to the corresponding year in year); if FALSE, the week number will wrap around to future or previous

years (e.g., week 0 of 1997 will be considered the last week of 1996)

#### Value

a Date vector: the dates corresponding to the year-week-wdays and week numbering convention

yearWeekWdayListsToDate

Like yearWeekWdayDFToDate, but allows parameters to be provided in several (is.) list structures and vectors.

#### **Description**

Like yearWeekWdayDFToDate, but allows parameters to be provided in several (is.)list structures and vectors.

# Usage

```
yearWeekWdayListsToDate(...)
```

#### **Arguments**

vectors and (is.)lists to feed to <code>yearWeekWdayVecsToDate</code>; each entry in a list (e.g., column in a data.frame) is treated as a vector. Names can be provided by the names attribute of list arguments or optional parameter names for the vector arguments. (With no names, parameters of <code>yearWeekWdayVecsToDate</code> are matched sequentially.):

year integer-valued vector: the year numbers week integer-valued vector: the week numbers

wday integer-valued vector: the wday numbers (0-7, either 0 or 7 can be used

for Sunday)

first.wday wday number of the first day of each week

owning.wday if the owning weekday of a week falls in a particular year, the entire week is assigned to that year

error.on.wrap if TRUE, throws errors when week numbers do not fall in the specified years; when FALSE, wraps them around into other years

# Value

the corresponding dates

yearWeekWdayVecsToDate

*Like* yearWeekWdayDFToDate, *but* with each column of ywwd provided as separate parameters.

#### **Description**

Like yearWeekWdayDFToDate, but with each column of ywwd provided as separate parameters.

### Usage

```
yearWeekWdayVecsToDate(year, week, wday, first.wday, owning.wday,
  error.on.wrap = TRUE)
```

### **Arguments**

year integer-valued vector: the year numbers

week integer-valued vector: the week numbers

wday integer-valued vector: the wday numbers (0–7, either 0 or 7 can be used for Sunday)

first.wday wday number of the first day of each week

owning.wday if the owning weekday of a week falls in a particular year, the entire week is assigned to that year

error.on.wrap if TRUE, throws errors when week numbers do not fall in the specified years;

when FALSE, wraps them around into other years

# Value

the corresponding dates

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