| Function | standardModel() | | |
|--|---|--|--|
| File version | 1.0 | | |
| Last updated | 6 December 2020 | | |
| Associated source code file | www.github.com/bsh2/Fitness-Fatigue-Models/tree/docs-and- utilities/software/utilities/standardModel.R | | |
| Dependencies (packages required) | caret, stats, GA, parallel, foreach, iterators, doParallel, doRNG, deSolve | | |
| Functionality | Fit the discrete two-component standard fitness-fatigue model using standard optimiser (L-BFGS-B) or tuneable genetic algorithm with stochastic local search. Exponentially decaying initial component estimates can be included in the fitting process. That 'burn off' fairly quickly but can sometimes provide more accurate results. | | |
| Underlying model: Discrete difference series | $\hat{p}(t) = p^* + k_g \sum_{i=1}^{t-1} \omega(i) \cdot e^{\frac{-(t-i)}{\tau_g}} - k_h \sum_{i=1}^{t-1} \omega(i) \cdot e^{\frac{-(t-i)}{\tau_h}}$ $\text{Indicess component}$ $w(t) = \frac{k_g \cdot e^{-\left(\frac{1}{\tau_g}\right)}}{k_g \cdot e^{-\left(\frac{1}{\tau_g}\right)}} \xrightarrow{\text{response}} \underbrace{\sum_{i=1}^{t} \omega(i) \cdot e^{\frac{-(t-i)}{\tau_h}}}_{\text{fatigue}} \xrightarrow{\text{performance}} \underbrace{\sum_{i=1}^{t} \omega(i) \cdot e^{-\left(\frac{1}{\tau_h}\right)}}_{\text{fatigue}} \xrightarrow{\text{performance}} \underbrace{\sum_{i=1}^{t} \omega(i) \cdot e^{-\left(\frac{t-i}{\tau_h}\right)}}_{\text{fatigue}} \xrightarrow{\text{performance}} \underbrace{\sum_{i=1}^{t} \omega(i) \cdot e^{-\left(\frac{t-i}{\tau_h}\right)}}_{\text{fatigue}} - \underbrace{\sum_{i=1}^{t-1} \omega(i) \cdot e^{-\left(\frac{t-i}{\tau_h}\right)}}_{\text{fatigue}} + q_g e^{-\frac{t}{\tau_g}} - q_g e^{-\frac{t}{\tau_h}}$ | | |

1. Usage

standardModel(inputData, constraints, method = "bfgs", startingValues = NULL,
doTrace = TRUE, initialComponent = FALSE, parscale = NULL, initialWindow = NULL,
testHorizon= NULL, expandRate = NULL, doParallel = FALSE, maxIt = 10000, popSize =
120, gaSelection = "gareal_tourSelection", gaCrossover = "gareal_blxCrossover",
gaMutation = "gareal_rsMutation", gaElitism = 7.5)

Documentation: standardModel.R

2. Arguments

| Argument | Required | Category | Default | Details |
|-------------|----------|-----------|------------|---|
| inputData | Yes | Core arg. | No default | Data frame. Contains time-series data in sequential order. Three columns in order from left to right: "days", "performances", "loads". Data ordered in equal time steps, controlled by the "days" column (i.e. 1 day). Example dataset available in repository. 0 values used in loads column to represent no training on a given day. NA values in performance column to represent no observed measure on a given day. |
| constraints | Yes | Core arg. | No default | Box constraints for the parameter values. Supplied as a data frame with two columns ("lower", "upper"), each containing non-named numeric values in a specific order. |
| method | NO | Core arg. | "bfgs" | Options are the limited memory modification of the first order (with second order approximation) BFGS method (method = "bfgs") or a tuneable genetic algorithm with stochastic local search (method = "ga", see further arguments below) |

| Argument | Required | Category | Default | Details |
|------------------|-------------------------------------|----------------------|---------|---|
| startingValues | Conditional Yes if method = "bfgs" | Core arg | NULL | Starting set for the BFGS algorithm. Not required if method = "ga". Supplied as un-named vector of values ordered as follows: |
| doTrace | No | Optimisation | TRUE | TRUE/FALSE argument. Controls whether optimisation output is printed to the console. For method = "bfgs", a value between 1-6 can be specified, with higher values producing more output. |
| initialComponent | No | Core arg | FALSE | TRUE/FALSE argument. Controls whether to include initial decaying component estimates for fitness and fatigue (q_g,q_h) respectively. If TRUE, startingValues and constraints arguments must be of appropriate length |
| parscale | No | Optimisation | NULL | A vector of scaling values for the parameters. Optimization is performed on par/parscale and these should be comparable in the sense that a unit change in any element produces about a unit change in the scaled value. If NULL, defaults to c(1,1,1,1,1) (if initialComponent = FALSE) or c(1,1,1,1,1,1) (if initialComponent = TRUE) |
| initialWindow | No | Cross- validation | NULL | Initial model training window size for out- of-sample walk forward method (expanding window). Supplied as a percentage value (without the % sign). If NULL, default will be set to 60% of the data (i.e. initialWindow = 60) |

| Argument | Required | Category | Default | Details |
|-------------|----------|----------------------|----------------------------|---|
| testHorizon | No | Cross- validation | NULL | Walk forward testing size. Supplied as percentage value (without % sign). If NULL, default will be set to 20% (i.e. testHorizon = 20) |
| expandRate | No | Cross- validation | NULL | Walk forward increment rate. Supplied as percentage value (without % sign). If NULL, default will be set to 4% (i.e. expandRate = 4) |
| doParallel | No | Optimisation | FALSE | TRUE/FALSE argument. Controls whether the optimisation will be split across available logical nodes. Only applicable if method = "ga". |
| maxit | No | Optimisation | 1000 | The maximum number of iterations to run before the L-BFGS-B search is halted |
| popSize | No | Optimisation | 120 | The population size Only applicable if method = "ga". |
| gaSelection | No | Optimisation | "gareal_tou rSelection" | The selection function (i.e. function that generates a new population of individuals from the current population probablistically according to individual fitness). See GA package documentation for other options. Only applicable if method = "ga". |
| gaCrossover | No | Optimisation | "gareal_blx Crossover" | The crossover function (i.e. a function which forms offsprings by combining part of the genetic information from their parents). See GA package documentation for other options. Only applicable if method = "ga". |
| gaMutation | No | Optimisation | "gareal_rsM utation" | The mutation function (i.e. a function which randomly alters the values of some genes in a parent chromosome). See GA package documentation for other options. Only applicable if method = "ga". |
| gaElitism | No | Optimisation | 7.5 | The number of best fitness individuals to survive at each generation. By default top 7.5% will survive at each iteration. Only applicable if method = "ga". |

Documentation: standardModel.R

3. Value (output)

Returns an object of class list, with the following slots

| Slot | Name | Type | Relates to | Contains |
|------|-----------------|------|-----------------------------|------------------------------------|
| 1 | mainSet | List | Primary fitted model | Further objects: Summary |
| | | | | information and parameters |
| | | | | (summary), fit statistics (stats), |
| | | | | model prediction series |
| | | | | (predictions), raw optimisation |
| | | | | data(optim) |
| 2 | crossValidation | List | Cross validation slice data | Further objects: Summary |
| | | | | information (summary), model fit |
| | | | | metrics across the CV slices |
| | | | | (metrics), parameter values |
| | | | | across slices (parameters), |
| | | | | prediction series across slices |
| | | | | (predictions), raw slice data |
| | | | | (raw) |