Simulate from a fitted sam model

2017-08-28

The most recent version of TMB facilitates simulating from a fitted model, so we have implemented that ability in stockassessment. By default, these simulations are conditional on the estimated values of F and N but it is possible to also simulate F and N forward from the initial time point using the sim.condRE argument to the sam.fit function.

Read in and organize the data using fuctions specific to the stockassessment package.

```
cn <- read.ices("nsher/cn.dat")</pre>
cw <- read.ices("nsher/cw.dat")</pre>
dw <- read.ices("nsher/dw.dat")</pre>
lf <- read.ices("nsher/lf.dat")</pre>
lw <- read.ices("nsher/lw.dat")</pre>
mo <- read.ices("nsher/mo.dat")</pre>
nm <- read.ices("nsher/nm.dat")</pre>
pf <- read.ices("nsher/pf.dat")</pre>
pm <- read.ices("nsher/pm.dat")</pre>
sw <- read.ices("nsher/sw.dat")</pre>
surveys <- read.ices("nsher/survey.dat")</pre>
dat <- setup.sam.data(surveys=surveys,</pre>
                       residual.fleet=cn,
                       prop.mature=mo,
                       stock.mean.weight=sw,
                       catch.mean.weight=cw,
                       dis.mean.weight=dw,
                       land.mean.weight=lw,
                       prop.f=pf,
                       prop.m=pm,
                       natural.mortality=nm,
                       land.frac=lf)
```

Set up the model's configuration.

```
conf <- defcon(dat)</pre>
conf$fbarRange <- c(2,6)</pre>
conf$corFlag <- 1</pre>
conf$keyLogFpar <- matrix(c(</pre>
                     -1,
-1,
       -1,
              -1,
                            -1,
                                                         -1,
                      2,
-1,
        0,
               1,
                                                         -1,
        7,
                                                         -1,
-1,
              -1,
                     -1,
                            -1,
                                   -1,
                                           -1,
                                                  -1,
                                                         -1), nrow=4, byrow=TRUE)
```

Set up initial values for the parameters based on the data and configuration.

```
par <- defpar(dat,conf)
par$logFpar <- rep(0,9)</pre>
```

Fit the model.

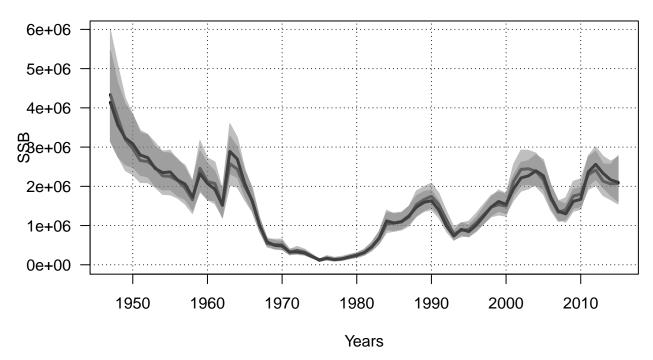
```
fit <- sam.fit(dat, conf, par)</pre>
```

Simulate from the fitted model and store the simulated observations in a new data set simdat that has the same structure as the original data.

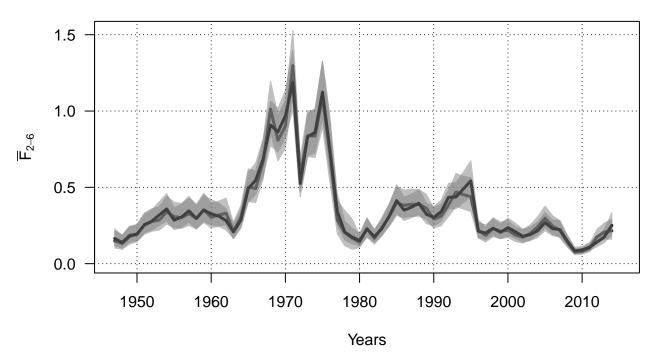
```
simdat <- simulate(fit, seed=1, nsim=1)[[1]]</pre>
```

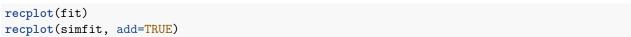
Fit the same model to the simulated data and compare the plot to the original

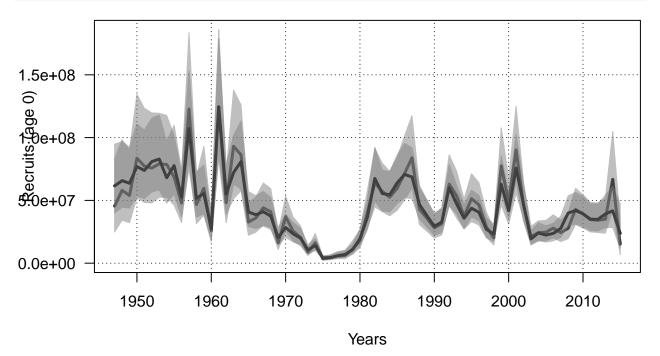
```
simfit <- sam.fit(simdat, conf, par)
ssbplot(fit)
ssbplot(simfit, add=TRUE)</pre>
```



```
fbarplot(fit, partial=FALSE)
fbarplot(simfit, add=TRUE, partial=FALSE)
```







We can also simulate multiple data sets and fit models to the new observations. For this it is best to use the parLapply function so that the fits are run in parallel. Fitting them in parallel just requires a few extra steps to set up the cluster, but it will save a lot of time.

```
simlist <- simulate(fit, seed=1, nsim=3)
no_cores <- detectCores() - 1 #how many cores can we use
if( no_cores>2 ) no_cores <- 2 # Cran check does not allow us to use more than two
cl <- makeCluster(no_cores) #set up some number of nodes</pre>
```

clusterExport(cl, c("conf", "par")) #send these objects to each node
clusterEvalQ(cl, {library(stockassessment)}) #load the package to each node
simfitslist <- parLapply(cl, simlist, function(x){sam.fit(x, conf, par)}) #do sam.fit to each element of
stopCluster(cl) #shut it down</pre>

```
ssbplot(fit, cicol="red")#the original data
trash <- lapply(simfitslist, function(x){ssbplot(x, add=TRUE)})
trash <- lapply(simfitslist, function(x){ssbplot(x, ci=FALSE, add=TRUE)})</pre>
```

