

# speedtest

*Benjamin Christoffersen*

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## Setup

```
library(dynamichazard); library(microbenchmark)

## Loading required package: survival

sim_func <- function(n, p){
  func <- asNamespace("dynamichazard")$test_sim_func_logit
  set.seed(101)
  t_max <- 30L
  func(n_series = n, n_vars = p, t_max = t_max, x_range = 1, x_mean = 0,
       beta_start = runif(p, -1.5, 1.5),
       intercept_start = -3, sds = c(.1, rep(.25, p)),
       tstart_sampl_func = function(t0, t_max)
         max(0, runif(1, -t_max, t_max - 1L)),
       lambda = 1 / 10)
}

get_rune_time_summary <- function(n, p){
  sims <- sim_func(n, p)

  out <- summary(microbenchmark(
    EKF_one_correction_step =
      suppressMessages(ddhazard(
        formula = Surv(tstart, tstop, event) ~ . - id,
        data = sims$res,
        model = "logit",
        id = sims$res$id,
        by = 1L,
        max_T = 30L,
        Q_0 = diag(1e6, p + 1L),
        Q = diag(1e-1, p + 1L))),
    EKF_more_correction_step =
      suppressMessages(ddhazard(
        formula = Surv(tstart, tstop, event) ~ . - id,
        data = sims$res,
        model = "logit",
        id = sims$res$id,
        by = 1L,
        max_T = 30L,
        Q_0 = diag(1, p + 1L),
        Q = diag(1e-1, p + 1L),
        control = list(NR_eps = 1e-3))),
    SMA = suppressMessages(ddhazard(
```

```

    formula = Surv(tstart, tstop, event) ~ . - id,
    data = sims$res,
    model = "logit",
    id = sims$res$id,
    by = 1L,
    max_T = 30L,
    Q_0 = diag(1e6, p + 1L),
    Q = diag(1e-1, p + 1L),
    control = list(method = "SMA"))),

GMA = suppressMessages(ddhazard(
  formula = Surv(tstart, tstop, event) ~ . - id,
  data = sims$res,
  model = "logit",
  id = sims$res$id,
  by = 1L,
  max_T = 30L,
  Q_0 = diag(1, p + 1L),
  Q = diag(1e-1, p + 1L),
  control = list(method = "GMA"))),

UKF = suppressMessages(ddhazard(
  formula = Surv(tstart, tstop, event) ~ . - id,
  data = sims$res,
  model = "logit",
  id = sims$res$id,
  by = 1L,
  max_T = 30L,
  Q_0 = diag(1, p + 1L),
  Q = diag(1e-1, p + 1L),
  control = list(method = "UKF"))),

  times = 5
))

cat("(n, p) = (", n, ", ", p, ")",
    ". Units is ", sQuote(attr(out, "unit")), "\n", sep = "")

print(out[, c("expr", "lq", "median", "uq")], row.names = FALSE)

cat("\n\n")

invisible()
}

```

## Test

```

grid_vals <- expand.grid(
  n = c(250, 1000, 10000),
  p = c(5, 10, 15))

```

```
invisible(
  mapply(get_rune_time_summary, n = grid_vals$n, p = grid_vals$p))
```

```
## (n, p) = (250, 5). Units is 'milliseconds'
##           expr    lq median  uq
## EKF_one_correction_step  76.8   81.8 101
## EKF_more_correction_step 143.7  145.6 153
##           SMA 212.1  214.7 227
##           GMA 190.1  191.7 194
##           UKF 324.5  331.2 342
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##           expr    lq median  uq
## EKF_one_correction_step  219    221 222
## EKF_more_correction_step 566    584 636
##           SMA 589    592 613
##           GMA 301    315 315
##           UKF 566    570 571
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##           expr    lq median  uq
## EKF_one_correction_step  568    574 578
## EKF_more_correction_step 1228   1244 1410
##           SMA 2428   2461 2785
##           GMA 1134   1152 1273
##           UKF 2853   2873 2960
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##           expr    lq median  uq
## EKF_one_correction_step  151    157 161
## EKF_more_correction_step 299    311 329
##           SMA 552    555 570
##           GMA 466    468 470
##           UKF 1110   1130 1133
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##           expr    lq median  uq
## EKF_one_correction_step  170    178 179
## EKF_more_correction_step 339    348 360
##           SMA 651    652 674
##           GMA 282    287 291
##           UKF 924    952 979
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##           expr    lq median  uq
## EKF_one_correction_step  505    524 614
## EKF_more_correction_step 1166   1168 1246
##           SMA 3295   3306 3365
##           GMA 1322   1348 1356
```

```

##          UKF 4165   4179 4197
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##      expr   lq median   uq
## EKF_one_correction_step 340   346 369
## EKF_more_correction_step 357   361 363
##      SMA 1004   1068 1073
##      GMA 457   471 475
##      UKF 2371   2374 2386
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##      expr   lq median   uq
## EKF_one_correction_step 228   229 235
## EKF_more_correction_step 459   460 465
##      SMA 1061   1152 1212
##      GMA 394   408 411
##      UKF 1668   1697 1704
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##      expr   lq median   uq
## EKF_one_correction_step 570   573 582
## EKF_more_correction_step 1023  1118 1131
##      SMA 4309  4474 4479
##      GMA 1291  1350 1367
##      UKF 5339  5457 5471

```

## Session info

- R version 3.4.2 (2017-09-28), x86\_64-w64-mingw32
- Locale: LC\_COLLATE=English\_United States.1252, LC\_CTYPE=C, LC\_MONETARY=English\_United States.1252, LC\_NUMERIC=C, LC\_TIME=English\_United States.1252
- Running under: Windows 10 x64 (build 15063)
- Matrix products: default
- Base packages: base, datasets, graphics, grDevices, methods, stats, utils
- Other packages: dynamichazard 0.5.1, microbenchmark 1.4-2.1, survival 2.41-3
- Loaded via a namespace (and not attached): backports 1.1.0, boot 1.3-20, codetools 0.2-15, colorspace 1.3-2, compiler 3.4.2, data.table 1.10.4-2, digest 0.6.12, evaluate 0.10.1, ggplot2 2.2.1, grid 3.4.2, gtable 0.2.0, htmltools 0.3.6, knitr 1.17, lattice 0.20-35, lazyeval 0.2.0, magrittr 1.5, MASS 7.3-47, Matrix 1.2-11, multcomp 1.4-7, munsell 0.4.3, mvtnorm 1.0-6, parallel 3.4.2, plyr 1.8.4, Rcpp 0.12.13, rlang 0.1.4, rmarkdown 1.6, rprojroot 1.2, sandwich 2.4-0, scales 0.5.0, splines 3.4.2, stringi 1.1.5, stringr 1.2.0, TH.data 1.0-8, tibble 1.3.4, tools 3.4.2, yaml 2.1.14, zoo 1.8-0