speedtest

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Setup

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

```
## Loading required package: survival
```

```r
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(
```

```r
        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 = 1
  ))

  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

```r
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  70.3   70.3  70.3
##  EKF_more_correction_step 137.6  137.6 137.6
##                       SMA 197.4  197.4 197.4
##                       GMA 211.4  211.4 211.4
##                       UKF 333.9  333.9 333.9
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##                      expr  lq median  uq
##    EKF_one_correction_step 198    198 198
##  EKF_more_correction_step 567    567 567
##                       SMA 589    589 589
##                       GMA 282    282 282
##                       UKF 507    507 507
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##                      expr   lq median   uq
##    EKF_one_correction_step  372    372  372
##  EKF_more_correction_step  945    945  945
##                       SMA 2406   2406 2406
##                       GMA  894    894  894
##                       UKF 2547   2547 2547
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##                      expr  lq median  uq
##    EKF_one_correction_step 103    103 103
##  EKF_more_correction_step 259    259 259
##                       SMA 442    442 442
##                       GMA 358    358 358
##                       UKF 832    832 832
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##                      expr  lq median  uq
##    EKF_one_correction_step 137    137 137
##  EKF_more_correction_step 322    322 322
##                       SMA 505    505 505
##                       GMA 213    213 213
##                       UKF 764    764 764
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##                      expr   lq median   uq
##    EKF_one_correction_step  592    592  592
##  EKF_more_correction_step  963    963  963
##                       SMA 3334   3334 3334
##                       GMA  986    986  986
```

```
##                          UKF 4283    4283 4283
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  293     293  293
##  EKF_more_correction_step  345     345  345
##                        SMA  975     975  975
##                        GMA  440     440  440
##                        UKF 2090    2090 2090
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  219     219  219
##  EKF_more_correction_step  475     475  475
##                        SMA 1027    1027 1027
##                        GMA  377     377  377
##                        UKF 1648    1648 1648
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  415     415  415
##  EKF_more_correction_step  905     905  905
##                        SMA 5437    5437 5437
##                        GMA 1258    1258 1258
##                        UKF 5198    5198 5198
```

Session info

- R version 3.5.0 (2018-04-23), `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 17134)`

- Matrix products: default

- Base packages: base, datasets, graphics, grDevices, methods, stats, utils

- Other packages: dynamichazard 0.6.0, microbenchmark 1.4-4, survival 2.41-3

- Loaded via a namespace (and not attached): backports 1.1.2, boot 1.3-20, compiler 3.5.0, digest 0.6.15, evaluate 0.10.1, grid 3.5.0, htmltools 0.3.6, knitr 1.20, lattice 0.20-35, magrittr 1.5, Matrix 1.2-14, parallel 3.5.0, Rcpp 0.12.17, rmarkdown 1.9, rprojroot 1.3-2, splines 3.5.0, stringi 1.1.7, stringr 1.3.0, tools 3.5.0, yaml 2.1.18