speedtest

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2017-06-09

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", "cld")], 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 cld
##   EKF_one_correction_step 18.2   19.4 20.3   a
##  EKF_more_correction_step 33.7   35.1 39.6   a
##                       SMA 81.3   86.4 88.7   a
##                       GMA 26.0   27.1 27.8   a
##                       UKF 76.6   78.6 79.1   a
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##                       expr   lq median    uq  cld
##   EKF_one_correction_step 31.7   33.1  34.9 a
##  EKF_more_correction_step 44.7   49.6  52.0  b
##                       SMA 60.6   63.2  72.2   c
##                       GMA 34.4   42.1  44.4 ab
##                       UKF 97.0   98.8 100.5    d
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##                       expr  lq median  uq cld
##   EKF_one_correction_step 231    231 233 a
##  EKF_more_correction_step 376    379 389  b
##                       SMA 455    535 540   c
##                       GMA 229    229 231 a
##                       UKF 518    540 607   c
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##                       expr    lq median    uq  cld
##   EKF_one_correction_step  42.9   45.8  47.1 a
##  EKF_more_correction_step  73.9   78.2  79.5  b
##                       SMA 122.5  123.5 137.3   c
##                       GMA  50.8   50.9  51.3 a
##                       UKF 318.1  318.5 323.8    d
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##                       expr    lq median    uq  cld
##   EKF_one_correction_step  37.7   38.2  42.5 a
##  EKF_more_correction_step  54.6   54.6  58.8  b
##                       SMA 103.0  106.2 112.3   c
##                       GMA  44.2   46.1  47.3 ab
##                       UKF 199.6  200.6 200.8    d
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##                       expr  lq median  uq  cld
##   EKF_one_correction_step 209    298 298 a
##  EKF_more_correction_step 356    359 368  b
##                       SMA 637    718 720   c
##                       GMA 277    291 367 ab
```

```
##                       UKF 917    934 989    d
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##                      expr    lq median    uq  cld
##   EKF_one_correction_step  92.9   93.6  98.2  b
##  EKF_more_correction_step  85.6   87.0  87.4  b
##                       SMA 177.9  178.6 181.9   c
##                       GMA  62.6   65.0  74.0 a
##                       UKF 421.0  425.2 427.8    d
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##                      expr    lq median    uq  cld
##   EKF_one_correction_step  78.7   80.4  80.4 a
##  EKF_more_correction_step 162.3  165.1 165.1  b
##                       SMA 321.1  346.9 392.9   c
##                       GMA 105.7  107.5 116.1 a
##                       UKF 495.7  497.2 497.7    d
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##                      expr   lq median   uq   cld
##   EKF_one_correction_step  335    336  348 a
##  EKF_more_correction_step  557    561  567   c
##                       SMA  969    970  972    d
##                       GMA  456    456  457  b
##                       UKF 1867   1873 1879     e
```

Session info

- R version 3.4.0 (2017-04-21), `x86_64-w64-mingw32`
- Locale: `LC_COLLATE=English_United Kingdom.1252`, `LC_CTYPE=English_United Kingdom.1252`, `LC_MONETARY=English_United Kingdom.1252`, `LC_NUMERIC=C`, `LC_TIME=English_United Kingdom.1252`
- Running under: `Windows 10 x64 (build 14393)`
- Matrix products: default
- Base packages: base, datasets, graphics, grDevices, methods, stats, utils
- Other packages: dynamichazard 0.3.1, microbenchmark 1.4-2.1, survival 2.41-3
- Loaded via a namespace (and not attached): backports 1.1.0, boot 1.3-19, codetools 0.2-15, colorspace 1.3-2, compiler 3.4.0, data.table 1.10.4, digest 0.6.12, evaluate 0.10, ggplot2 2.2.1, grid 3.4.0, gtable 0.2.0, htmltools 0.3.6, knitr 1.16, lattice 0.20-35, lazyeval 0.2.0, magrittr 1.5, MASS 7.3-47, Matrix 1.2-9, multcomp 1.4-6, munsell 0.4.3, mvtnorm 1.0-6, plyr 1.8.4, Rcpp 0.12.11, rlang 0.1.1, rmarkdown 1.5, rprojroot 1.2, sandwich 2.3-4, scales 0.4.1, speedglm 0.3-2, splines 3.4.0, stringi 1.1.5, stringr 1.2.0, TH.data 1.0-8, tibble 1.3.3, tools 3.4.0, yaml 2.1.14, zoo 1.8-0