speedtest

Benjamin Christoffersen

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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(
```

```
        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

```
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  63.8   63.8  63.8
##   EKF_more_correction_step 120.5  120.5 120.5
##                         SMA 192.8  192.8 192.8
##                         GMA 194.5  194.5 194.5
##                         UKF 323.9  323.9 323.9
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##                         expr  lq median  uq
##     EKF_one_correction_step 189    189 189
##   EKF_more_correction_step 557    557 557
##                         SMA 618    618 618
##                         GMA 277    277 277
##                         UKF 510    510 510
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##                         expr   lq median   uq
##     EKF_one_correction_step  388    388  388
##   EKF_more_correction_step  895    895  895
##                         SMA 2277   2277 2277
##                         GMA  870    870  870
##                         UKF 2510   2510 2510
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##                         expr  lq median  uq
##     EKF_one_correction_step 105    105 105
##   EKF_more_correction_step 234    234 234
##                         SMA 483    483 483
##                         GMA 397    397 397
##                         UKF 858    858 858
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##                         expr  lq median  uq
##     EKF_one_correction_step 139    139 139
##   EKF_more_correction_step 294    294 294
##                         SMA 500    500 500
##                         GMA 205    205 205
##                         UKF 760    760 760
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##                         expr    lq median    uq
##     EKF_one_correction_step  554    554  554
##   EKF_more_correction_step  931    931  931
##                         SMA 3056   3056 3056
##                         GMA  983    983  983
```

```
##                            UKF 3850     3850 3850
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##                         expr   lq median   uq
##    EKF_one_correction_step  270    270  270
##  EKF_more_correction_step  321    321  321
##                          SMA 1241   1241 1241
##                          GMA  421    421  421
##                          UKF 2029   2029 2029
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##                         expr   lq median   uq
##    EKF_one_correction_step  221    221  221
##  EKF_more_correction_step  454    454  454
##                          SMA  947    947  947
##                          GMA  334    334  334
##                          UKF 1453   1453 1453
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##                         expr   lq median   uq
##    EKF_one_correction_step  418    418  418
##  EKF_more_correction_step  879    879  879
##                          SMA 4162   4162 4162
##                          GMA 1176   1176 1176
##                          UKF 4929   4929 4929
```

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