

speedtest

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2017-11-22

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 66.1    79 86.9
## EKF_more_correction_step 117.4   126 130.9
##           SMA 182.5   189 191.0
##           GMA 172.0   178 184.2
##           UKF 284.4   289 301.4
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step 193    205 209
## EKF_more_correction_step 552    555 557
##           SMA 526    529 550
##           GMA 285    295 301
##           UKF 529    532 536
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step 460    516 527
## EKF_more_correction_step 1062   1091 1101
##           SMA 2206   2207 2227
##           GMA 927    1038 1048
##           UKF 2583   2587 2609
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step 120    122 146
## EKF_more_correction_step 259    287 289
##           SMA 449    451 454
##           GMA 362    365 373
##           UKF 949    955 968
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step 145    152 166
## EKF_more_correction_step 327    335 335
##           SMA 528    556 562
##           GMA 236    244 245
##           UKF 857    858 869
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step 650    651 659
## EKF_more_correction_step 1165   1229 1420
##           SMA 3475   3497 4151
##           GMA 1361   1364 1367
```

```

##          UKF 4589   4652 4658
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##      expr   lq median   uq
## EKF_one_correction_step 310   314 319
## EKF_more_correction_step 327   329 340
##          SMA 900   962 969
##          GMA 414   421 439
##          UKF 2165  2174 2180
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##      expr   lq median   uq
## EKF_one_correction_step 232   232 237
## EKF_more_correction_step 464   471 474
##          SMA 983  1070 1141
##          GMA 356   364 367
##          UKF 1552  1552 1565
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##      expr   lq median   uq
## EKF_one_correction_step 556   570 587
## EKF_more_correction_step 984   990 1101
##          SMA 4085  4111 4225
##          GMA 1320  1325 1337
##          UKF 5074  5208 5412

```

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 0.5.0, 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