speedtest

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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 = 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))
```

```r
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  81.5   81.5  81.5
##  EKF_more_correction_step 130.2  130.2 130.2
##                       SMA 190.8  190.8 190.8
##                       GMA 186.2  186.2 186.2
##                       UKF 279.9  279.9 279.9
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##                       expr  lq median  uq
##   EKF_one_correction_step 184    184 184
##  EKF_more_correction_step 550    550 550
##                       SMA 606    606 606
##                       GMA 314    314 314
##                       UKF 474    474 474
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  373    373  373
##  EKF_more_correction_step  890    890  890
##                       SMA 2101   2101 2101
##                       GMA  873    873  873
##                       UKF 2190   2190 2190
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##                       expr    lq median    uq
##   EKF_one_correction_step  96.6   96.6  96.6
##  EKF_more_correction_step 215.1  215.1 215.1
##                       SMA 409.1  409.1 409.1
##                       GMA 310.7  310.7 310.7
##                       UKF 780.2  780.2 780.2
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##                       expr  lq median  uq
##   EKF_one_correction_step 135    135 135
##  EKF_more_correction_step 310    310 310
##                       SMA 473    473 473
##                       GMA 187    187 187
##                       UKF 718    718 718
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  553    553  553
##  EKF_more_correction_step  926    926  926
##                       SMA 2980   2980 2980
##                       GMA  903    903  903
```

```
##                       UKF 3793   3793 3793
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  282    282  282
##  EKF_more_correction_step  323    323  323
##                       SMA  885    885  885
##                       GMA  402    402  402
##                       UKF 1985   1985 1985
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  215    215  215
##  EKF_more_correction_step  451    451  451
##                       SMA  915    915  915
##                       GMA  367    367  367
##                       UKF 1496   1496 1496
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##                       expr   lq median   uq
##   EKF_one_correction_step  420    420  420
##  EKF_more_correction_step  899    899  899
##                       SMA 3876   3876 3876
##                       GMA 1104   1104 1104
##                       UKF 4819   4819 4819
```

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