

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))

```

```
invisible(
  mapply(get_rune_time_summary, n = grid_vals$n, p = grid_vals$p))

## Warning in ddhazard(formula = Surv(tstart, tstop, event) ~ . - id, data = sims
## $res, : 'ddhazard_control' instead of 'list' to the 'control' argument

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## (n, p) = (250, 5). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step  60.5   60.5  60.5
## EKF_more_correction_step 132.0  132.0 132.0
##           SMA 162.6  162.6 162.6
##           GMA 192.2  192.2 192.2
##           UKF 299.2  299.2 299.2

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## (n, p) = (1000, 5). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step  189    189 189
## EKF_more_correction_step  534    534 534
##           SMA  564    564 564
##           GMA  265    265 265
##           UKF  461    461 461

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## (n, p) = (10000, 5). Units is 'milliseconds'
##           expr    lq median    uq
## EKF_one_correction_step  349    349 349
## EKF_more_correction_step  878    878 878
##           SMA 2174    2174 2174
```

```

##          GMA  738    738  738
##          UKF 2496   2496 2496

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## (n, p) = (250, 10). Units is 'milliseconds'
##          expr  lq median  uq
## EKF_one_correction_step 100    100 100
## EKF_more_correction_step 243    243 243
##          SMA 424    424 424
##          GMA 374    374 374
##          UKF 845    845 845

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## (n, p) = (1000, 10). Units is 'milliseconds'
##          expr  lq median  uq
## EKF_one_correction_step 131    131 131
## EKF_more_correction_step 305    305 305
##          SMA 471    471 471
##          GMA 193    193 193
##          UKF 705    705 705

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## $res, : 'ddhazard_control' instead of 'list' to the 'control' argument

## (n, p) = (10000, 10). Units is 'milliseconds'
##          expr  lq median  uq
## EKF_one_correction_step 447    447 447
## EKF_more_correction_step 1021   1021 1021
##          SMA 3012   3012 3012
##          GMA 907    907 907

```

```

##                                UKF 3915   3915 3915

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## (n, p) = (250, 15). Units is 'milliseconds'
##              expr    lq median    uq
## EKF_one_correction_step 261    261 261
## EKF_more_correction_step 291    291 291
##              SMA    840    840 840
##              GMA    373    373 373
##              UKF 1986    1986 1986

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## (n, p) = (1000, 15). Units is 'milliseconds'
##              expr    lq median    uq
## EKF_one_correction_step 214    214 214
## EKF_more_correction_step 460    460 460
##              SMA    843    843 843
##              GMA    303    303 303
##              UKF 1397    1397 1397

## Warning in ddhazard(formula = Surv(tstart, tstop, event) ~ . - id, data = sims
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## $res, : 'ddhazard_control' instead of 'list' to the 'control' argument

## (n, p) = (10000, 15). Units is 'milliseconds'
##              expr    lq median    uq
## EKF_one_correction_step 382    382 382
## EKF_more_correction_step 846    846 846
##              SMA 3806    3806 3806
##              GMA 1076    1076 1076
##              UKF 4712    4712 4712

```

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 0.12.18, 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