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 = 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))
```

```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 cld
##   EKF_one_correction_step 18.7   26.7  27.2   a
##  EKF_more_correction_step 33.7   34.0  34.2   a
##                       SMA 93.3  107.5 116.6   a
##                       GMA 38.3   38.9  39.9   a
##                       UKF 78.5   85.9  90.4   a
##
##
## (n, p) = (1000, 5). Units is 'milliseconds'
##                       expr    lq median    uq  cld
##   EKF_one_correction_step  31.6   31.8  35.5 a
##  EKF_more_correction_step  44.8   48.4  56.4  bc
##                       SMA  61.4   63.0  66.5   c
##                       GMA  41.9   44.2  50.1 ab
##                       UKF 117.6  118.0 121.8    d
##
##
## (n, p) = (10000, 5). Units is 'milliseconds'
##                       expr  lq median  uq cld
##   EKF_one_correction_step 234    246 249 a
##  EKF_more_correction_step 384    397 401  b
##                       SMA 487    577 591   c
##                       GMA 194    201 204 a
##                       UKF 553    584 658   c
##
##
## (n, p) = (250, 10). Units is 'milliseconds'
##                       expr    lq median    uq  cld
##   EKF_one_correction_step  43.8   44.3  46.1 a
##  EKF_more_correction_step  74.2   76.9  85.9  b
##                       SMA 134.5  139.1 147.4   c
##                       GMA  70.3   73.5  85.2  b
##                       UKF 341.9  344.1 350.2    d
##
##
## (n, p) = (1000, 10). Units is 'milliseconds'
##                       expr    lq median    uq cld
##   EKF_one_correction_step  36.7   36.9  42.2 a
##  EKF_more_correction_step  54.9   55.0  56.1 a
##                       SMA 112.0  115.7 134.0  b
##                       GMA  48.3   49.2  59.0 a
##                       UKF 217.9  218.7 222.9   c
##
##
## (n, p) = (10000, 10). Units is 'milliseconds'
##                       expr  lq median   uq cld
##   EKF_one_correction_step 209    307  319 a
##  EKF_more_correction_step 372    385  416 a
##                       SMA 713    787  806  b
##                       GMA 280    288  363 a
```

```
##                       UKF 996   1002 1051   c
##
##
## (n, p) = (250, 15). Units is 'milliseconds'
##                       expr    lq median    uq cld
##   EKF_one_correction_step 114.3  122.1 122.4 a
##  EKF_more_correction_step  95.8   96.6 107.0 a
##                        SMA 187.1  197.2 204.7  b
##                        GMA  82.8   83.8  88.1 a
##                        UKF 488.2  488.9 490.6   c
##
##
## (n, p) = (1000, 15). Units is 'milliseconds'
##                       expr    lq median    uq  cld
##   EKF_one_correction_step  94.4   96.7  99.9 a
##  EKF_more_correction_step 165.1  166.2 172.9  b
##                        SMA 390.5  441.3 451.5   c
##                        GMA 115.4  123.6 139.0 ab
##                        UKF 541.7  551.3 563.0    d
##
##
## (n, p) = (10000, 15). Units is 'milliseconds'
##                       expr   lq median   uq   cld
##   EKF_one_correction_step  249    353  362 a
##  EKF_more_correction_step  536    545  550   c
##                        SMA 1063   1078 1081    d
##                        GMA  442    457  470  b
##                        UKF 1976   2023 2026     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 15063)`
- Matrix products: default
- Base packages: base, datasets, graphics, grDevices, methods, stats, utils
- Other packages: dynamichazard 0.3.4, 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