Package 'bootStateSpace'

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Title Bootstrap for State Space Models

Version 1.0.3

Description Provides a streamlined and user-friendly framework for bootstrapping in state space models, particularly when the number of subjects/units (n) exceeds one, a scenario commonly encountered in social and behavioral sciences. The parametric bootstrap implemented here was developed and applied in Pesigan, Russell, and Chow (2025) <doi:10.1037/met0000779>.

URL https://github.com/jeksterslab/bootStateSpace, https://jeksterslab.github.io/bootStateSpace/

BugReports https://github.com/jeksterslab/bootStateSpace/issues

License GPL (>= 3)

Encoding UTF-8

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NeedsCompilation no

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`coef.bootstatespace` *Estimated Parameter Method for an Object of Class* `bootstatespace`

Description

Estimated Parameter Method for an Object of Class `bootstatespace`

Usage

```
## S3 method for class 'bootstatespace'
coef(object, ...)
```

Arguments

`object`	Object of Class `bootstatespace`.
`...`	additional arguments.

Value

Returns a vector of estimated parameters.

Author(s)

Ivan Jacob Agaloos Pesigan

confint.bootstatespace *Confidence Intervals Method for an Object of Class* bootstatespace

Description

Confidence Intervals Method for an Object of Class bootstatespace

Usage

```
## S3 method for class 'bootstatespace'
confint(object, parm = NULL, level = 0.95, type = "pc", ...)
```

Arguments

object	Object of Class bootstatespace.
parm	a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.
level	the confidence level required.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected.
...	additional arguments.

Value

Returns a matrix of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

extract *Extract Generic Function*

Description

A generic function for extracting elements from objects.

Usage

```
extract(object, what)
```

Arguments

object	An object.
what	Character string.

Value

A value determined by the specific method for the object's class.

---

extract.bootstatespace

Extract Method for an Object of Class bootstatespace

Description

Extract Method for an Object of Class bootstatespace

Usage

```
## S3 method for class 'bootstatespace'
extract(object, what = NULL)
```

Arguments

object	Object of Class bootstatespace.
what	Character string. What specific matrix to extract. If what = NULL, extract all available matrices.

Value

Returns a list. Each element of the list is a list of bootstrap estimates in matrix format.

Author(s)

Ivan Jacob Agaloos Pesigan

PBSSMFixed *Parametric Bootstrap for the State Space Model (Fixed Parameters)*

Description

This function simulates data from a state-space model and fits the model using the dynr package. The process is repeated R times. It assumes that the parameters remain constant across individuals and over time. At the moment, the function only supports type = 0.

Usage

```
PBSSMFixed(
  R,
  path,
  prefix,
  n,
  time,
  delta_t = 1,
  mu0,
  sigma0_l,
  alpha,
  beta,
  psi_l,
  nu,
  lambda,
  theta_l,
  type = 0,
  x = NULL,
  gamma = NULL,
  kappa = NULL,
  mu0_fixed = FALSE,
  sigma0_fixed = FALSE,
  alpha_level = 0.05,
  optimization_flag = TRUE,
  hessian_flag = FALSE,
  verbose = FALSE,
  weight_flag = FALSE,
  debug_flag = FALSE,
  perturb_flag = FALSE,
  xtol_rel = 1e-07,
  stopval = -9999,
  ftol_rel = -1,
  ftol_abs = -1,
  maxeval = as.integer(-1),
  maxtime = -1,
  ncores = NULL,
  seed = NULL,
```

```
  clean = TRUE
)
```

Arguments

R	Positive integer. Number of bootstrap samples.
path	Path to a directory to store bootstrap samples and estimates.
prefix	Character string. Prefix used for the file names for the bootstrap samples and estimates.
n	Positive integer. Number of individuals.
time	Positive integer. Number of time points.
delta_t	Numeric. Time interval. The default value is 1.0 with an option to use a numeric value for the discretized state space model parameterization of the linear stochastic differential equation model.
mu0	Numeric vector. Mean of initial latent variable values ($\boldsymbol{\mu}_{\boldsymbol{\eta}\|0}$).
sigma0_l	Numeric matrix. Cholesky factorization (t(chol(sigma0))) of the covariance matrix of initial latent variable values ($\boldsymbol{\Sigma}_{\boldsymbol{\eta}\|0}$).
alpha	Numeric vector. Vector of constant values for the dynamic model ($\boldsymbol{\alpha}$).
beta	Numeric matrix. Transition matrix relating the values of the latent variables at the previous to the current time point ($\boldsymbol{\beta}$).
psi_l	Numeric matrix. Cholesky factorization (t(chol(psi))) of the covariance matrix of the process noise ($\boldsymbol{\Psi}$).
nu	Numeric vector. Vector of intercept values for the measurement model ($\boldsymbol{\nu}$).
lambda	Numeric matrix. Factor loading matrix linking the latent variables to the observed variables ($\boldsymbol{\Lambda}$).
theta_l	Numeric matrix. Cholesky factorization (t(chol(theta))) of the covariance matrix of the measurement error ($\boldsymbol{\Theta}$).
type	Integer. State space model type. See Details for more information.
x	List. Each element of the list is a matrix of covariates for each individual i in n. The number of columns in each matrix should be equal to time.
gamma	Numeric matrix. Matrix linking the covariates to the latent variables at current time point ($\boldsymbol{\Gamma}$).
kappa	Numeric matrix. Matrix linking the covariates to the observed variables at current time point ($\boldsymbol{\kappa}$).
mu0_fixed	Logical. If mu0_fixed = TRUE, fix the initial mean vector to mu0. If mu0_fixed = FALSE, mu0 is estimated.
sigma0_fixed	Logical. If sigma0_fixed = TRUE, fix the initial covariance matrix to tcrossprod(sigma0_l). If sigma0_fixed = FALSE, sigma0 is estimated.
alpha_level	Numeric vector. Significance level α.
optimization_flag	a flag (TRUE/FALSE) indicating whether optimization is to be done.
hessian_flag	a flag (TRUE/FALSE) indicating whether the Hessian matrix is to be calculated.

verbose	a flag (TRUE/FALSE) indicating whether more detailed intermediate output during the estimation process should be printed
weight_flag	a flag (TRUE/FALSE) indicating whether the negative log likelihood function should be weighted by the length of the time series for each individual
debug_flag	a flag (TRUE/FALSE) indicating whether users want additional dynr output that can be used for diagnostic purposes
perturb_flag	a flag (TRUE/FLASE) indicating whether to perturb the latent states during estimation. Only useful for ensemble forecasting.
xtol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
stopval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_abs	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxeval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxtime	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of bootstrap samples R is a large value.
seed	Random seed.
clean	Logical. If clean = TRUE, delete intermediate files generated by the function.

Details

Type 0:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta})$$

where $\mathbf{y}_{i,t}$, $\boldsymbol{\eta}_{i,t}$, and $\boldsymbol{\varepsilon}_{i,t}$ are random variables and $\boldsymbol{\nu}$, $\boldsymbol{\Lambda}$, and $\boldsymbol{\Theta}$ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\boldsymbol{\eta}_{i,t}$ a vector of latent random variables, and $\boldsymbol{\varepsilon}_{i,t}$ a vector of random measurement errors, at time t and individual i. $\boldsymbol{\nu}$ denotes a vector of intercepts, $\boldsymbol{\Lambda}$ a matrix of factor loadings, and $\boldsymbol{\Theta}$ the covariance matrix of $\boldsymbol{\varepsilon}$.

An alternative representation of the measurement error is given by

$$\boldsymbol{\varepsilon}_{i,t} = \boldsymbol{\Theta}^{\frac{1}{2}}\mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\boldsymbol{\Theta}^{\frac{1}{2}}\right)\left(\boldsymbol{\Theta}^{\frac{1}{2}}\right)' = \boldsymbol{\Theta}$.

The dynamic structure is given by

$$\boldsymbol{\eta}_{i,t} = \boldsymbol{\alpha} + \boldsymbol{\beta}\boldsymbol{\eta}_{i,t-1} + \boldsymbol{\zeta}_{i,t}, \quad \text{with} \quad \boldsymbol{\zeta}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Psi})$$

where $\boldsymbol{\eta}_{i,t}$, $\boldsymbol{\eta}_{i,t-1}$, and $\boldsymbol{\zeta}_{i,t}$ are random variables, and $\boldsymbol{\alpha}$, $\boldsymbol{\beta}$, and $\boldsymbol{\Psi}$ are model parameters. Here, $\boldsymbol{\eta}_{i,t}$ is a vector of latent variables at time t and individual i, $\boldsymbol{\eta}_{i,t-1}$ represents a vector of latent variables at time $t-1$ and individual i, and $\boldsymbol{\zeta}_{i,t}$ represents a vector of dynamic noise at time t and individual i. $\boldsymbol{\alpha}$ denotes a vector of intercepts, $\boldsymbol{\beta}$ a matrix of autoregression and cross regression coefficients, and $\boldsymbol{\Psi}$ the covariance matrix of $\boldsymbol{\zeta}_{i,t}$.

An alternative representation of the dynamic noise is given by

$$\boldsymbol{\zeta}_{i,t} = \boldsymbol{\Psi}^{\frac{1}{2}}\mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

where $\left(\boldsymbol{\Psi}^{\frac{1}{2}}\right)\left(\boldsymbol{\Psi}^{\frac{1}{2}}\right)' = \boldsymbol{\Psi}$.

Type 1:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta}).$$

The dynamic structure is given by

$$\boldsymbol{\eta}_{i,t} = \boldsymbol{\alpha} + \boldsymbol{\beta}\boldsymbol{\eta}_{i,t-1} + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\zeta}_{i,t}, \quad \text{with} \quad \boldsymbol{\zeta}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Psi})$$

where $\mathbf{x}_{i,t}$ represents a vector of covariates at time t and individual i, and $\boldsymbol{\Gamma}$ the coefficient matrix linking the covariates to the latent variables.

Type 2:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\kappa}\mathbf{x}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta})$$

where $\boldsymbol{\kappa}$ represents the coefficient matrix linking the covariates to the observed variables.

The dynamic structure is given by

$$\boldsymbol{\eta}_{i,t} = \boldsymbol{\alpha} + \boldsymbol{\beta}\boldsymbol{\eta}_{i,t-1} + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\zeta}_{i,t}, \quad \text{with} \quad \boldsymbol{\zeta}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Psi}).$$

Value

Returns an object of class `bootstatespace` which is a list with the following elements:

call Function call.

args Function arguments.

thetahatstar Sampling distribution of $\hat{\boldsymbol{\theta}}$.

vcov Sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$.

est Vector of estimated $\hat{\boldsymbol{\theta}}$.

fun Function used ("PBSSMFixed").

method Bootstrap method used ("parametric").

Author(s)

Ivan Jacob Agaloos Pesigan

References

Chow, S.-M., Ho, M. R., Hamaker, E. L., & Dolan, C. V. (2010). Equivalence and differences between structural equation modeling and state-space modeling techniques. *Structural Equation Modeling: A Multidisciplinary Journal*, 17(2), 303–332. doi:10.1080/10705511003661553

See Also

Other Bootstrap for State Space Models Functions: PBSSMLinSDEFixed(), PBSSMOUFixed(), PBSSMVARFixed()

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 50
delta_t <- 1
## dynamic structure
p <- 3
mu0 <- rep(x = 0, times = p)
sigma0 <- 0.001 * diag(p)
sigma0_l <- t(chol(sigma0))
alpha <- rep(x = 0, times = p)
beta <- 0.50 * diag(p)
psi <- 0.001 * diag(p)
psi_l <- t(chol(psi))
## measurement model
k <- 3
nu <- rep(x = 0, times = k)
lambda <- diag(k)
theta <- 0.001 * diag(k)
theta_l <- t(chol(theta))

path <- tempdir()

pb <- PBSSMFixed(
  R = 10L, # use at least 1000 in actual research
  path = path,
  prefix = "ssm",
  n = n,
  time = time,
  delta_t = delta_t,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  nu = nu,
  lambda = lambda,
  theta_l = theta_l,
  type = 0,
```

```
  ncores = 1, # consider using multiple cores
  seed = 42
)
print(pb)
summary(pb)
confint(pb)
vcov(pb)
coef(pb)
print(pb, type = "bc") # bias-corrected
summary(pb, type = "bc")
confint(pb, type = "bc")
```

PBSSMLinSDEFixed *Parametric Bootstrap for the Linear Stochastic Differential Equation Model using a State Space Model Parameterization (Fixed Parameters)*

Description

This function simulates data from a linear stochastic differential equation model using a state-space model parameterization and fits the model using the dynr package. The process is repeated R times. It assumes that the parameters remain constant across individuals and over time. At the moment, the function only supports type = 0.

Usage

```
PBSSMLinSDEFixed(
  R,
  path,
  prefix,
  n,
  time,
  delta_t = 0.1,
  mu0,
  sigma0_l,
  iota,
  phi,
  sigma_l,
  nu,
  lambda,
  theta_l,
  type = 0,
  x = NULL,
  gamma = NULL,
  kappa = NULL,
  mu0_fixed = FALSE,
```

```
  sigma0_fixed = FALSE,
  alpha_level = 0.05,
  optimization_flag = TRUE,
  hessian_flag = FALSE,
  verbose = FALSE,
  weight_flag = FALSE,
  debug_flag = FALSE,
  perturb_flag = FALSE,
  xtol_rel = 1e-07,
  stopval = -9999,
  ftol_rel = -1,
  ftol_abs = -1,
  maxeval = as.integer(-1),
  maxtime = -1,
  ncores = NULL,
  seed = NULL,
  clean = TRUE
)
```

Arguments

R	Positive integer. Number of bootstrap samples.
path	Path to a directory to store bootstrap samples and estimates.
prefix	Character string. Prefix used for the file names for the bootstrap samples and estimates.
n	Positive integer. Number of individuals.
time	Positive integer. Number of time points.
delta_t	Numeric. Time interval (Δ_t).
mu0	Numeric vector. Mean of initial latent variable values ($\boldsymbol{\mu}_{\boldsymbol{\eta}\|0}$).
sigma0_l	Numeric matrix. Cholesky factorization (`t(chol(sigma0))`) of the covariance matrix of initial latent variable values ($\boldsymbol{\Sigma}_{\boldsymbol{\eta}\|0}$).
iota	Numeric vector. An unobserved term that is constant over time ($\boldsymbol{\iota}$).
phi	Numeric matrix. The drift matrix which represents the rate of change of the solution in the absence of any random fluctuations ($\boldsymbol{\Phi}$).
sigma_l	Numeric matrix. Cholesky factorization (`t(chol(sigma))`) of the covariance matrix of volatility or randomness in the process ($\boldsymbol{\Sigma}$).
nu	Numeric vector. Vector of intercept values for the measurement model ($\boldsymbol{\nu}$).
lambda	Numeric matrix. Factor loading matrix linking the latent variables to the observed variables ($\boldsymbol{\Lambda}$).
theta_l	Numeric matrix. Cholesky factorization (`t(chol(theta))`) of the covariance matrix of the measurement error ($\boldsymbol{\Theta}$).
type	Integer. State space model type. See Details for more information.
x	List. Each element of the list is a matrix of covariates for each individual `i` in `n`. The number of columns in each matrix should be equal to `time`.

gamma	Numeric matrix. Matrix linking the covariates to the latent variables at current time point ($\mathbf{\Gamma}$).
kappa	Numeric matrix. Matrix linking the covariates to the observed variables at current time point ($\boldsymbol{\kappa}$).
mu0_fixed	Logical. If mu0_fixed = TRUE, fix the initial mean vector to mu0. If mu0_fixed = FALSE, mu0 is estimated.
sigma0_fixed	Logical. If sigma0_fixed = TRUE, fix the initial covariance matrix to tcrossprod(sigma0_l). If sigma0_fixed = FALSE, sigma0 is estimated.
alpha_level	Numeric vector. Significance level α.
optimization_flag	a flag (TRUE/FALSE) indicating whether optimization is to be done.
hessian_flag	a flag (TRUE/FALSE) indicating whether the Hessian matrix is to be calculated.
verbose	a flag (TRUE/FALSE) indicating whether more detailed intermediate output during the estimation process should be printed
weight_flag	a flag (TRUE/FALSE) indicating whether the negative log likelihood function should be weighted by the length of the time series for each individual
debug_flag	a flag (TRUE/FALSE) indicating whether users want additional dynr output that can be used for diagnostic purposes
perturb_flag	a flag (TRUE/FLASE) indicating whether to perturb the latent states during estimation. Only useful for ensemble forecasting.
xtol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
stopval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_abs	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxeval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxtime	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of bootstrap samples R is a large value.
seed	Random seed.
clean	Logical. If clean = TRUE, delete intermediate files generated by the function.

Details

Type 0:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \mathbf{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \mathbf{\Theta})$$

where $\mathbf{y}_{i,t}$, $\boldsymbol{\eta}_{i,t}$, and $\boldsymbol{\varepsilon}_{i,t}$ are random variables and $\boldsymbol{\nu}$, $\boldsymbol{\Lambda}$, and $\boldsymbol{\Theta}$ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\boldsymbol{\eta}_{i,t}$ a vector of latent random variables, and $\boldsymbol{\varepsilon}_{i,t}$ a vector of random measurement errors, at time t and individual i. $\boldsymbol{\nu}$ denotes a vector of intercepts, $\boldsymbol{\Lambda}$ a matrix of factor loadings, and $\boldsymbol{\Theta}$ the covariance matrix of $\boldsymbol{\varepsilon}$.
An alternative representation of the measurement error is given by

$$\boldsymbol{\varepsilon}_{i,t} = \boldsymbol{\Theta}^{\frac{1}{2}}\mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\boldsymbol{\Theta}^{\frac{1}{2}}\right)\left(\boldsymbol{\Theta}^{\frac{1}{2}}\right)' = \boldsymbol{\Theta}$.
The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi}\boldsymbol{\eta}_{i,t}\right)\mathrm{d}t + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}$$

where $\boldsymbol{\iota}$ is a term which is unobserved and constant over time, $\boldsymbol{\Phi}$ is the drift matrix which represents the rate of change of the solution in the absence of any random fluctuations, $\boldsymbol{\Sigma}$ is the matrix of volatility or randomness in the process, and $\mathrm{d}\boldsymbol{W}$ is a Wiener process or Brownian motion, which represents random fluctuations.

Type 1:
The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta}).$$

The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi}\boldsymbol{\eta}_{i,t}\right)\mathrm{d}t + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}$$

where $\mathbf{x}_{i,t}$ represents a vector of covariates at time t and individual i, and $\boldsymbol{\Gamma}$ the coefficient matrix linking the covariates to the latent variables.

Type 2:
The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\kappa}\mathbf{x}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta})$$

where $\boldsymbol{\kappa}$ represents the coefficient matrix linking the covariates to the observed variables.
The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi}\boldsymbol{\eta}_{i,t}\right)\mathrm{d}t + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}.$$

State Space Parameterization:
The state space parameters as a function of the linear stochastic differential equation model parameters are given by

$$\boldsymbol{\beta}_{\Delta t_{l_i}} = \exp\left(\Delta t\boldsymbol{\Phi}\right)$$

$$\boldsymbol{\alpha}_{\Delta t_{l_i}} = \boldsymbol{\Phi}^{-1}\left(\boldsymbol{\beta} - \mathbf{I}_p\right)\boldsymbol{\iota}$$

$$\mathrm{vec}\left(\boldsymbol{\Psi}_{\Delta t_{l_i}}\right) = \left[\left(\boldsymbol{\Phi}\otimes\mathbf{I}_p\right) + \left(\mathbf{I}_p\otimes\boldsymbol{\Phi}\right)\right]\left[\exp\left(\left[\left(\boldsymbol{\Phi}\otimes\mathbf{I}_p\right) + \left(\mathbf{I}_p\otimes\boldsymbol{\Phi}\right)\right]\Delta t\right) - \mathbf{I}_{p\times p}\right]\mathrm{vec}\left(\boldsymbol{\Sigma}\right)$$

where p is the number of latent variables and Δt is the time interval.

Value

Returns an object of class `bootstatespace` which is a list with the following elements:

call Function call.

args Function arguments.

thetahatstar Sampling distribution of $\hat{\theta}$.

vcov Sampling variance-covariance matrix of $\hat{\theta}$.

est Vector of estimated $\hat{\theta}$.

fun Function used ("PBSSMLinSDEFixed").

method Bootstrap method used ("parametric").

Author(s)

Ivan Jacob Agaloos Pesigan

References

Chow, S.-M., Ho, M. R., Hamaker, E. L., & Dolan, C. V. (2010). Equivalence and differences between structural equation modeling and state-space modeling techniques. *Structural Equation Modeling: A Multidisciplinary Journal*, 17(2), 303–332. doi:10.1080/10705511003661553

See Also

Other Bootstrap for State Space Models Functions: `PBSSMFixed()`, `PBSSMOUFixed()`, `PBSSMVARFixed()`

Examples

```
# prepare parameters
## number of individuals
n <- 5
## time points
time <- 50
delta_t <- 0.10
## dynamic structure
p <- 2
mu0 <- c(-3.0, 1.5)
sigma0 <- 0.001 * diag(p)
sigma0_l <- t(chol(sigma0))
iota <- c(0.317, 0.230)
phi <- matrix(
  data = c(
    -0.10,
    0.05,
    0.05,
    -0.10
  ),
  nrow = p
)
sigma <- matrix(
```

```
  data = c(
    2.79,
    0.06,
    0.06,
    3.27
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))
## measurement model
k <- 2
nu <- rep(x = 0, times = k)
lambda <- diag(k)
theta <- 0.001 * diag(k)
theta_l <- t(chol(theta))

path <- tempdir()

pb <- PBSSMLinSDEFixed(
  R = 10L, # use at least 1000 in actual research
  path = path,
  prefix = "lse",
  n = n,
  time = time,
  delta_t = delta_t,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  iota = iota,
  phi = phi,
  sigma_l = sigma_l,
  nu = nu,
  lambda = lambda,
  theta_l = theta_l,
  type = 0,
  ncores = 1, # consider using multiple cores
  seed = 42
)
print(pb)
summary(pb)
confint(pb)
vcov(pb)
coef(pb)
print(pb, type = "bc") # bias-corrected
summary(pb, type = "bc")
confint(pb, type = "bc")
```

PBSSMOUFixed *Parametric Bootstrap for the Ornstein–Uhlenbeck Model using a State Space Model Parameterization (Fixed Parameters)*

Description

This function simulates data from a Ornstein–Uhlenbeck (OU) model using a state-space model parameterization and fits the model using the `dynr` package. The process is repeated `R` times. It assumes that the parameters remain constant across individuals and over time. At the moment, the function only supports `type = 0`.

Usage

```
PBSSMOUFixed(
  R,
  path,
  prefix,
  n,
  time,
  delta_t = 0.1,
  mu0,
  sigma0_l,
  mu,
  phi,
  sigma_l,
  nu,
  lambda,
  theta_l,
  type = 0,
  x = NULL,
  gamma = NULL,
  kappa = NULL,
  mu0_fixed = FALSE,
  sigma0_fixed = FALSE,
  alpha_level = 0.05,
  optimization_flag = TRUE,
  hessian_flag = FALSE,
  verbose = FALSE,
  weight_flag = FALSE,
  debug_flag = FALSE,
  perturb_flag = FALSE,
  xtol_rel = 1e-07,
  stopval = -9999,
  ftol_rel = -1,
  ftol_abs = -1,
  maxeval = as.integer(-1),
  maxtime = -1,
  ncores = NULL,
  seed = NULL,
  clean = TRUE
)
```

Arguments

R	Positive integer. Number of bootstrap samples.
path	Path to a directory to store bootstrap samples and estimates.
prefix	Character string. Prefix used for the file names for the bootstrap samples and estimates.
n	Positive integer. Number of individuals.
time	Positive integer. Number of time points.
delta_t	Numeric. Time interval (Δ_t).
mu0	Numeric vector. Mean of initial latent variable values ($\boldsymbol{\mu}_{\boldsymbol{\eta}\|0}$).
sigma0_l	Numeric matrix. Cholesky factorization (`t(chol(sigma0))`) of the covariance matrix of initial latent variable values ($\boldsymbol{\Sigma}_{\boldsymbol{\eta}\|0}$).
mu	Numeric vector. The long-term mean or equilibrium level ($\boldsymbol{\mu}$).
phi	Numeric matrix. The drift matrix which represents the rate of change of the solution in the absence of any random fluctuations ($\boldsymbol{\Phi}$). It also represents the rate of mean reversion, determining how quickly the variable returns to its mean.
sigma_l	Numeric matrix. Cholesky factorization (`t(chol(sigma))`) of the covariance matrix of volatility or randomness in the process ($\boldsymbol{\Sigma}$).
nu	Numeric vector. Vector of intercept values for the measurement model ($\boldsymbol{\nu}$).
lambda	Numeric matrix. Factor loading matrix linking the latent variables to the observed variables ($\boldsymbol{\Lambda}$).
theta_l	Numeric matrix. Cholesky factorization (`t(chol(theta))`) of the covariance matrix of the measurement error ($\boldsymbol{\Theta}$).
type	Integer. State space model type. See Details for more information.
x	List. Each element of the list is a matrix of covariates for each individual `i` in `n`. The number of columns in each matrix should be equal to `time`.
gamma	Numeric matrix. Matrix linking the covariates to the latent variables at current time point ($\boldsymbol{\Gamma}$).
kappa	Numeric matrix. Matrix linking the covariates to the observed variables at current time point ($\boldsymbol{\kappa}$).
mu0_fixed	Logical. If `mu0_fixed = TRUE`, fix the initial mean vector to `mu0`. If `mu0_fixed = FALSE`, `mu0` is estimated.
sigma0_fixed	Logical. If `sigma0_fixed = TRUE`, fix the initial covariance matrix to `tcrossprod(sigma0_l)`. If `sigma0_fixed = FALSE`, `sigma0` is estimated.
alpha_level	Numeric vector. Significance level α.
optimization_flag	a flag (TRUE/FALSE) indicating whether optimization is to be done.
hessian_flag	a flag (TRUE/FALSE) indicating whether the Hessian matrix is to be calculated.
verbose	a flag (TRUE/FALSE) indicating whether more detailed intermediate output during the estimation process should be printed
weight_flag	a flag (TRUE/FALSE) indicating whether the negative log likelihood function should be weighted by the length of the time series for each individual

debug_flag	a flag (TRUE/FALSE) indicating whether users want additional dynr output that can be used for diagnostic purposes
perturb_flag	a flag (TRUE/FLASE) indicating whether to perturb the latent states during estimation. Only useful for ensemble forecasting.
xtol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
stopval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_abs	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxeval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxtime	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of bootstrap samples R is a large value.
seed	Random seed.
clean	Logical. If clean = TRUE, delete intermediate files generated by the function.

Details

Type 0:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta})$$

where $\mathbf{y}_{i,t}$, $\boldsymbol{\eta}_{i,t}$, and $\boldsymbol{\varepsilon}_{i,t}$ are random variables and $\boldsymbol{\nu}$, $\boldsymbol{\Lambda}$, and $\boldsymbol{\Theta}$ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\boldsymbol{\eta}_{i,t}$ a vector of latent random variables, and $\boldsymbol{\varepsilon}_{i,t}$ a vector of random measurement errors, at time t and individual i. $\boldsymbol{\nu}$ denotes a vector of intercepts, $\boldsymbol{\Lambda}$ a matrix of factor loadings, and $\boldsymbol{\Theta}$ the covariance matrix of $\boldsymbol{\varepsilon}$.

An alternative representation of the measurement error is given by

$$\boldsymbol{\varepsilon}_{i,t} = \boldsymbol{\Theta}^{\frac{1}{2}}\mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\boldsymbol{\Theta}^{\frac{1}{2}}\right)\left(\boldsymbol{\Theta}^{\frac{1}{2}}\right)' = \boldsymbol{\Theta}$.

The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \boldsymbol{\Phi}\left(\boldsymbol{\eta}_{i,t} - \boldsymbol{\mu}\right)\mathrm{d}t + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}$$

where $\boldsymbol{\mu}$ is the long-term mean or equilibrium level, $\boldsymbol{\Phi}$ is the rate of mean reversion, determining how quickly the variable returns to its mean, $\boldsymbol{\Sigma}$ is the matrix of volatility or randomness in the process, and $\mathrm{d}\boldsymbol{W}$ is a Wiener process or Brownian motion, which represents random fluctuations.

Type 1:
The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta}).$$

The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \boldsymbol{\Phi}\left(\boldsymbol{\eta}_{i,t} - \boldsymbol{\mu}\right)\mathrm{d}t + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}$$

where $\mathbf{x}_{i,t}$ represents a vector of covariates at time t and individual i, and $\boldsymbol{\Gamma}$ the coefficient matrix linking the covariates to the latent variables.

Type 2:
The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda}\boldsymbol{\eta}_{i,t} + \boldsymbol{\kappa}\mathbf{x}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad \text{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Theta})$$

where $\boldsymbol{\kappa}$ represents the coefficient matrix linking the covariates to the observed variables.
The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \boldsymbol{\Phi}\left(\boldsymbol{\eta}_{i,t} - \boldsymbol{\mu}\right)\mathrm{d}t + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}.$$

The OU model as a linear stochastic differential equation model:
The OU model is a first-order linear stochastic differential equation model in the form of

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi}\boldsymbol{\eta}_{i,t}\right)\mathrm{d}t + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i,t}$$

where $\boldsymbol{\mu} = -\boldsymbol{\Phi}^{-1}\boldsymbol{\iota}$ and, equivalently $\boldsymbol{\iota} = -\boldsymbol{\Phi}\boldsymbol{\mu}$.

Value

Returns an object of class `bootstatespace` which is a list with the following elements:

call Function call.

args Function arguments.

thetahatstar Sampling distribution of $\hat{\boldsymbol{\theta}}$.

vcov Sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$.

est Vector of estimated $\hat{\boldsymbol{\theta}}$.

fun Function used ("PBSSMOUFixed").

method Bootstrap method used ("parametric").

Author(s)

Ivan Jacob Agaloos Pesigan

References

Chow, S.-M., Ho, M. R., Hamaker, E. L., & Dolan, C. V. (2010). Equivalence and differences between structural equation modeling and state-space modeling techniques. *Structural Equation Modeling: A Multidisciplinary Journal*, 17(2), 303–332. doi:10.1080/10705511003661553

See Also

Other Bootstrap for State Space Models Functions: PBSSMFixed(), PBSSMLinSDEFixed(), PBSSMVARFixed()

Examples

```
# prepare parameters
## number of individuals
n <- 5
## time points
time <- 50
delta_t <- 0.10
## dynamic structure
p <- 2
mu0 <- c(-3.0, 1.5)
sigma0 <- 0.001 * diag(p)
sigma0_l <- t(chol(sigma0))
mu <- c(5.76, 5.18)
phi <- matrix(
  data = c(
    -0.10,
    0.05,
    0.05,
    -0.10
  ),
  nrow = p
)
sigma <- matrix(
  data = c(
    2.79,
    0.06,
    0.06,
    3.27
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))
## measurement model
k <- 2
nu <- rep(x = 0, times = k)
lambda <- diag(k)
theta <- 0.001 * diag(k)
theta_l <- t(chol(theta))

path <- tempdir()

pb <- PBSSMOUFixed(
  R = 10L, # use at least 1000 in actual research
  path = path,
  prefix = "ou",
  n = n,
  time = time,
  delta_t = delta_t,
```

```
  mu0 = mu0,
  sigma0_l = sigma0_l,
  mu = mu,
  phi = phi,
  sigma_l = sigma_l,
  nu = nu,
  lambda = lambda,
  theta_l = theta_l,
  type = 0,
  ncores = 1, # consider using multiple cores
  seed = 42
)
print(pb)
summary(pb)
confint(pb)
vcov(pb)
coef(pb)
print(pb, type = "bc") # bias-corrected
summary(pb, type = "bc")
confint(pb, type = "bc")
```

PBSSMVARFixed *Parametric Bootstrap for the Vector Autoregressive Model (Fixed Parameters)*

Description

This function simulates data from a vector autoregressive model using a state-space model parameterization and fits the model using the dynr package. The process is repeated R times. It assumes that the parameters remain constant across individuals and over time. At the moment, the function only supports type = 0.

Usage

```
PBSSMVARFixed(
  R,
  path,
  prefix,
  n,
  time,
  mu0,
  sigma0_l,
  alpha,
  beta,
  psi_l,
  type = 0,
  x = NULL,
```

```
  gamma = NULL,
  mu0_fixed = FALSE,
  sigma0_fixed = FALSE,
  alpha_level = 0.05,
  optimization_flag = TRUE,
  hessian_flag = FALSE,
  verbose = FALSE,
  weight_flag = FALSE,
  debug_flag = FALSE,
  perturb_flag = FALSE,
  xtol_rel = 1e-07,
  stopval = -9999,
  ftol_rel = -1,
  ftol_abs = -1,
  maxeval = as.integer(-1),
  maxtime = -1,
  ncores = NULL,
  seed = NULL,
  clean = TRUE
)
```

Arguments

R	Positive integer. Number of bootstrap samples.
path	Path to a directory to store bootstrap samples and estimates.
prefix	Character string. Prefix used for the file names for the bootstrap samples and estimates.
n	Positive integer. Number of individuals.
time	Positive integer. Number of time points.
mu0	Numeric vector. Mean of initial latent variable values ($\boldsymbol{\mu}_{\boldsymbol{\eta}\vert 0}$).
sigma0_l	Numeric matrix. Cholesky factorization (`t(chol(sigma0))`) of the covariance matrix of initial latent variable values ($\boldsymbol{\Sigma}_{\boldsymbol{\eta}\vert 0}$).
alpha	Numeric vector. Vector of constant values for the dynamic model ($\boldsymbol{\alpha}$).
beta	Numeric matrix. Transition matrix relating the values of the latent variables at the previous to the current time point ($\boldsymbol{\beta}$).
psi_l	Numeric matrix. Cholesky factorization (`t(chol(psi))`) of the covariance matrix of the process noise ($\boldsymbol{\Psi}$).
type	Integer. State space model type. See Details for more information.
x	List. Each element of the list is a matrix of covariates for each individual `i` in `n`. The number of columns in each matrix should be equal to `time`.
gamma	Numeric matrix. Matrix linking the covariates to the latent variables at current time point ($\boldsymbol{\Gamma}$).
mu0_fixed	Logical. If `mu0_fixed = TRUE`, fix the initial mean vector to `mu0`. If `mu0_fixed = FALSE`, `mu0` is estimated.

sigma0_fixed	Logical. If sigma0_fixed = TRUE, fix the initial covariance matrix to tcrossprod(sigma0_l). If sigma0_fixed = FALSE, sigma0 is estimated.
alpha_level	Numeric vector. Significance level α.
optimization_flag	a flag (TRUE/FALSE) indicating whether optimization is to be done.
hessian_flag	a flag (TRUE/FALSE) indicating whether the Hessian matrix is to be calculated.
verbose	a flag (TRUE/FALSE) indicating whether more detailed intermediate output during the estimation process should be printed
weight_flag	a flag (TRUE/FALSE) indicating whether the negative log likelihood function should be weighted by the length of the time series for each individual
debug_flag	a flag (TRUE/FALSE) indicating whether users want additional dynr output that can be used for diagnostic purposes
perturb_flag	a flag (TRUE/FLASE) indicating whether to perturb the latent states during estimation. Only useful for ensemble forecasting.
xtol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
stopval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_rel	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ftol_abs	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxeval	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
maxtime	Stopping criteria option for parameter optimization. See dynr::dynr.model() for more details.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of bootstrap samples R is a large value.
seed	Random seed.
clean	Logical. If clean = TRUE, delete intermediate files generated by the function.

Details

Type 0:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\eta}_{i,t}$$

where $\mathbf{y}_{i,t}$ represents a vector of observed variables and $\boldsymbol{\eta}_{i,t}$ a vector of latent variables for individual i and time t. Since the observed and latent variables are equal, we only generate data from the dynamic structure.

The dynamic structure is given by

$$\boldsymbol{\eta}_{i,t} = \boldsymbol{\alpha} + \boldsymbol{\beta}\boldsymbol{\eta}_{i,t-1} + \boldsymbol{\zeta}_{i,t}, \quad \text{with} \quad \boldsymbol{\zeta}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Psi})$$

where $\boldsymbol{\eta}_{i,t}$, $\boldsymbol{\eta}_{i,t-1}$, and $\boldsymbol{\zeta}_{i,t}$ are random variables, and $\boldsymbol{\alpha}$, $\boldsymbol{\beta}$, and $\boldsymbol{\Psi}$ are model parameters. Here, $\boldsymbol{\eta}_{i,t}$ is a vector of latent variables at time t and individual i, $\boldsymbol{\eta}_{i,t-1}$ represents a vector of latent variables at time $t-1$ and individual i, and $\boldsymbol{\zeta}_{i,t}$ represents a vector of dynamic noise at time t and individual i. $\boldsymbol{\alpha}$ denotes a vector of intercepts, $\boldsymbol{\beta}$ a matrix of autoregression and cross regression coefficients, and $\boldsymbol{\Psi}$ the covariance matrix of $\boldsymbol{\zeta}_{i,t}$.

An alternative representation of the dynamic noise is given by

$$\boldsymbol{\zeta}_{i,t} = \boldsymbol{\Psi}^{\frac{1}{2}}\mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

where $\left(\boldsymbol{\Psi}^{\frac{1}{2}}\right)\left(\boldsymbol{\Psi}^{\frac{1}{2}}\right)' = \boldsymbol{\Psi}$.

Type 1:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\eta}_{i,t}.$$

The dynamic structure is given by

$$\boldsymbol{\eta}_{i,t} = \boldsymbol{\alpha} + \boldsymbol{\beta}\boldsymbol{\eta}_{i,t-1} + \boldsymbol{\Gamma}\mathbf{x}_{i,t} + \boldsymbol{\zeta}_{i,t}, \quad \text{with} \quad \boldsymbol{\zeta}_{i,t} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Psi})$$

where $\mathbf{x}_{i,t}$ represents a vector of covariates at time t and individual i, and $\boldsymbol{\Gamma}$ the coefficient matrix linking the covariates to the latent variables.

Value

Returns an object of class `bootstatespace` which is a list with the following elements:

call Function call.

args Function arguments.

thetahatstar Sampling distribution of $\hat{\boldsymbol{\theta}}$.

vcov Sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$.

est Vector of estimated $\hat{\boldsymbol{\theta}}$.

fun Function used ("PBSSMVARFixed").

method Bootstrap method used ("parametric").

Author(s)

Ivan Jacob Agaloos Pesigan

References

Chow, S.-M., Ho, M. R., Hamaker, E. L., & Dolan, C. V. (2010). Equivalence and differences between structural equation modeling and state-space modeling techniques. *Structural Equation Modeling: A Multidisciplinary Journal*, 17(2), 303–332. doi:10.1080/10705511003661553

See Also

Other Bootstrap for State Space Models Functions: `PBSSMFixed()`, `PBSSMLinSDEFixed()`, `PBSSMOUFixed()`

Examples

```
# prepare parameters
## number of individuals
n <- 5
## time points
time <- 50
## dynamic structure
p <- 3
mu0 <- rep(x = 0, times = p)
sigma0 <- 0.001 * diag(p)
sigma0_l <- t(chol(sigma0))
alpha <- rep(x = 0, times = p)
beta <- 0.50 * diag(p)
psi <- 0.001 * diag(p)
psi_l <- t(chol(psi))

path <- tempdir()

pb <- PBSSMVARFixed(
  R = 10L, # use at least 1000 in actual research
  path = path,
  prefix = "var",
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  type = 0,
  ncores = 1, # consider using multiple cores
  seed = 42
)
print(pb)
summary(pb)
confint(pb)
vcov(pb)
coef(pb)
print(pb, type = "bc") # bias-corrected
summary(pb, type = "bc")
confint(pb, type = "bc")
```

---

print.bootstatespace *Print Method for an Object of Class* bootstatespace

---

Description

Print Method for an Object of Class bootstatespace

Usage

```
## S3 method for class 'bootstatespace'
print(x, alpha = NULL, type = "pc", digits = 4, ...)
```

Arguments

x	Object of Class bootstatespace.
alpha	Numeric vector. Significance level α. If alpha = NULL, use the argument alpha used in x.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected.
digits	Digits to print.
...	additional arguments.

Value

Prints a matrix of estimates, standard errors, number of bootstrap replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

---

summary.bootstatespace

Summary Method for an Object of Class bootstatespace

Description

Summary Method for an Object of Class bootstatespace

Usage

```
## S3 method for class 'bootstatespace'
summary(object, alpha = NULL, type = "pc", digits = 4, ...)
```

Arguments

object	Object of Class bootstatespace.
alpha	Numeric vector. Significance level α. If alpha = NULL, use the argument alpha used in object.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of estimates, standard errors, number of bootstrap replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

`vcov.bootstatespace` *Sampling Variance-Covariance Matrix Method for an Object of Class* `bootstatespace`

Description

Sampling Variance-Covariance Matrix Method for an Object of Class `bootstatespace`

Usage

```
## S3 method for class 'bootstatespace'
vcov(object, ...)
```

Arguments

`object`	Object of Class `bootstatespace`.
`...`	additional arguments.

Value

Returns the variance-covariance matrix of estimates.

Author(s)

Ivan Jacob Agaloos Pesigan

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