Package 'dynUtils'

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Title Dynamic Modeling Utilities

Version 0.9.1

Description Utility functions for data preparation when fitting dynamic models.

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

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

License GPL (>= 3)

Encoding UTF-8

Roxygen list(markdown = TRUE)

VignetteBuilder knitr

Depends R (>= 3.5.0)

Suggests knitr, rmarkdown, testthat, simStateSpace

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NeedsCompilation no

Author Ivan Jacob Agaloos Pesigan [aut, cre, cph]
(<https://orcid.org/0000-0003-4818-8420>)

Maintainer Ivan Jacob Agaloos Pesigan <r.jeksterslab@gmail.com>

Contents

DeleteInitialNA   *Delete for NAs in Initial Row By ID*

Description

The function removes the initial row by ID if it contains missing values. This process is repeated recursively until the first row per ID no longer has missing observations.

Usage

```
DeleteInitialNA(data, id, time, observed, covariates = NULL, ncores = NULL)
```

Arguments

data	Data frame. A data frame object of data for potentially multiple subjects that contain a column of subject ID numbers (i.e., an ID variable), a column indicating subject-specific measurement occasions (i.e., a TIME variable), at least one column of observed values.
id	Character string. A character string of the name of the ID variable in the data.
time	Character string. A character string of the name of the TIME variable in the data.
observed	Character vector. A vector of character strings of the names of the observed variables in the data.
covariates	Character vector. A vector of character strings of the names of the covariates in the data.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of individuals is large.

Value

Returns a data frame.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Dynamic Modeling Utility Functions: InitialNA(), InsertNA(), ScaleByID(), SubsetByID()

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 5
## 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))

library(simStateSpace)
ssm <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  type = 0
)
data <- as.data.frame(ssm)
# Replace first row with NA
data[1, paste0("y", 1:p)] <- NA
DeleteInitialNA(
  data = data,
  id = "id",
  time = "time",
  observed = paste0("y", 1:p),
)
```

InitialNA	*Check for NAs in Initial Row By ID*

Description

The function checks if there are missing values for the initial row by ID.

Usage

```
InitialNA(data, id, time, observed, covariates = NULL, ncores = NULL)
```

Arguments

`data`	Data frame. A data frame object of data for potentially multiple subjects that contain a column of subject ID numbers (i.e., an ID variable), a column indicating subject-specific measurement occasions (i.e., a TIME variable), at least one column of observed values.
`id`	Character string. A character string of the name of the ID variable in the data.
`time`	Character string. A character string of the name of the TIME variable in the data.
`observed`	Character vector. A vector of character strings of the names of the observed variables in the data.
`covariates`	Character vector. A vector of character strings of the names of the covariates in the data.
`ncores`	Positive integer. Number of cores to use. If `ncores = NULL`, use a single core. Consider using multiple cores when number of individuals is large.

Value

Returns a vector of ID numbers where the initial row has any missing value.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Dynamic Modeling Utility Functions: `DeleteInitialNA()`, `InsertNA()`, `ScaleByID()`, `SubsetByID()`

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 5
## 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))

library(simStateSpace)
ssm <- SimSSMVARFixed(
  n = n,
```

```
    time = time,
    mu0 = mu0,
    sigma0_l = sigma0_l,
    alpha = alpha,
    beta = beta,
    psi_l = psi_l,
    type = 0
)
data <- as.data.frame(ssm)
# Replace first row with NA
data[1, paste0("y", 1:p)] <- NA
InitialNA(
    data = data,
    id = "id",
    time = "time",
    observed = paste0("y", 1:p),
)
```

InsertNA   *Insert NAs for Missing Observations*

Description

The function creates a sequence of time values. It starts with the smallest time value as the starting point and the largest time value as the endpoint. The sequence is incremented by `delta_t`. This new sequence is combined with the existing empirical time values. For any specific time value where there are no observations, NAs are inserted.

Usage

```
InsertNA(data, id, time, observed, covariates = NULL, delta_t, ncores = NULL)
```

Arguments

data	Data frame. A data frame object of data for potentially multiple subjects that contain a column of subject ID numbers (i.e., an ID variable), a column indicating subject-specific measurement occasions (i.e., a TIME variable), at least one column of observed values.
id	Character string. A character string of the name of the ID variable in the data.
time	Character string. A character string of the name of the TIME variable in the data.
observed	Character vector. A vector of character strings of the names of the observed variables in the data.
covariates	Character vector. A vector of character strings of the names of the covariates in the data.
delta_t	Positive number. Time interval.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of individuals is large.

Value

Returns a data frame.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Dynamic Modeling Utility Functions: DeleteInitialNA(), InitialNA(), ScaleByID(),
SubsetByID()

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 5
## 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))

library(simStateSpace)
ssm <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  type = 0
)
data <- as.data.frame(ssm)
InsertNA(
  data = data,
  id = "id",
  time = "time",
  observed = paste0("y", 1:p),
  delta_t = 0.10
)
```

print.dynutillist   *Print Method for Object of Class* dynutillist

Description

Print Method for Object of Class dynutillist

Usage

```
## S3 method for class 'dynutillist'
print(x, ...)
```

Arguments

x   an object of class dynutillist.

...   further arguments.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 5
## 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))

library(simStateSpace)
ssm <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  type = 0
```

```
)
data <- as.data.frame(ssm)
out <- SubsetByID(
  data = data,
  id = "id",
  time = "time",
  observed = paste0("y", 1:p)
)
print(out)
```

ScaleByID   *Scale by ID*

Description

The function scales the data by ID.

Usage

```
ScaleByID(
  data,
  id,
  time,
  observed,
  covariates = NULL,
  scale = TRUE,
  obs_skip = NULL,
  cov_skip = NULL,
  ncores = NULL
)
```

Arguments

data	Data frame. A data frame object of data for potentially multiple subjects that contain a column of subject ID numbers (i.e., an ID variable), a column indicating subject-specific measurement occasions (i.e., a TIME variable), at least one column of observed values.
id	Character string. A character string of the name of the ID variable in the data.
time	Character string. A character string of the name of the TIME variable in the data.
observed	Character vector. A vector of character strings of the names of the observed variables in the data.
covariates	Character vector. A vector of character strings of the names of the covariates in the data.
scale	Logical. If scale = TRUE, standardize by id. If scale = FALSE, mean center by id.

obs_skip	Character vector. A vector of character strings of the names of the observed variables to skip centering/scaling.
cov_skip	Character vector. A vector of character strings of the names of the covariates to skip centering/scaling.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of individuals is large.

Value

Returns a data frame.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Dynamic Modeling Utility Functions: DeleteInitialNA(), InitialNA(), InsertNA(), SubsetByID()

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 5
## 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))

library(simStateSpace)
ssm <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  type = 0
)
data <- as.data.frame(ssm)
ScaleByID(
```

```
  data = data,
  id = "id",
  time = "time",
  observed = paste0("y", 1:p)
)
```

SubsetByID   *Subset Data Set by ID*

Description

The function creates a list of data frames for each ID.

Usage

```
SubsetByID(data, id, time, observed, covariates = NULL, ncores = NULL)
```

Arguments

data	Data frame. A data frame object of data for potentially multiple subjects that contain a column of subject ID numbers (i.e., an ID variable), a column indicating subject-specific measurement occasions (i.e., a TIME variable), at least one column of observed values.
id	Character string. A character string of the name of the ID variable in the data.
time	Character string. A character string of the name of the TIME variable in the data.
observed	Character vector. A vector of character strings of the names of the observed variables in the data.
covariates	Character vector. A vector of character strings of the names of the covariates in the data.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of individuals is large.

Value

Returns a list by ID numbers.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Dynamic Modeling Utility Functions: DeleteInitialNA(), InitialNA(), InsertNA(), ScaleByID()

Examples

```
# prepare parameters
set.seed(42)
## number of individuals
n <- 5
## time points
time <- 5
## 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))

library(simStateSpace)
ssm <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l,
  type = 0
)
data <- as.data.frame(ssm)
SubsetByID(
  data = data,
  id = "id",
  time = "time",
  observed = paste0("y", 1:p)
)
```

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