

Package ‘fitCTVARMx’

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Title Fit The Continuous-Time Vector Autoregressive Model

Version 0.0.0.9000

Description Fit the continuous-time vector autoregressive model using the 'OpenMx' package.

URL <https://github.com/jeksterslab/fitCTVARMx>,
<https://jeksterslab.github.io/fitCTVARMx/>

BugReports <https://github.com/jeksterslab/fitCTVARMx/issues>

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Encoding UTF-8

Roxygen list(markdown = TRUE)

VignetteBuilder knitr

Depends R (>= 3.0.0), OpenMx

Imports stats

Suggests knitr, rmarkdown, testthat, simStateSpace

RoxygenNote 7.3.2

NeedsCompilation no

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coef.fitctvaridmx	<i>Parameter Estimates</i>
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Description

Parameter Estimates

Usage

```
## S3 method for class 'fitctvaridmx'
coef(object, sigma = FALSE, theta = FALSE, ...)
```

Arguments

object	Object of class fitctvaridmx.
sigma	Logical. If sigma = TRUE, include estimates of the sigma matrix. If sigma = FALSE, exclude estimates of the sigma matrix.
theta	Logical. If theta = TRUE, include estimates of the theta matrix if available. If theta = FALSE, exclude estimates of the theta matrix.
...	additional arguments.

Value

Returns a list of vectors of parameter estimates.

Author(s)

Ivan Jacob Agaloos Pesigan

FitCTVARIDMx	<i>Fit First Order Continuous-Time Vector Autoregressive Model by ID</i>
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Description

Fit First Order Continuous-Time Vector Autoregressive Model by ID

Usage

```
FitCTVARIDMx(
  data,
  observed,
  id,
  time,
  phi_start = NULL,
  phi_lbound = NULL,
```

```

    phi_ubound = NULL,
    sigma_diag = TRUE,
    sigma_start = NULL,
    sigma_lbound = NULL,
    sigma_ubound = NULL,
    theta_fixed = TRUE,
    theta_start = NULL,
    theta_lbound = NULL,
    theta_ubound = NULL,
    mu0_fixed = TRUE,
    mu0_start = NULL,
    mu0_lbound = NULL,
    mu0_ubound = NULL,
    sigma0_fixed = TRUE,
    sigma0_diag = TRUE,
    sigma0_start = NULL,
    sigma0_lbound = NULL,
    sigma0_ubound = NULL,
    try = 1000,
    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), and at least one column of observed values.
observed	Character vector. A vector of character strings of the names of the observed variables in the data.
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.
phi_start	Numeric matrix. Optional starting values for phi.
phi_lbound	Numeric matrix. Optional lower bound for phi.
phi_ubound	Numeric matrix. Optional upper bound for phi.
sigma_diag	Logical. If sigma_diag = TRUE, sigma is a diagonal matrix.
sigma_start	Numeric matrix. Optional starting values for sigma.
sigma_lbound	Numeric matrix. Optional lower bound for sigma.
sigma_ubound	Optional upper bound for sigma.
theta_fixed	Logical. If theta_fixed = TRUE, the measurement error matrix theta is fixed to zero. If theta_fixed = FALSE, estimate the diagonal measurement error matrix theta.
theta_start	Optional starting values for theta. Ignored if theta_fixed = TRUE.
theta_lbound	Optional lower bound for theta. Ignored if theta_fixed = TRUE.
theta_ubound	Optional upper bound for theta. Ignored if theta_fixed = TRUE.

<code>mu0_fixed</code>	Logical. If <code>mu0_fixed = TRUE</code> , initial mean vector <code>mu0</code> is fixed. If <code>mu0_fixed = FALSE</code> , initial mean vector <code>mu0</code> is estimated.
<code>mu0_start</code>	Optional starting values for <code>mu0</code> . If <code>mu0_fixed = TRUE</code> , <code>mu0_start</code> will be used as fixed values. If <code>mu0_fixed = FALSE</code> , <code>mu0_start</code> will be used as starting values.
<code>mu0_lbound</code>	Optional lower bound for <code>mu0</code> . Ignored if <code>mu0_fixed = TRUE</code> .
<code>mu0_ubound</code>	Optional upper bound for <code>mu0</code> . Ignored if <code>mu0_fixed = TRUE</code> .
<code>sigma0_fixed</code>	Logical. If <code>sigma0_fixed = TRUE</code> , initial mean vector <code>sigma0</code> is fixed. If <code>sigma0_fixed = FALSE</code> , initial mean vector <code>sigma0</code> is estimated.
<code>sigma0_diag</code>	Logical. If <code>sigma0_diag = TRUE</code> , <code>sigma0</code> is a diagonal matrix.
<code>sigma0_start</code>	Optional starting values for <code>sigma0</code> . If <code>sigma0_fixed = TRUE</code> , <code>sigma0_start</code> will be used as fixed values. If <code>sigma0_fixed = FALSE</code> , <code>sigma0_start</code> will be used as starting values.
<code>sigma0_lbound</code>	Optional lower bound for <code>sigma0</code> . Ignored if <code>sigma0_fixed = TRUE</code> .
<code>sigma0_ubound</code>	Optional upper bound for <code>sigma0</code> . Ignored if <code>sigma0_fixed = TRUE</code> .
<code>try</code>	Positive integer. Number of extra tries for <code>OpenMx::mxTryHard()</code> .
<code>ncores</code>	Positive integer. Number of cores to use.

Author(s)

Ivan Jacob Agaloos Pesigan

<code>print.fitctvaridmx</code>	<i>Print Method for Object of Class fitctvaridmx</i>
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Description

Print Method for Object of Class `fitctvaridmx`

Usage

```
## S3 method for class 'fitctvaridmx'
print(x, means = TRUE, ...)
```

Arguments

<code>x</code>	an object of class <code>fitctvaridmx</code> .
<code>means</code>	Logical. If <code>means = TRUE</code> , return means. Otherwise, the function returns raw estimates.
<code>...</code>	further arguments.

Author(s)

Ivan Jacob Agaloos Pesigan

summary.fitctvaridmx *Summary Method for Object of Class fitctvaridmx*

Description

Summary Method for Object of Class fitctvaridmx

Usage

```
## S3 method for class 'fitctvaridmx'
summary(object, means = TRUE, ...)
```

Arguments

object	an object of class fitctvaridmx.
means	Logical. If means = TRUE, return means. Otherwise, the function returns raw estimates.
...	further arguments.

Author(s)

Ivan Jacob Agaloos Pesigan

vcov.fitctvaridmx *Sampling Covariance Matrix of the Parameter Estimates*

Description

Sampling Covariance Matrix of the Parameter Estimates

Usage

```
## S3 method for class 'fitctvaridmx'
vcov(object, sigma = FALSE, theta = FALSE, ...)
```

Arguments

object	Object of class fitctvaridmx.
sigma	Logical. If sigma = TRUE, include estimates of the sigma matrix. If sigma = FALSE, exclude estimates of the sigma matrix.
theta	Logical. If theta = TRUE, include estimates of the theta matrix if available. If theta = FALSE, exclude estimates of the theta matrix.
...	additional arguments.

Value

Returns a list of sampling variance-covariance matrices.

Author(s)

Ivan Jacob Agaloos Pesigan

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