

# Package ‘fitDTVARMxID’

January 19, 2026

**Title** Fit the Discrete-Time Vector Autoregressive Model for Multiple Individuals

**Version** 1.0.0

**Description** Fit the discrete-time vector autoregressive model for multiple individuals using the 'OpenMx' package (Hunter, 2017 <doi:10.1080/10705511.2017.1369354>).

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

**BugReports** <https://github.com/jeksterslab/fitDTVARMxID/issues>

**License** MIT + file LICENSE

**Encoding** UTF-8

**Roxygen** list(markdown = TRUE)

**VignetteBuilder** knitr

**Depends** R (>= 4.1.0), OpenMx (>= 2.22.10)

**Imports** stats, methods, Matrix

**Suggests** knitr, rmarkdown, testthat, simStateSpace (>= 1.2.14)

**RoxygenNote** 7.3.3.9000

**NeedsCompilation** no

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coef.dtvarmxid	<i>Parameter Estimates</i>
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## Description

Parameter Estimates

## Usage

```
## S3 method for class 'dtvarmxid'
coef(
  object,
  mu_eta = TRUE,
  alpha = TRUE,
  beta = TRUE,
  nu = TRUE,
  psi = TRUE,
  theta = TRUE,
  converged = TRUE,
  grad_tol = 0.01,
  hess_tol = 1e-08,
  vanishing_theta = TRUE,
  theta_tol = 0.001,
  ...
)
```

## Arguments

object	Object of class dtvarmxid.
mu_eta	Logical. If <code>mu_eta</code> = TRUE, include estimates of the <code>mu_eta</code> vector, if available. If <code>mu_eta</code> = FALSE, exclude estimates of the <code>mu_eta</code> vector.
alpha	Logical. If <code>alpha</code> = TRUE, include estimates of the <code>alpha</code> vector, if available. If <code>alpha</code> = FALSE, exclude estimates of the <code>alpha</code> vector.
beta	Logical. If <code>beta</code> = TRUE, include estimates of the <code>beta</code> matrix, if available. If <code>beta</code> = FALSE, exclude estimates of the <code>beta</code> matrix.
nu	Logical. If <code>nu</code> = TRUE, include estimates of the <code>nu</code> vector, if available. If <code>nu</code> = FALSE, exclude estimates of the <code>nu</code> vector.
psi	Logical. If <code>psi</code> = TRUE, include estimates of the <code>psi</code> matrix, if available. If <code>psi</code> = FALSE, exclude estimates of the <code>psi</code> matrix.
theta	Logical. If <code>theta</code> = TRUE, include estimates of the <code>theta</code> matrix, if available. If <code>theta</code> = FALSE, exclude estimates of the <code>theta</code> matrix.
converged	Logical. Only include converged cases.
grad_tol	Numeric scalar. Tolerance for the maximum absolute gradient if <code>converged</code> = TRUE.

hess\_tol Numeric scalar. Tolerance for Hessian eigenvalues; eigenvalues must be strictly greater than this value if converged = TRUE.  
 vanishing\_theta Logical. Test for measurement error variance going to zero if converged = TRUE.  
 theta\_tol Numeric. Tolerance for vanishing theta test if converged and theta\_tol are TRUE.  
 ... additional arguments.

**Value**

Returns a list of vectors of parameter estimates.

**Author(s)**

Ivan Jacob Agaloos Pesigan

converged	<i>Check Model Convergence</i>
-----------	--------------------------------

**Description**

Evaluate whether OpenMx fit has converged successfully.

**Usage**

```

converged(object, ...)

## S3 method for class 'dtvarmxid'
converged(
  object,
  grad_tol = 0.01,
  hess_tol = 1e-08,
  vanishing_theta = TRUE,
  theta_tol = 0.001,
  prop = FALSE,
  ...
)

```

**Arguments**

object An object of class dtvarmxid.  
 ... Passed to and/or used by methods.  
 grad\_tol Numeric scalar. Tolerance for the maximum absolute gradient.  
 hess\_tol Numeric scalar. Tolerance for Hessian eigenvalues; eigenvalues must be strictly greater than this value.

<code>vanishing_theta</code>	Logical. Test for measurement error variance going to zero.
<code>theta_tol</code>	Numeric. Tolerance for vanishing theta test.
<code>prop</code>	Logical. If <code>prop = FALSE</code> , a named logical vector indicating, for each individual fit, whether the convergence criteria are met. If <code>prop = TRUE</code> , the proportion of cases that converged.

## Details

Convergence is defined by three criteria:

1. Status code equals `0L`.
2. The maximum absolute gradient is below `grad_tol`.
3. The Hessian is positive definite with all eigenvalues greater than `hess_tol`.
4. If `vanishing_theta = TRUE`, the model additionally checks that the diagonal elements of the measurement error covariance matrix ( $\Theta$ ) are not vanishingly small, where “small” is defined by `theta_tol`.

## Value

For the `dtvarmxid` method: If `prop = FALSE`, a named logical vector indicating, for each individual fit, whether the convergence criteria are met. If `prop = TRUE`, the proportion of cases that converged.

## Author(s)

Ivan Jacob Agaloos Pesigan

`FitDTVARMxID`

*Fit the First-Order Discrete-Time Vector Autoregressive Model by ID*

## Description

The function fits the first-order discrete-time vector autoregressive model for each unit ID.

## Usage

```
FitDTVARMxID(
  data,
  observed,
  id,
  center = TRUE,
  mu_eta_fixed = FALSE,
  mu_eta_free = NULL,
  mu_eta_values = NULL,
  mu_eta_lbound = NULL,
  mu_eta_ubound = NULL,
  alpha_fixed = FALSE,
```

```
alpha_free = NULL,
alpha_values = NULL,
alpha_lbound = NULL,
alpha_ubound = NULL,
beta_fixed = FALSE,
beta_free = NULL,
beta_values = NULL,
beta_lbound = NULL,
beta_ubound = NULL,
psi_diag = FALSE,
psi_d_free = NULL,
psi_d_values = NULL,
psi_d_lbound = NULL,
psi_d_ubound = NULL,
psi_l_free = NULL,
psi_l_values = NULL,
psi_l_lbound = NULL,
psi_l_ubound = NULL,
nu_fixed = TRUE,
nu_free = NULL,
nu_values = NULL,
nu_lbound = NULL,
nu_ubound = NULL,
theta_diag = TRUE,
theta_fixed = FALSE,
theta_d_free = NULL,
theta_d_values = NULL,
theta_d_lbound = NULL,
theta_d_ubound = NULL,
theta_d_equal = FALSE,
theta_l_free = NULL,
theta_l_values = NULL,
theta_l_lbound = NULL,
theta_l_ubound = NULL,
mu0_fixed = TRUE,
mu0_func = FALSE,
mu0_free = NULL,
mu0_values = NULL,
mu0_lbound = NULL,
mu0_ubound = NULL,
sigma0_fixed = TRUE,
sigma0_func = FALSE,
sigma0_diag = FALSE,
sigma0_d_free = NULL,
sigma0_d_values = NULL,
sigma0_d_lbound = NULL,
sigma0_d_ubound = NULL,
sigma0_l_free = NULL,
```

```

sigma0_l_values = NULL,
sigma0_l_lbound = NULL,
sigma0_l_ubound = NULL,
robust = FALSE,
tries_explore = 100,
tries_local = 10,
max_attempts = 10,
grad_tol = 0.01,
hess_tol = 1e-08,
eps = 1e-06,
factor = 10,
overwrite = FALSE,
path = getwd(),
prefix = "FitDTVARMxID",
seed = NULL,
silent = FALSE,
ncores = NULL,
clean = TRUE
)

```

## Arguments

<code>data</code>	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.
<code>observed</code>	Character vector. A vector of character strings of the names of the observed variables in the data.
<code>id</code>	Character string. A character string of the name of the ID variable in the data.
<code>center</code>	Logical. If TRUE, use the mean-centered (mean-reverting) state equation. Note that when <code>center</code> = TRUE, <code>alpha</code> is implied and the set-point <code>mu_eta</code> is estimated.
<code>mu_eta_fixed</code>	Logical. If TRUE, the dynamic model set-point vector <code>mu_eta</code> is fixed. If FALSE, <code>mu_eta</code> is estimated.
<code>mu_eta_free</code>	Logical vector indicating which elements of <code>mu_eta</code> are freely estimated. If NULL, all elements are free. Ignored if <code>mu_eta_fixed</code> = TRUE.
<code>mu_eta_values</code>	Numeric vector of values for <code>mu_eta</code> . If <code>mu_eta_fixed</code> = TRUE, these are fixed values. If <code>mu_eta_fixed</code> = FALSE, these are starting values. If NULL, defaults to a vector of zeros.
<code>mu_eta_lbound</code>	Numeric vector of lower bounds for <code>mu_eta</code> . If NULL, no lower bounds are set. Ignored if <code>mu_eta_fixed</code> = TRUE.
<code>mu_eta_ubound</code>	Numeric vector of upper bounds for <code>mu_eta</code> . If NULL, no upper bounds are set. Ignored if <code>mu_eta_fixed</code> = TRUE.
<code>alpha_fixed</code>	Logical. If TRUE, the dynamic model intercept vector <code>alpha</code> is fixed. If FALSE, <code>alpha</code> is estimated.
<code>alpha_free</code>	Logical vector indicating which elements of <code>alpha</code> are freely estimated. If NULL, all elements are free. Ignored if <code>alpha_fixed</code> = TRUE.

alpha_values	Numeric vector of values for alpha. If <code>alpha_fixed</code> = TRUE, these are fixed values. If <code>alpha_fixed</code> = FALSE, these are starting values. If NULL, defaults to a vector of zeros.
alpha_lbound	Numeric vector of lower bounds for alpha. If NULL, no lower bounds are set. Ignored if <code>alpha_fixed</code> = TRUE.
alpha_ubound	Numeric vector of upper bounds for alpha. If NULL, no upper bounds are set. Ignored if <code>alpha_fixed</code> = TRUE.
beta_fixed	Logical. If TRUE, the dynamic model coefficient matrix beta is fixed. If FALSE, beta is estimated.
beta_free	Logical matrix indicating which elements of beta are freely estimated. If NULL, all elements are free. Ignored if <code>beta_fixed</code> = TRUE.
beta_values	Numeric matrix of values for beta. If <code>beta_fixed</code> = TRUE, these are fixed values. If <code>beta_fixed</code> = FALSE, these are starting values. If NULL, defaults to a zero matrix.
beta_lbound	Numeric matrix of lower bounds for beta. If NULL, defaults to -1.5. Ignored if <code>beta_fixed</code> = TRUE.
beta_ubound	Numeric matrix of upper bounds for beta. If NULL, defaults to +1.5. Ignored if <code>beta_fixed</code> = TRUE.
psi_diag	Logical. If TRUE, psi is diagonal. If FALSE, psi is symmetric.
psi_d_free	Logical vector indicating free/fixed status of the elements of <code>psi_d</code> . If NULL, all element of <code>psi_d</code> are free.
psi_d_values	Numeric vector with starting values for <code>psi_d</code> . If NULL, defaults to a vector of ones.
psi_d_lbound	Numeric vector with lower bounds for <code>psi_d</code> . If NULL, no lower bounds are set.
psi_d_ubound	Numeric vector with upper bounds for <code>psi_d</code> . If NULL, no upper bounds are set.
psi_l_free	Logical matrix indicating which strictly-lower-triangular elements of <code>psi_l</code> are free. Ignored if <code>psi_diag</code> = TRUE.
psi_l_values	Numeric matrix of starting values for the strictly-lower-triangular elements of <code>psi_l</code> . If NULL, defaults to a null matrix.
psi_l_lbound	Numeric matrix with lower bounds for <code>psi_l</code> . If NULL, no lower bounds are set.
psi_l_ubound	Numeric matrix with upper bounds for <code>psi_l</code> . If NULL, no upper bounds are set.
nu_fixed	Logical. If TRUE, the measurement model intercept vector nu is fixed. If FALSE, nu is estimated.
nu_free	Logical vector indicating which elements of nu are freely estimated. If NULL, all elements are free. Ignored if <code>nu_fixed</code> = TRUE.
nu_values	Numeric vector of values for nu. If <code>nu_fixed</code> = TRUE, these are fixed values. If <code>nu_fixed</code> = FALSE, these are starting values. If NULL, defaults to a vector of zeros.
nu_lbound	Numeric vector of lower bounds for nu. If NULL, no lower bounds are set. Ignored if <code>nu_fixed</code> = TRUE.
nu_ubound	Numeric vector of upper bounds for nu. If NULL, no upper bounds are set. Ignored if <code>nu_fixed</code> = TRUE.

theta_diag	Logical. If TRUE, theta is diagonal. If FALSE, theta is symmetric.
theta_fixed	Logical. If TRUE, the measurement error matrix theta is fixed to SoftPlus(theta_d_values). If FALSE, only diagonal elements are estimated (off-diagonals fixed to zero).
theta_d_free	Logical vector indicating free/fixed status of the diagonal parameters theta_d. If NULL, all element of theta_d are free.
theta_d_values	Numeric vector with starting values for theta_d. If theta_fixed = TRUE, these are fixed values. If theta_fixed = FALSE, these are starting values. If NULL, defaults to an identity matrix.
theta_d_lbound	Numeric vector with lower bounds for theta_d. If NULL, no lower bounds are set.
theta_d_ubound	Numeric vector with upper bounds for theta_d. If NULL, no upper bounds are set.
theta_d_equal	Logical. When TRUE, all free diagonal elements of theta_d are constrained to be equal and estimated as a single shared parameter (theta_eq). Ignored if no diagonal elements are free.
theta_l_free	Logical matrix indicating which strictly-lower-triangular elements of theta_l are free. Ignored if theta_diag = TRUE.
theta_l_values	Numeric matrix of starting values for the strictly-lower-triangular elements of theta_l. If NULL, defaults to a null matrix.
theta_l_lbound	Numeric matrix with lower bounds for theta_l. If NULL, no lower bounds are set.
theta_l_ubound	Numeric matrix with upper bounds for theta_l. If NULL, no upper bounds are set.
mu0_fixed	Logical. If TRUE, the initial mean vector mu0 is fixed. If FALSE, mu0 is estimated.
mu0_func	Logical. If TRUE and mu0_fixed = TRUE, mu0 is fixed to $(I - \beta)^{-1}\alpha$ .
mu0_free	Logical vector indicating which elements of mu0 are freely estimated.
mu0_values	Numeric vector of values for mu0. If mu0_fixed = TRUE, these are fixed values. If mu0_fixed = FALSE, these are starting values. If NULL, defaults to a vector of zeros.
mu0_lbound	Numeric vector of lower bounds for mu0. If NULL, no lower bounds are set. Ignored if mu0_fixed = TRUE.
mu0_ubound	Numeric vector of upper bounds for mu0. If NULL, no upper bounds are set. Ignored if mu0_fixed = TRUE.
sigma0_fixed	Logical. If TRUE, the initial covariance matrix sigma0 is fixed. If FALSE, sigma0 is estimated.
sigma0_func	Logical. If TRUE and sigma0_fixed = TRUE, sigma0 is fixed to $(I - \beta \otimes \beta)^{-1}\text{Vec}(\Psi)$ .
sigma0_diag	Logical. If TRUE, sigma0 is diagonal. If FALSE, sigma0 is symmetric.
sigma0_d_free	Logical vector indicating free/fixed status of the elements of sigma0_d. If NULL, all element of sigma0_d are free.
sigma0_d_values	Numeric vector with starting values for sigma0_d. If NULL, defaults to a vector of ones.

<code>sigma0_d_lbound</code>	Numeric vector with lower bounds for <code>sigma0_d</code> . If NULL, no lower bounds are set.
<code>sigma0_d_ubound</code>	Numeric vector with upper bounds for <code>sigma0_d</code> . If NULL, no upper bounds are set.
<code>sigma0_l_free</code>	Logical matrix indicating which strictly-lower-triangular elements of <code>sigma0_l</code> are free. Ignored if <code>sigma0_diag = TRUE</code> .
<code>sigma0_l_values</code>	Numeric matrix of starting values for the strictly-lower-triangular elements of <code>sigma0_l</code> . If NULL, defaults to a null matrix.
<code>sigma0_l_lbound</code>	Numeric matrix with lower bounds for <code>sigma0_l</code> . If NULL, no lower bounds are set.
<code>sigma0_l_ubound</code>	Numeric matrix with upper bounds for <code>sigma0_l</code> . If NULL, no upper bounds are set.
<code>robust</code>	Logical. If TRUE, calculate robust (sandwich) sampling variance-covariance matrix.
<code>tries_explore</code>	Integer. Number of extra tries for the wide exploration phase using <code>OpenMx::mxTryHardWideSearch()</code> with <code>checkHess = FALSE</code> .
<code>tries_local</code>	Integer. Number of extra tries for local polishing via <code>OpenMx::mxTryHard()</code> when gradients remain above tolerance.
<code>max_attempts</code>	Integer. Maximum number of remediation attempts after the first Hessian computation fails the criteria. Each attempt may nudge off bounds, refit locally without the Hessian, and, on the last attempt, relax bounds.
<code>grad_tol</code>	Numeric. Tolerance for the maximum absolute gradient. Smaller values are stricter.
<code>hess_tol</code>	Numeric. Minimum allowable Hessian eigenvalue. Smaller values are less strict.
<code>eps</code>	Numeric. Proximity threshold to detect parameters on their bounds and to nudge them inward by $10 * \text{eps}$ .
<code>factor</code>	Numeric. Multiplicative factor to relax parameter bounds on the final remediation attempt. Lower bounds are divided by <code>factor</code> and upper bounds are multiplied by <code>factor</code> .
<code>overwrite</code>	Logical. If TRUE, existing intermediate files are overwritten. Defaults to FALSE.
<code>path</code>	Character string. Directory in which to save intermediate files.
<code>prefix</code>	Alphanumeric character string. Prefix to use when naming intermediate files.
<code>seed</code>	Random seed for reproducibility.
<code>silent</code>	Logical. If TRUE, suppresses messages during the model fitting stage.
<code>ncores</code>	Positive integer. Number of cores to use.
<code>clean</code>	Logical. If TRUE, clean intermediate files saved in path.

## Details

The measurement model is given by

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

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 (fixed to a null vector by default),  $\boldsymbol{\Lambda}$  a matrix of factor loadings, and  $\boldsymbol{\Theta}$  the covariance matrix of  $\boldsymbol{\varepsilon}$ . In this model,  $\boldsymbol{\Lambda}$  is an identity matrix and  $\boldsymbol{\Theta}$  is a diagonal matrix.

The dynamic structure is given by

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

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  $\boldsymbol{\zeta}_{i,t}$ .

If `center = TRUE`, the dynamic structure is parameterized as follows

$$\boldsymbol{\eta}_{i,t} = \boldsymbol{\mu}_\eta + \boldsymbol{\beta}(\boldsymbol{\eta}_{i,t-1} - \boldsymbol{\mu}_\eta)$$

where  $\boldsymbol{\mu}_\eta$  is equilibrium level of the latent state toward which the system is pulled over time.

## Value

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

- call** Function call.
- args** List of function arguments.
- fun** Function used ("FitDTVARMxID").
- output** A list of fitted OpenMx models.
- robust** A list of output from `OpenMx::imxRobustSE()` with argument `details = TRUE` if `random = TRUE` for each id.

## Author(s)

Ivan Jacob Agaloos Pesigan

## References

- Hunter, M. D. (2017). State space modeling in an open source, modular, structural equation modeling environment. *Structural Equation Modeling: A Multidisciplinary Journal*, 25(2), 307–324. [doi:10.1080/10705511.2017.1369354](https://doi.org/10.1080/10705511.2017.1369354)
- Neale, M. C., Hunter, M. D., Pritikin, J. N., Zahery, M., Brick, T. R., Kirkpatrick, R. M., Estabrook, R., Bates, T. C., Maes, H. H., & Boker, S. M. (2015). OpenMx 2.0: Extended structural equation and statistical modeling. *Psychometrika*, 81(2), 535–549. [doi:10.1007/s1133601494358](https://doi.org/10.1007/s1133601494358)

**See Also**

Other DTVAR Functions: [LDL\(\)](#), [Softplus\(\)](#)

**Examples**

```
## Not run:
# Generate data using the simStateSpace package-----
set.seed(42)
k <- 2
n <- 5
time <- 100
alpha <- rep(x = 5, times = k)
beta <- matrix(
  data = c(.5, .0, .2, .5),
  nrow = k,
  ncol = k
)
psi <- matrix(
  data = c(exp(-4.1), exp(-3.9), exp(-3.9), exp(-3.2)),
  nrow = k,
  ncol = k
)
psi_l <- t(chol(psi))
nu <- rep(x = 0, times = k)
lambda <- diag(k)
theta <- matrix(
  data = c(exp(-2), 0, 0, exp(-2.8)),
  nrow = k,
  ncol = k
)
theta_l <- t(chol(theta))
mu0 <- c(solve(diag(k) - beta) %*% alpha)
sigma0 <- matrix(
  data = c(
    solve(diag(k * k) - beta %x% beta) %*% c(psi)
  ),
  nrow = k,
  ncol = k
)
sigma0_l <- t(chol(sigma0))
sim <- simStateSpace::SimSSMIVary(
  n = n,
  time,
  mu0 = list(mu0),
  sigma0_l = list(sigma0_l),
  alpha = list(alpha),
  beta = simStateSpace::SimBetaN(
    n = n,
    beta = beta,
    vcov_beta_vec_l = t(chol(0.1 * diag(k * k)))
  ),
  psi_l = list(psi_l),
```

```

nu = list(nu),
lambda = list(lambda),
theta_l = list(theta_l)
)
data <- as.data.frame(sim)

# Fit the model-----
# center = TRUE
library(fitDTVARMxID)
fit <- FitDTVARMxID(
  data = data,
  observed = paste0("y", seq_len(k)),
  id = "id",
  center = TRUE
)
print(fit)
summary(fit)
coef(fit)
vcov(fit)
converged(fit)

# Fit the model-----
# center = FALSE
library(fitDTVARMxID)
fit <- FitDTVARMxID(
  data = data,
  observed = paste0("y", seq_len(k)),
  id = "id",
  center = FALSE
)
print(fit)
summary(fit)
coef(fit)
vcov(fit)
converged(fit)

## End(Not run)

```

## Description

Performs an LDL' factorization of a symmetric positive-definite matrix  $X$ , such that

$$X = LDL^\top,$$

where  $L$  is unit lower-triangular (ones on the diagonal) and  $D$  is diagonal.

**Usage**

```
LDL(x)
```

**Arguments**

<code>x</code>	Numeric matrix. Must be symmetric positive-definite.
----------------	--

**Details**

This function returns both the unit lower-triangular factor  $L$  and the diagonal factor  $D$ . The strictly lower-triangular part of  $L$  is also provided for convenience. The function additionally computes an unconstrained vector  $d_{uc}$  such that  $\text{softplus}(d_{uc}) = d_{vec}$ , using  $\text{softplus}^{-1}(y) = \log(\exp(y) - 1)$  for stable back-transformation.

**Value**

A list with components:

<code>l_mat_unit</code>	Unit lower-triangular matrix $L$ .
<code>l_mat_strict</code>	Strictly lower-triangular part of $L$ .
<code>d_mat</code>	Diagonal matrix $D$ .
<code>d_vec</code>	Vector of diagonal entries of $D$ .
<code>d_uc</code>	Unconstrained vector with $\text{softplus}(d_{uc}) = d_{vec}$ .
<code>x</code>	Original input matrix.
<code>y</code>	Reconstructed matrix $LDL^\top$ .
<code>diff</code>	Difference $x - y$ .

**See Also**

Other DTVAR Functions: [FitDTVARMxID\(\)](#), [Softplus\(\)](#)

**Examples**

```
set.seed(123)
A <- matrix(rnorm(16), 4, 4)
S <- crossprod(A) + diag(1e-6, 4) # SPD
out <- LDL(S)
max(abs(out$diff))
```

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

## Description

Print Method for Object of Class `dtvarmxid`

## Usage

```
## S3 method for class 'dtvarmxid'
print(
  x,
  means = FALSE,
  mu_eta = TRUE,
  alpha = TRUE,
  beta = TRUE,
  nu = TRUE,
  psi = TRUE,
  theta = TRUE,
  converged = TRUE,
  grad_tol = 0.01,
  hess_tol = 1e-08,
  vanishing_theta = TRUE,
  theta_tol = 0.001,
  digits = 4,
  ...
)
```

## Arguments

<code>x</code>	an object of class <code>dtvarmxid</code> .
<code>means</code>	Logical. If <code>means</code> = TRUE, return <code>means</code> . Otherwise, the function returns raw estimates.
<code>mu_eta</code>	Logical. If <code>mu_eta</code> = TRUE, include estimates of the <code>mu_eta</code> vector, if available. If <code>mu_eta</code> = FALSE, exclude estimates of the <code>mu_eta</code> vector.
<code>alpha</code>	Logical. If <code>alpha</code> = TRUE, include estimates of the <code>alpha</code> vector, if available. If <code>alpha</code> = FALSE, exclude estimates of the <code>alpha</code> vector.
<code>beta</code>	Logical. If <code>beta</code> = TRUE, include estimates of the <code>beta</code> matrix, if available. If <code>beta</code> = FALSE, exclude estimates of the <code>beta</code> matrix.
<code>nu</code>	Logical. If <code>nu</code> = TRUE, include estimates of the <code>nu</code> vector, if available. If <code>nu</code> = FALSE, exclude estimates of the <code>nu</code> vector.
<code>psi</code>	Logical. If <code>psi</code> = TRUE, include estimates of the <code>psi</code> matrix, if available. If <code>psi</code> = FALSE, exclude estimates of the <code>psi</code> matrix.
<code>theta</code>	Logical. If <code>theta</code> = TRUE, include estimates of the <code>theta</code> matrix, if available. If <code>theta</code> = FALSE, exclude estimates of the <code>theta</code> matrix.

converged	Logical. Only include converged cases.
grad_tol	Numeric scalar. Tolerance for the maximum absolute gradient if converged = TRUE.
hess_tol	Numeric scalar. Tolerance for Hessian eigenvalues; eigenvalues must be strictly greater than this value if converged = TRUE.
vanishing_theta	Logical. Test for measurement error variance going to zero if converged = TRUE.
theta_tol	Numeric. Tolerance for vanishing theta test if converged and theta_tol are TRUE.
digits	Integer indicating the number of decimal places to display.
...	further arguments.

**Author(s)**

Ivan Jacob Agaloos Pesigan

Softplus

*Softplus and Inverse Softplus Transformations*

**Description**

The softplus transformation maps unconstrained real values to the positive real line. This is useful when parameters (e.g., variances) must be strictly positive. The inverse softplus transformation recovers the unconstrained value from a positive input.

**Usage**

`Softplus(x)`

`InvSoftplus(x)`

**Arguments**

`x` Numeric vector or matrix. Input values to be transformed.

**Details**

- $\text{Softplus}(x) = \log(1 + \exp(x))$
- $\text{InvSoftplus}(x) = \log(\exp(x) - 1)$

For numerical stability, these functions use `log1p()` and `expm1()` internally.

**Value**

- `Softplus()`: numeric vector or matrix of strictly positive values.
- `InvSoftplus()`: numeric vector or matrix of unconstrained values.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**See Also**

Other DTVAR Functions: [FitDTVARMxID\(\)](#), [LDL\(\)](#)

**Examples**

```
# Apply softplus to unconstrained values
x <- c(-5, 0, 5)
y <- Softplus(x)

# Recover unconstrained values
x_recovered <- InvSoftplus(y)

y
x_recovered
```

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

**Description**

Summary Method for Object of Class `dtvarmxid`

**Usage**

```
## S3 method for class 'dtvarmxid'
summary(
  object,
  means = FALSE,
  mu_eta = TRUE,
  alpha = TRUE,
  beta = TRUE,
  nu = TRUE,
  psi = TRUE,
  theta = TRUE,
  converged = TRUE,
  grad_tol = 0.01,
  hess_tol = 1e-08,
  vanishing_theta = TRUE,
  theta_tol = 0.001,
  digits = 4,
  ...
)
```

### Arguments

object	an object of class <code>dtvarmxid</code> .
means	Logical. If <code>means</code> = TRUE, return means. Otherwise, the function returns raw estimates.
mu_eta	Logical. If <code>mu_eta</code> = TRUE, include estimates of the <code>mu_eta</code> vector, if available. If <code>mu_eta</code> = FALSE, exclude estimates of the <code>mu_eta</code> vector.
alpha	Logical. If <code>alpha</code> = TRUE, include estimates of the <code>alpha</code> vector, if available. If <code>alpha</code> = FALSE, exclude estimates of the <code>alpha</code> vector.
beta	Logical. If <code>beta</code> = TRUE, include estimates of the <code>beta</code> matrix, if available. If <code>beta</code> = FALSE, exclude estimates of the <code>beta</code> matrix.
nu	Logical. If <code>nu</code> = TRUE, include estimates of the <code>nu</code> vector, if available. If <code>nu</code> = FALSE, exclude estimates of the <code>nu</code> vector.
psi	Logical. If <code>psi</code> = TRUE, include estimates of the <code>psi</code> matrix, if available. If <code>psi</code> = FALSE, exclude estimates of the <code>psi</code> matrix.
theta	Logical. If <code>theta</code> = TRUE, include estimates of the <code>theta</code> matrix, if available. If <code>theta</code> = FALSE, exclude estimates of the <code>theta</code> matrix.
converged	Logical. Only include converged cases.
grad_tol	Numeric scalar. Tolerance for the maximum absolute gradient if <code>converged</code> = TRUE.
hess_tol	Numeric scalar. Tolerance for Hessian eigenvalues; eigenvalues must be strictly greater than this value if <code>converged</code> = TRUE.
vanishing_theta	Logical. Test for measurement error variance going to zero if <code>converged</code> = TRUE.
theta_tol	Numeric. Tolerance for vanishing theta test if <code>converged</code> and <code>theta_tol</code> are TRUE.
digits	Integer indicating the number of decimal places to display.
...	further arguments.

### Author(s)

Ivan Jacob Agaloos Pesigan

### Description

Sampling Covariance Matrix of the Parameter Estimates

**Usage**

```
## S3 method for class 'dtvarmxid'
vcov(
  object,
  mu_eta = TRUE,
  alpha = TRUE,
  beta = TRUE,
  nu = TRUE,
  psi = TRUE,
  theta = TRUE,
  converged = TRUE,
  grad_tol = 0.01,
  hess_tol = 1e-08,
  vanishing_theta = TRUE,
  theta_tol = 0.001,
  robust = FALSE,
  ...
)
```

**Arguments**

<code>object</code>	Object of class <code>dtvarmxid</code> .
<code>mu_eta</code>	Logical. If <code>mu_eta</code> = TRUE, include estimates of the <code>mu_eta</code> vector, if available. If <code>mu_eta</code> = FALSE, exclude estimates of the <code>mu_eta</code> vector.
<code>alpha</code>	Logical. If <code>alpha</code> = TRUE, include estimates of the <code>alpha</code> vector, if available. If <code>alpha</code> = FALSE, exclude estimates of the <code>alpha</code> vector.
<code>beta</code>	Logical. If <code>beta</code> = TRUE, include estimates of the <code>beta</code> matrix, if available. If <code>beta</code> = FALSE, exclude estimates of the <code>beta</code> matrix.
<code>nu</code>	Logical. If <code>nu</code> = TRUE, include estimates of the <code>nu</code> vector, if available. If <code>nu</code> = FALSE, exclude estimates of the <code>nu</code> vector.
<code>psi</code>	Logical. If <code>psi</code> = TRUE, include estimates of the <code>psi</code> matrix, if available. If <code>psi</code> = FALSE, exclude estimates of the <code>psi</code> matrix.
<code>theta</code>	Logical. If <code>theta</code> = TRUE, include estimates of the <code>theta</code> matrix, if available. If <code>theta</code> = FALSE, exclude estimates of the <code>theta</code> matrix.
<code>converged</code>	Logical. Only include converged cases.
<code>grad_tol</code>	Numeric scalar. Tolerance for the maximum absolute gradient if <code>converged</code> = TRUE.
<code>hess_tol</code>	Numeric scalar. Tolerance for Hessian eigenvalues; eigenvalues must be strictly greater than this value if <code>converged</code> = TRUE.
<code>vanishing_theta</code>	Logical. Test for measurement error variance going to zero if <code>converged</code> = TRUE.
<code>theta_tol</code>	Numeric. Tolerance for vanishing theta test if <code>converged</code> and <code>theta_tol</code> are TRUE.

- robust            Logical. If TRUE, use robust (sandwich) sampling variance-covariance matrix.  
If FALSE, use normal theory sampling variance-covariance matrix.  
. . .            additional arguments.

**Value**

Returns a list of sampling variance-covariance matrices.

**Author(s)**

Ivan Jacob Agaloos Pesigan

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