

# Package ‘panelPomp’

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**Type** Package

**Title** Statistical Inference for PanelPOMPs (Panel Partially Observed Markov Processes)

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**Description** Tools for working with PanelPOMP models, i.e., with Partially Observed Markov Processes (AKA state-space models, stochastic dynamical systems) involving multiple, independent units (or individuals) for each of which (potentially multivariate) time series data is available. The basic idea driving panelPomp is to apply to a collection of units (or individuals) some of the pomp package facilities for implementing POMP models, simulating them, and fitting them to time series data. Regarding fitting, only the iterated filtering (mif2) algorithm has currently been extended to the panelPomp longitudinal/panel setting. (Alpha release version.)

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**LazyData** TRUE

**Depends** R(>= 3.5.0),  
pomp(>= 2.1.0)

**Imports** methods

**RoxygenNote** 6.1.1

**Encoding** UTF-8

**Collate** 'package.R'  
'aaa.R'  
'example.R'  
'generics.R'  
'get\_col\_row.R'  
'panel\_loglik.R'  
'panel\_logmeanexp.R'  
'panelPomp.R'  
'panelPomp\_methods.R'  
'params.R'

'pfilter.R'  
'pfilter\_methods.R'  
'mif2.R'  
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panelPomp-package	<i>Inference for PanelPOMPs (Panel Partially Observed Markov Processes)</i>
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Description

The **panelPomp** package provides facilities for inference on panel data using panel partially-observed Markov process (PANELPOMP) models. To do so, it relies on and extends a number of facilities that the **pomp** package provides for inference on time series data using partially-observed Markov process (POMP) models.

The **panelPomp** package extends to panel data some of the capabilities of the **pomp** package to fit nonlinear, non-Gaussian dynamic models. This is done accomodating both fixed and random effects. Currently, the focus is on likelihood-based approaches. In addition to these likelihood-based tools, **panelPomp** also provides a framework under which alternative statistical methods for PANELPOMP models can be developed (very much like **pomp** provides a platform upon which statistical inference methods for POMP models can be implemented).

Data analysis using panelPomp

The first step in using **panelPomp** is to encode one’s model(s) and data in objects of class panelPomp. One does this via a call to the **panelPomp** constructor function.

**panelPomp** version 0.9.1.3 provides algorithms for

1. particle filtering of panel data (AKA sequential Monte Carlo or sequential importance sampling), as proposed in Breto, Ionides and King (2018). This reference provides the fundamental theoretical support for the averaging of Monte Carlo replicates of panel unit likelihoods as implemented in **panelPomp**; see **pfilter**

2. the panel iterated filtering method of Breto, Ionides and King (2018). This reference provides the fundamental theoretical support for the extensions of the iterated filtering ideas of Ionides et al. (2006, 2011, 2015) to panel data as implemented in **panelPomp**; see [mif2](#)

The package also provides various tools for handling and extracting information on models and data.

### Extending the pomp platform for developing inference tools

**panelPomp** extends to panel data the general interface to the components of POMP models provided by **pomp**. In doing so, it contributes to the goal of the **pomp** project of facilitating the development of new algorithms in an environment where they can be tested and compared on a growing body of models and datasets.

### Comments, bug reports, and requests

Contributions are welcome, as are suggestions for improvement, feature requests, and bug reports. Please submit these via the [panelPomp issues page](#). We particularly welcome minimal working examples displaying uninformative, misleading or inaccurate error messages. We also welcome suggestions for clarifying obscure passages in the documentation. Help requests are welcome, but please consider before sending requests whether they are regarding the use of **panelPomp** or that of **pomp**. For help with **pomp**, please visit [pomp's FAQ](#).

### Documentation

Examples are provided via the [panelPompExample](#) function. To see a list of the examples included in **panelPomp**, use

```
panelPompExample()
```

A list of examples included **panelPomp** can be displayed via

```
panelPomp:::pompExample()
```

### License

**panelPomp** is provided under the MIT License.

### Author(s)

Carles Breto

### References

Breto, C., Ionides, E. L. and King, A. A. (2018) Panel Data Analysis via Mechanistic Models. *arXiv:1801.05695*.

### See Also

[pomp package](#), [panelPomp](#)

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as	<i>Coercing panelPomp objects as a list</i>
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**Description**

Extracts the `unit.objects` slot of `panelPomp` objects.

Coerces a `panelPomp` into a data frame.

**See Also**

Other `panelPomp` methods: [panelPomp\\_methods](#)

Other `panelPomp` methods: [panelPomp\\_methods](#)

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get_dim	<i>Get single column or row without dropping names</i>
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**Description**

Subset matrix dropping dimension but without dropping `dimname` (which is R's default).

**Usage**

```
get_col(matrix, rows, col)
```

```
get_row(matrix, row, cols)
```

**Arguments**

<code>matrix</code>	matrix.
<code>rows</code>	numeric; rows to subset; like with <code>'['</code> , this argument can be left empty to designate all rows.
<code>col</code>	numeric; single column to subset.
<code>row</code>	numeric; single row to subset.
<code>cols</code>	numeric; columns to subset; like with <code>'['</code> , this argument can be left empty to designate all columns.

## Description

Tools for applying iterated filtering algorithms to panel data. The panel iterated filtering of Breto et al. (2018) extends to panel models the improved iterated filtering algorithm (Ionides et al., 2015) for estimating parameters of a partially observed Markov process. Iterated filtering algorithms rely on extending a partially observed Markov process model of interest by introducing random perturbations to the model parameters. The space where the original parameters live is then explored at each iteration by running a particle filter. Convergence to a maximum likelihood estimate has been established for appropriately constructed procedures that iterate this search over the parameter space while diminishing the intensity of perturbations (Ionides et al. 2006, 2011, 2015).

## Usage

```
## S4 method for signature 'panelPomp'
mif2(data, Nmif = 1, shared.start, specific.start,
      start, Np, rw.sd, cooling.type = c("hyperbolic", "geometric"),
      cooling.fraction.50, tol = 1e-17, verbose = getOption("verbose"),
      ...)

## S4 method for signature 'mif2d.ppomp'
mif2(data, Nmif, shared.start, specific.start,
      start, Np, rw.sd, cooling.type, cooling.fraction.50, tol, ...)

## S4 method for signature 'mif2d.ppomp'
traces(object, pars, ...)
```

## Arguments

<code>data</code>	An object of class <code>panelPomp</code> or inheriting class.
<code>Nmif</code>	The number of filtering iterations to perform.
<code>shared.start</code>	named numerical vector; the starting guess of the shared parameters.
<code>specific.start</code>	matrix with row parameter names and column unit names; the starting guess of the specific parameters.
<code>start</code>	A named numeric vector of parameters at which to start the IF2 procedure.
<code>Np</code>	the number of particles to use in filtering. This may be specified as a single positive integer, in which case the same number of particles will be used at each timestep. Alternatively, if one wishes the number of particles to vary across timestep, one may specify <code>Np</code> either as a vector of positive integers (of length <code>length(time(object))</code> ) or as a function taking a positive integer argument. In the latter case, <code>Np(n)</code> must be a single positive integer, representing the number of particles to be used at the $n$ -th timestep: <code>Np(1)</code> is the number of particles to use going from <code>timezero(object)</code> to <code>time(object)[1]</code> , <code>Np(2)</code> , from <code>time(object)[1]</code> to <code>time(object)[2]</code> , and so on.

<code>rw.sd</code>	An unevaluated expression of the form <code>quote(rw.sd())</code> to be used for all panel units. If a list of such expressions of the same length as the <code>object</code> argument is provided, each list element will be used for the corresponding panel unit.
<code>cooling.type</code>	specifications for the cooling schedule, i.e., the manner and rate with which the intensity of the parameter perturbations is reduced with successive filtering iterations. <code>cooling.type</code> specifies the nature of the cooling schedule. See below (under “Specifying the perturbations”) for more detail.
<code>cooling.fraction.50</code>	<code>cooling.fraction.50</code> (seems to cause an error if documentation inherited from ‘pomp’ package).
<code>tol</code>	positive numeric scalar; particles with likelihood less than <code>tol</code> are considered to be incompatible with the data. See the section on <i>Filtering Failures</i> for more information.
<code>verbose</code>	logical; if TRUE, diagnostic messages will be printed to the console.
<code>...</code>	....
<code>object</code>	an object resulting from the application of IF2 (i.e., of class <code>mif2d.pomp</code> )
<code>pars</code>	names of parameters

### Value

`traces` returns the estimated parameter values at different iterations of the IF2 algorithm in the natural scale. The default is to return values for all parameters but a subset of parameters can be passed via the optional argument `pars`.

### References

- Breto, C., Ionides, E. L. and King, A. A. (2018) Panel Data Analysis via Mechanistic Models. *arXiv:1801.05695*.
- Ionides, E. L., Breto, C. and King, A. A. (2006) Inference for nonlinear dynamical systems. *Proceedings of the National Academy of Sciences*, **103**(49), 18438–18443. DOI: 10.1073/pnas.0603181103
- Ionides, E. L., Bhadra, A., Atchade, Y. and King, A. A. (2011) Iterated filtering. *Ann. Statist.*, **39**, no. 3, 1776–1802. DOI: 10.1214/11-AOS886
- Ionides, E. L., Nguyen, D., Atchade, Y., Stoev, S. and King, A. A. (2015) Inference via iterated, perturbed Bayes maps. *Proceedings of the National Academy of Sciences*, **112**(3), 719–724. DOI: 10.1073/pnas.1410597112
- King, A. A., Nguyen, D. and Ionides, E. L. (2016) Statistical Inference for Partially Observed Markov Processes via the R Package `pomp`. *Journal of Statistical Software*, **69**(12), 1–43. DOI: 10.18637/jss.v069.i12

### See Also

`pomp`’s `mif2` at [mif2](#), [panel\\_loglik](#)

Other `panelPomp` workhorse functions: [panelPomp](#), [panel\\_loglik](#), [pfilter](#)

panelPomp

*Constructing panelPomp objects***Description**

This function constructs panelPomp objects, representing PanelPOMP models (as defined in Breto et al., 2018). PanelPOMP models involve multiple units, each of which can in turn be modeled by a POMP model. Such POMP models can be encoded as a list of pomp objects, a cornerstone that the panelPomp function can use to construct the corresponding panelPomp object.

**Usage**

```
panelPomp(object, shared, specific, params)
```

**Arguments**

- object** required; either (i) a list of pomp objects; or (ii) an object of class panelPomp or inheriting class panelPomp.
- If object is a list of pomps, the list must be named. All these pomps must either have no parameters or have the same parameter names. (This is just a format requirement. pomp codes can ignore any parameter that is irrelevant to any given panel unit.)
- If object is a panelPomp object, the function allows modifying the shared and unit-specific configuration of object.
- shared, specific** optional; these arguments depend on the type of object.
- If object is a list of pomps, shared must be a numeric vector specifying parameter values shared among panel units. specific must be a matrix with parameter values that are unit-specific with rows naming parameters and columns naming units (these names must match those of object). If no values are specified and object has parameter values, these are set to be all unit-specific.
- If object is a panelPomp object, these arguments can still be used as described above to modify the parameters of object. Alternatively, the parameter configuration of object can be modified providing only a character shared naming parameters of object that should be shared (with values for parameters not originally shared taken from the unit-specific parameters of the first panel unit of object). shared=NULL sets all parameters as unit-specific.
- params** optional; a named numeric vector. In this case, the nature of parameters is determined via a naming convention: names ending in “[unit\_name]” are assumed to denote unit-specific parameters; all other names specify shared parameters.

**References**

Breto, C., Ionides, E. L. and King, A. A. (2018) Panel Data Analysis via Mechanistic Models. *arXiv:1801.05695*.

King, A. A., Nguyen, D. and Ionides, E. L. (2016) Statistical Inference for Partially Observed Markov Processes via the R Package pomp. *Journal of Statistical Software*, **69**(12), 1–43. DOI: 10.18637/jss.v069.i12

### See Also

**pomp**'s constructor at [pomp](#)

Other panelPomp workhorse functions: [mif2](#), [panel\\_loglik](#), [pfilter](#)

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panelPompExample	<i>Construct <b>panelPomp</b> examples</i>
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### Description

panelPompExample constructs panelPomp objects that come with the **panelPomp** package.

### Usage

```
panelPompExample(example)
```

### Arguments

example	a character object specifying one of the examples that come with the <b>panelPomp</b> package. These examples can be listed using panelPompExamples().
---------	--

### Details

panelPompExample is related but different than its previous (and eliminated as of version 2) **pomp** counterpart pompExample. The 'examples' directory in the installed package has some example files that can be listed using panelPompExamples().

### Value

By default, a panelPomp object. If envir is an environment, this panelPomp object is created in that environment and named example.

### Author(s)

Carles Breto and Aaron A. King



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panelPomp_methods	<i>Manipulating panelPomp objects</i>
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---

## Description

Tools for manipulating panelPomp objects.

## Usage

```
## S4 method for signature 'panelPomp'
coef(object)

## S4 replacement method for signature 'panelPomp'
coef(object, ...) <- value

## S4 method for signature 'panelPomp'
length(x)

## S4 method for signature 'panelPomp'
names(x)

## S4 method for signature 'panelPomp'
pparams(object)

pParams(value)

## S4 method for signature 'panelPomp'
print(x, ...)

## S4 method for signature 'panelPomp'
show(object)

## S4 method for signature 'panelPomp'
unitobjects(object)

## S4 method for signature 'panelPomp'
window(x, start, end)

## S4 method for signature 'panelPomp'
x[i]

## S4 method for signature 'panelPomp'
x[[i]]
```

## Arguments

object, x      An object of class panelPomp or inheriting class panelPomp.

...	....
value	value to be assigned.
start, end	position in original times(pomp) at which to start.
i	unit index (indices) or name (names).

## Methods

**coef** Extracts coefficients of panelPomp objects.

**coef<-** Assign coefficients to panelPomp objects.

**length** Count the number of units in panelPomp objects.

**names** Get the unit names of panelPomp objects.

**pparams** Extracts coefficients from panelPomp objects.

[ ] Take a subset of units.

[[ ]] Select the pomp object for a single unit.

**window** Subset panelPomp objects by changing start time and end time.

## Author(s)

Carles Breto, Aaron A. King.

## See Also

Other panelPomp methods: [as](#)

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panel_loglik	<i>Handling of loglikelihood replicates</i>
--------------	---

---

## Description

Handling of loglikelihood replicates.

## Usage

```
## S4 method for signature 'matrix'
logLik(object, repMargin, first = "aver",
       aver = "logmeanexp", se = FALSE)
```

**Arguments**

object	Matrix with the same number of replicated estimates for each panel unit loglikelihood.
repMargin	The margin of the matrix having the replicates (1 for rows, 2 for columns).
first	Whether to "aver"(age replicates) or "aggr"(egate units) before performing the other action.
aver	How to average: 'logmeanexp' to average on the likelihood scale before taking logs or 'mean' to average after taking logs (in which case, which action is performed first does not change the result).
se	logical; whether to give standard errors.

**Details**

When `se = TRUE`, the jackknife `se`'s from `pomp : logmeanexp` are squared, summed and the squared root is taken.

**See Also**

Other panelPomp workhorse functions: [mif2](#), [panelPomp](#), [pfilter](#)

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panel_logmeanexp	<i>Log-mean-exp for panels</i>
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---

**Description**

`se = TRUE`, the jackknife `se`'s from `logmeanexp` are squared, summed and the squared root is taken.

**Usage**

```
panel_logmeanexp(x, MARGIN, se = FALSE)
```

**Arguments**

x	Matrix with the same number of replicated estimates for each panel unit loglikelihood.
MARGIN	The dimension of the matrix that corresponds to a panel unit and over which averaging occurs (1 indicates rows, 2 indicates columns).
se	logical; whether to give standard errors.

**See Also**

[panel\\_loglik](#)

---

params	<i>Convert to and from a panelPomp object pParams slot format and a one-row data.frame</i>
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---

### Description

These facilitate keeping a record of evaluated log likelihoods.

### Usage

```
fromVectorPparams(vec_pars)
```

```
toVectorPparams(pParams)
```

### Arguments

vec_pars	A one-row data.frame with format matching that of the output of <a href="#">toVectorPparams</a> .
pParams	A list with the format of the pParams slot of panelPomp objects.

---

pfilter	<i>Particle filtering for panel data</i>
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---

### Description

Tools for applying particle filtering algorithms to panel data.

### Usage

```
## S4 method for signature 'panelPomp'
pfilter(data, shared, specific, params, Np,
  tol = 1e-17, verbose = getOption("verbose"), ...)

## S4 method for signature 'pfilterd.pomp'
logLik(object, ...)

## S4 method for signature 'pfilterd.pomp'
unitlogLik(object, ...)
```

**Arguments**

data	An object of class <code>panelPomp</code> or inheriting class <code>panelPomp</code> .
shared	optional; these arguments depend on the type of object. If object is a list of pomps, shared must be a numeric vector specifying parameter values shared among panel units. specific must be a matrix with parameter values that are unit-specific with rows naming parameters and columns naming units (these names must match those of object). If no values are specified and object has parameter values, these are set to be all unit-specific. If object is a <code>panelPomp</code> object, these arguments can still be used as described above to modify the parameters of object. Alternatively, the parameter configuration of object can be modified providing only a character shared naming parameters of object that should be shared (with values for parameters not originally shared taken from the unit-specific parameters of the first panel unit of object). shared=NULL sets all parameters as unit-specific.
specific	optional; these arguments depend on the type of object. If object is a list of pomps, shared must be a numeric vector specifying parameter values shared among panel units. specific must be a matrix with parameter values that are unit-specific with rows naming parameters and columns naming units (these names must match those of object). If no values are specified and object has parameter values, these are set to be all unit-specific. If object is a <code>panelPomp</code> object, these arguments can still be used as described above to modify the parameters of object. Alternatively, the parameter configuration of object can be modified providing only a character shared naming parameters of object that should be shared (with values for parameters not originally shared taken from the unit-specific parameters of the first panel unit of object). shared=NULL sets all parameters as unit-specific.
params	optional; a named numeric vector. In this case, the nature of parameters is determined via a naming convention: names ending in “[unit_name]” are assumed to denote unit-specific parameters; all other names specify shared parameters.
Np	the number of particles to use in filtering. This may be specified as a single positive integer, in which case the same number of particles will be used at each timestep. Alternatively, if one wishes the number of particles to vary across timestep, one may specify Np either as a vector of positive integers (of length <code>length(time(object))</code> ) or as a function taking a positive integer argument. In the latter case, Np(n) must be a single positive integer, representing the number of particles to be used at the n-th timestep: Np(1) is the number of particles to use going from <code>timezero(object)</code> to <code>time(object)[1]</code> , Np(2), from <code>time(object)[1]</code> to <code>time(object)[2]</code> , and so on.
tol	filtering tolerance for all units.
verbose	logical; if TRUE, diagnostic messages will be printed to the console.
...	additional arguments, passed to the <code>pfilter</code> method of <b>pomp</b> .
object	An object of class <code>panelPomp</code> or inheriting class <code>panelPomp</code> .

**Methods**

**logLik** Extracts the estimated log likelihood for the entire panel.

**unitlogLik** Extracts the estimated log likelihood for each panel unit.

## References

- Arulampalam, M. S., Maskell, S., Gordon, N. and Clapp, T. (2002) A Tutorial on Particle Filters for Online Nonlinear/Non-Gaussian Bayesian Tracking. *IEEE Trans. Sig. Proc.*, **50(2)**, 174–188.
- Breto, C., Ionides, E. L. and King, A. A. (2018) Panel Data Analysis via Mechanistic Models. *arXiv:1801.05695*.

## See Also

**pomp**'s *pfilter* at [pfilter](#), [panel\\_loglik](#)

Other panelPomp workhorse functions: [mif2](#), [panelPomp](#), [panel\\_loglik](#)

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