Package 'circumstance'

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Description

circumstance provides tools for parallelizing certain pomp calculations.

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See Also

Useful links:

- https://kingaa.github.io/circumstance/
- Report bugs at https://github.com/kingaa/circumstance/issues/

2 mif2

Description

Continue an iterative computation where it left off.

Usage

```
## S4 method for signature 'mif2List'
continue(object, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pmcmcList'
continue(object, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
```

Arguments

object	the result of an iterative pomp computation
• • •	additional arguments will be passed to the underlying method. This allows one to modify parameters used in the original computations.
seed	seed for the parallel random-number generator. Setting seed=TRUE passes the current seed to the parallel RNG. See <code>%dofuture%</code> for more information.
chunk.size	average number of elements processed per chunk. See $\mbox{\tt \%dofuture}\mbox{\tt \%}$ for more information.
scheduling	average number of chunks that each worker processes. See <code>%dofuture%</code> for more information. This is ignored unless <code>chunk.size=NULL</code> .

See Also

mif2

mif2	Parallel iterated filtering

Description

Runs multiple instances of mif2 using foreach.

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Usage

```
## S4 method for signature 'ANY,data.frame'
mif2(data, starts, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'ANY,missing'
mif2(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pompList,missing'
mif2(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pfilterList,missing'
mif2(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'mif2List,missing'
mif2(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
```

Arguments

data	passed to pomp::mif2
starts	data frame containing parameters at which to begin iterated filtering
	all additional arguments are passed to pomp::mif2
seed	seed for the parallel random-number generator. Setting seed=TRUE passes the current seed to the parallel RNG. See $dofuture$ for more information.
chunk.size	average number of elements processed per chunk. See $\mbox{\tt \%dofuture\%}$ for more information.
scheduling	average number of chunks that each worker processes. See $dofuture$ for more information. This is ignored unless chunk. size=NULL.

See Also

pomp::mif2.

pfilter

Parallel particle filter computations

Description

Runs multiple instances of pfilter using foreach.

Usage

```
## S4 method for signature 'ANY,numeric'
pfilter(data, Nrep, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'ANY,missing'
```

4 plot_matrix

```
pfilter(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pompList,numeric'
pfilter(data, Nrep, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pompList,missing'
pfilter(data, Nrep, ...)
```

Arguments

See Also

```
pomp::pfilter.
```

Examples

```
library(circumstance)
library(doFuture)

ou2() -> ou2

plan(sequential)
system.time(ou2 |> pfilter(Np=10000,Nrep=6) -> pfs)

plan(multicore)
system.time(ou2 |> pfilter(Np=10000,Nrep=6) -> pfs)
```

plot_matrix

A scatterplot matrix with densities on the diagonal.

Description

A special scatterplot matrix.

plot_matrix 5

Usage

```
plot_matrix(data, ...)
## S3 method for class 'list'
plot_matrix(
  data,
 marg.exp = 0.02,
 labels = names(data),
  alpha = 1,
 pch = 16,
  size = unit(0.03, "npc"),
)
## S3 method for class 'data.frame'
plot_matrix(
 data,
 marg.exp = 0.02,
  labels = names(data),
  alpha = 1,
 pch = 16,
  size = unit(0.03, "npc"),
)
## S3 method for class 'plotmatrix'
print(x, newpage = is.null(vp), vp = NULL, ...)
```

Arguments

data Data to plot.
... optional arguments, passed to hist.

marg.exp Fraction by which to expand the plot at the margins.

labels Names of variables plotted.

alpha, pch, size

Refer to the plotted points in the scatterplots.

x plot_matrix object to display.

newpage logical; if TRUE, grid.newpage() will be called before the graphics are drawn.

vp viewport to use. See viewport.

Examples

```
# requires dplyr
library(dplyr)

data.frame(
   a=rexp(n=1000,rate=1/3),
```

6 pmcmc

```
b=rnorm(1000)
) |>
 mutate(
    c=a+b^2,
    d=a-b^3
  ) -> x
print(plot_matrix(x,alpha=0.2))
g <- plot_matrix(</pre>
 x[-2],
 labels=c(
    expression(alpha),
    expression(beta),
    expression(phi)
 ),
  alpha=0.3
)
print(g)
print(plot_matrix(as.list(x),alpha=0.2,breaks="scott"))
```

pmcmc

Particle Markov chain Monte Carlo in parallel

Description

Runs multiple instances of pmcmc using foreach.

Usage

```
## S4 method for signature 'ANY,data.frame'
pmcmc(data, starts, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'ANY,missing'
pmcmc(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pompList,missing'
pmcmc(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pfilterList,missing'
pmcmc(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
## S4 method for signature 'pmcmcList,missing'
pmcmc(data, ..., seed = TRUE, chunk.size = NULL, scheduling = 1)
```

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Arguments

data passed to pomp::pmcmc

starts data frame containing parameters at which to begin iterated filtering

... all additional arguments are passed to pomp::pmcmc

seed seed for the parallel random-number generator. Setting seed=TRUE passes the

current seed to the parallel RNG. See %dofuture% for more information.

chunk.size average number of elements processed per chunk. See %dofuture% for more

information.

scheduling average number of chunks that each worker processes. See %dofuture% for

more information. This is ignored unless chunk.size=NULL.

See Also

pomp::pmcmc.

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