Package 'circumstance'

May 18, 2022

R topics documented:

| | circum pfilter | | _ | | _ | | | | | | | | | | | | | | | | | | | | |
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Description

circumstance provides tools for parallelizing certain pomp calculations.

pfilter

Parallel particle filter computations

Description

Runs multiple instances of pfilter using foreach.

Usage

```
## S4 method for signature 'ANY,numeric'
pfilter(data, Nrep, ...)

## S4 method for signature 'ANY,missing'
pfilter(data, Nrep, ...)

## S4 method for signature 'pompList,numeric'
pfilter(data, Nrep, ...)

## S4 method for signature 'pompList,missing'
pfilter(data, Nrep, ...)
```

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Arguments

```
data     passed to pomp::pfilter
Nrep     number of replicate particle filter computations to run. By default, Nrep = 1.
...     all additional arguments are passed to pomp::pfilter
```

See Also

```
pomp::pfilter.
```

Examples

```
options(digits=3)
png(filename="pfilter-%02d.png",res=100)
set.seed(789744859)
library(circumstance)
library(tidyr)
library(ggplot2)
library(doParallel)
library(doRNG)
registerDoParallel()
registerDoRNG(789744859)
ou2() \rightarrow ou2
ou2 %>%
  pfilter(Np=1000,Nrep=6) -> pfs
pfs %>%
  logLik() %>%
  logmeanexp(se=TRUE)
pfs %>%
  as.data.frame() %>%
  head()
ou2 %>%
  pfilter(Np=1000) %>%
  logLik()
pfs %>%
  lapply(simulate) %>%
  setNames(LETTERS[1:6]) %>%
  do.call(c,.) %>%
  pfilter(Nrep=2,Np=200) -> pfs2
pfs2 %>%
  data.frame() %>%
  separate(.id,c("po","rep")) %>%
  ggplot(aes(x=time,y=ess,group=rep,color=rep))+
```

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```
geom_line()+
facet_wrap(~po)

registerDoSEQ()

dev.off()
```

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