Package 'circumstance'

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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, ...)
```

2 pfilter

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

```
library(circumstance)
library(doFuture)
library(doRNG)
registerDoFuture()
registerDoRNG()

ou2() -> ou2

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

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

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