Package 'R2admb'

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R2admb-package

ADMB to R interface functions

Description

A series of functions to call AD Model Builder (i.e., compile and run models) from within R, read the results back into R as "admb" objects, and provide standard accessors (i.e. coef(), vcov(), etc.)

Details

Package: R2admb Type: Package Version: 0.5

Date: 2009-11-11 License: GPL LazyLoad: yes

More here!

Author(s)

Ben Bolker

Maintainer: Ben Bolker <bolker@ufl.edu>

References

http://www.admb-project.org

See Also

PBSadmb package, glmmADMB package, ADMB2R

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admb_version

Query ADMB version

Description

Report on the version of ADMB being used.

Usage

```
admb_version()
```

Value

Prints the version string from a compiled ADMB file, and returns the value (invisibly) as a character vector; returns NA if ADMB is not installed

Author(s)

Ben Bolker

Examples

```
admb_version()
```

AIC.admb

Standard accessor functions for ADMB model fits

Description

Extract standard information such as log-likelihood, AIC, coefficients, etc. from ADMB model fits

Usage

```
## S3 method for class 'admb'
AIC(object, ..., k = 2)

## S3 method for class 'admb'
confint(object, parm, level = 0.95, method = "default",
    type = "fixed", ...)

## S3 method for class 'admb'
print(x, verbose = FALSE, ...)

## S3 method for class 'admb'
summary(object, correlation = FALSE, symbolic.cor = FALSE, ...)
```

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```
## S3 method for class 'summary.admb'
print(x, digits = max(3, getOption("digits") - 3),
    symbolic.cor = x$symbolic.cor,
    signif.stars = getOption("show.signif.stars"), ...)

## S3 method for class 'admb'
logLik(object, ...)

## S3 method for class 'admb'
coef(object, type = "fixed", ...)

## S3 method for class 'admb'
vcov(object, type = "fixed", ...)

## S3 method for class 'admb'
stdEr(object, ...)

## S3 method for class 'admb'
stdEr(object, type = "fixed", ...)
```

Arguments

object an ADMB model fit (of class "admb")

... other parameters (for S3 generic compatibility)

k penalty value for AIC fits

parm (currently ignored: FIXME) select parameters

level alpha level for confidence interval

method (character): "default" or "quad", quadratic (Wald) intervals based on approxi-

mate standard errors; "profile", profile CIs (if profile was computed); "quantile", CIs based on quantiles of the MCMC-generated posterior density (if MCMC was computed); "HPDinterval", CIs based on highest posterior density (ditto)

type which type of parameters to report. Character vector, including one or more

of "fixed" or "par" (standard, fixed-effect parameters); "random" (random effect parameters); "rep" (report variables); "sdrpt" (sdreport variables); "extra" (report

and sdreport); "all" (all of the above).

x an ADMB model fit (of class "admb")

verbose show messages

correlation currently unused parameter symbolic.cor currently unused parameter digits number of digits to display signif.stars show significance stars?

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Value

Extracts appropriate values: numeric (scalar) for AIC, type logLik for logLik, numeric vector of coefficients, numeric variance-covariance matrix of parameter estimates

Examples

```
admbex <- system.file("doc","Reedfrog_runs.RData",package="R2admb")
load(admbex)
m1
coef(m1)
summary(m1)
coef(summary(m1)) ## returns just z-table
AIC(m1)
vcov(m1)
logLik(m1)
deviance(m1)
stdEr(m1)</pre>
```

compile_admb

Compile ADMB files, run, read output

Description

With various tests, calls the admb script to compile from a TPL file to an executable, or runs the resulting executable

Usage

```
compile_admb(fn,safe=FALSE,re=FALSE,
verbose=FALSE,
admb_errors=c("stop","warn","ignore"))

run_admb(fn,verbose=FALSE,mcmc=FALSE,
mcmc.opts=mcmc.control(),profile=FALSE,
extra.args="",admb_errors=c("stop","warn","ignore"))

read_admb(fn,verbose=FALSE,profile=FALSE,
mcmc=FALSE,mcmc.opts=NULL,admbOut=NULL,checkterm=TRUE)
```

Arguments

fn (character) name of TPL file, without extension

safe (logical) Compile in safe mode?

re (logical) Compile in random effects (ADMB-RE) mode?

verbose (logical) Verbose output?

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admb_errors (character) how to handle compilation/linking errors?

profile (logical) Run likelihood profiles?

extra.args (character) extra arguments for ADMB run

mcmc (logical) run post-hoc MCMC?

mcmc.opts options for MCMC run (see mcmc.control)

admbOut (character) ADMB run output for inclusion in admb object (for internal use)

checkterm (logical) compute termination criteria (ratio of min/max eigenvalue) and include

it in the saved object?

Value

• compile_admb returns nothing (it has the side effect of creating an executable)

- run_admb invisibly returns the output produced by the ADMB run; it also produces output files on disk as a side effect
- read_admb returns an object of class admb, containing as much information as possible gleaned from the output files (parameter estimates, standard errors, variance-covariance matrix, profiles, MCMC output)

Note

Compiling also sets executable mode.

Author(s)

Ben Bolker

do_admb

Compile and/or run an ADMB model, collect output

Description

Compile an ADMB model, run it, collect output

Usage

```
do_admb(fn, data = NULL, params = NULL, bounds = NULL, phase = NULL,
  re = NULL, data_type = NULL, safe = TRUE, profile = NULL,
  profile.opts = NULL, mcmc = NULL, mcmc.opts = mcmc.control(),
  impsamp = FALSE, verbose = FALSE, run.opts = run.control(),
  objfunname = "f", workdir = getwd(), admb_errors = c("stop", "warn",
  "ignore"), extra.args)
```

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Arguments

params

fn (character) base name of a TPL function, located in the working directory
data a named list of input data variables (order must match TPL file): each element
of the list can either be a single value, or a list containing elements

· valuethe value of the data

data_typecharacter: possible values as in storage.mode, typically "integer" or "numeric": this overrides R2admb's attempts to guess whether variables are supposed to be integers or floats (default NA)

a named list of starting parameter values (order must match TPL file): each

element of the list can either be a single value, or a list containing elements

value starting value of the parameter (default 0)

bounds two-element vector of lower and upper bounds **phase** integer, specifying phase: not implemented yet

bounds named list of 2-element vectors of lower and upper bounds for specified param-

eters

phase named numeric vector of phases (not implemented yet)

re a named list of the identities and dimensions of any random effects vectors or

matrices used in the TPL file

data_type a named vector specifying (optional) data types for parameters, in parname="storage

mode" format (e.g. c(x="integer",y="numeric"))

safe (logical) compile in safe mode?

profile (logical) generate likelihood profiles? (untested!)

profile.opts (list) list of options, including

• parsvector of names of parameters to profile

mcmc (logical) run MCMC around best fit?

mcmc.opts options for MCMC (see mcmc.control for details)

impsamp (logical) run importance sampling?

verbose (logical) print details

run.opts options for ADMB run (see run.control for details)

objfunname (character) name for objective function in TPL file (only relevant if checkparam

is set to "write")

workdir temporary working directory (dat/pin/tpl files will be copied)

admb_errors how to treat ADMB errors (in either compilation or run): use "ignore" option at

your own risk!

extra.args (character) extra argument string to pass to admb

Details

do_admb will attempt to do everything required to start from the model definition (TPL file) specified by fn, the data list, and the list of input parameters, compile and run (i.e. minimize the objective function of) the model in AD Model Builder, and read the results back into an object of class admb 8 do_admb

in R. If checkparam or checkdata are set to "write", it will attempt to construct a DATA section, and construct or (augment an existing) PARAMETER section (which may contain definitions of non-input parameters to be used in the model). It copies the input TPL file to a backup (.bak); on finishing, it restores the original TPL file and leaves the auto-generated TPL file in a file called [fn]_gen.tpl.

Value

An object of class admb.

Note

1. Mixed-case file names are ignored by ADMB; this function makes a temporary copy with the file name translated to lower case. 2. Parameter names containing periods/full stops will not work, because this violates C syntax (currently not checked). 3. There are many, many, implicit restrictions and assumptions: for example, all vectors and matrices are assumed to be indexed starting from 1.

Author(s)

Ben Bolker

Examples

```
## Not run:
setup_admb()
file.copy(system.file("tplfiles","ReedfrogSizepred0.tpl",package="R2admb"),"tadpole.tpl")
tadpoledat <-
data.frame(TBL = rep(c(9,12,21,25,37),each=3),
            Kill = c(0,2,1,3,4,5,0,0,0,0,1,0,0,0,0,0),
            nexposed=rep(10,15))
m1 <- do_admb("tadpole",</pre>
             data=c(list(nobs=15),tadpoledat),
             params=list(c=0.45,d=13,g=1),
             bounds=list(c=c(0,1),d=c(0,50),g=c(-1,25)),
             run.opts=run.control(checkparam="write",
               checkdata="write",clean="all"))
m2 <- do_admb("tadpole",</pre>
             data=c(list(nobs=15),tadpoledat),
             params=list(c=list(0.45,bounds=c(0,1)),
                          d=list(13,bounds=c(0,50)),
                          g=list(1,bounds=c(-1,25))),
             run.opts=run.control(checkparam="write",
               checkdata="write",clean="all"))
unlink("tadpole.tpl")
## End(Not run)
```

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extract_gradient

Extract gradients

Description

Extract gradient values from last iteration of screen output and return dataframe with variable names, values and gradient, sorted in order of ascending absolute value of the gradient.

Usage

```
extract_gradient(admbfile)
```

Arguments

admbfile

base name of admb project

Value

a dataframe with 3 columns var=variable name, value= final parameter value, gradient= gradient value

Author(s)

Jeff Laake

find_large_cor

Find large correlations

Description

Find any correlations for which their absolute value exceeds a specified amount (rho). Returns a dataframe with row and column names and correlation from lower triangular matrix.

Usage

```
find_{large_{cor}(x, rho = 0.9)}
```

Arguments

x correlation matrix

rho abolute value for lower bound of correlation

Value

a dataframe with 3 columns var1=row name, var2= column name or number, Value of matrix element. Only contains rows in which matrix element satisfies logical expression.

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Author(s)

Jeff Laake

mcmc.control

Control options for MCMC after ADMB fitting

Description

Determines the options (number of steps, save interval, etc.) for running MCMC based on the estimated mode (maximum likelihood estimate) and parameter variance-covariance matrix

Usage

```
mcmc.control(mcmc = 1000, mcmc2 = 0, mcsave, mcnoscale = FALSE,
    mcgrope = FALSE, mcmult = 1, mcmcpars = NULL)
```

Arguments

mcmc Total number of MCMC steps

mcmc2 MCMC2 steps (see ADMB-RE manual)

mcsave Thinning interval for values saved in the PSV file. Default is pmax(1, floor(mcmc/1000)),

i.e. aim to save 1000 steps

mcnoscale don't rescale step size for mcmc depending on acceptance rate

mcgrope (double) Use a candidate distribution that is a mixture of a multivariate normal

and a fatter-tailed distribution with a proportion mcmcgrope of the fatter-tailed distribution; the ADMB manual suggests values of mcgrope between 0.05 and

0.1

mcmult Multiplier for the MCMC candidate distribution

mcmcpars (character) vector of parameters to track in MCMC run. At least one must be

specified. ADMB produces two kinds of output for MCMC. For any sdreport parameters it will produce a hst file that contains a summary histogram; mcmcpars constructs appropriate sdreport parameters in the auto-generated TPL file. Step-by-step output for all parameters (regulated by mcsave) is saved in the PSV file.

Details

See the AD Model Builder reference manual. The mcrb option (reduce correlation of the Hessian when constructing the candidate distribution) and the mcseed options (seed for random number generator) are not yet implemented; mcnoscale above may not work properly

Value

Returns a list of options suitable for passing as the mcmc.opts argument to do_admb

plot.admb_hist

Note

Some options (mcmc2, etc.) that can be used in AD Model Builder and ADMB-RE may not be available

Author(s)

Ben Bolker

Examples

```
mcmc.control(mcmc=2000)
```

plot.admb_hist

Plot MCMC histogram

Description

Plot MCMC histogram

Usage

```
## S3 method for class 'admb_hist'
plot(x,type=c("lattice","ggplot"),dtype=c("hist","density"),pars,...)
```

Arguments

```
x plotting data
type only "lattice" at present
dtype either "hist" or "density"
pars passed to rhist
additional parameters for compatibility
```

Value

plot object

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read_pars

Read in parameters from an AD Model Builder run

Description

Reads coefficients, standard errors, log-likelihoods, maximum gradients, correlation and variance-covariance matrices from AD Model Builder output files

Usage

```
read_pars(fn, drop_phase = TRUE, covfn = "admodel.cov",
   warn_nonstd_rep = TRUE)

read_psv(fn, names = NULL)

read_rep(fn, names = NULL, warn_nonstd_rep = TRUE)
```

Arguments

fn (character) Base name of AD Model Builder

drop_phase (logical) drop negative-phase (fixed) parameters from results?

covfn (character) file name for covariance matrix information

warn_nonstd_rep

warn if report file is in nonstandard format?

names (character) Names of variables

Details

Given the output from an ADMB run on FOO.tpl, read_pars reads the files FOO.par (parameters, log-likelihood, max gradient); FOO.std (standard deviations); FOO.cor (correlations); FOO.rep (report variables); admodel.hes for hessian; and admodel.cov for covariance matrix. read_psv reads the output of MCMC runs.

read_rep (called by read_admb to read the .rep file) first checks if the report file is in a standard format: first line starts with a comment character (#); thereafter, each block starts with a single commented line containing the name of the parameter (possibly ending with a colon), followed by a block of all-numeric lines, which are read as a single vector. If the report file is in a standard format, the values are added to the end of the coefficients list. Otherwise, the numeric values from the report file are included in the results as a single, concantenated numeric vector.

Value

List containing the following elements

- coefficientsparameter estimates
- coeffistparameter estimates in list format, with proper shape (vectors, matrices, etc.)

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- · seestimated standard errors of coefficients
- · logliklog-likelihood
- · maxgradmaximum gradient of log-likelihood surface
- · corcorrelation matrix
- vcovvariance-covariance matrix
- · nparnumber of parameters
- heshessian matrix (only if no vcov matrix)
- reportvalues from report file (if non-standard report file)

Warnings

- The coeflist component is untested for data structures more complicated than scalars, vectors or matrices (i.e. higher-dimensional or ragged arrays)
- Because ADMB hard-codes the file name for covariance matrix information (admodel.cov), care is necessary when running different models in the same directory; users may want to rename this file by hand and use the covfn argument

See Also

write_pin, write_dat

read_plt

Read in ADMB profile file

Description

Read in the output from ADMB likelihood profiling stored in a .plt file

Usage

```
read_plt(varname)
```

Arguments

varname

(character) Name of profiled variable (base name of .plot file)

Value

List containing the following elements:

prof likelihood profile: a two-column matrix containing the parameter value and

the corresponding likelihood (not the log-likelihood or negative log-likelihood),

scaled to integrate to 1.0

ci matrix of upper and lower confidence intervals at the 0.9, 0.95, and 0.975 levels

prof_norm likelihood profile, based on a normal approximation

cinorm confidence interval matrix, based on normal approximation

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run.control set run options for running ADMB via R	run.control	set run options for running ADMB via R
--	-------------	--

Description

A helper function

Usage

```
run.control(check_tpl = TRUE, write_files = TRUE, checkparam = c("stop",
   "warn", "write", "ignore"), checkdata = c("stop", "warn", "write",
   "ignore"), compile = TRUE, run = TRUE, read_files = TRUE,
   clean_files = "all")
```

Arguments

check_tpl	Check the specified TPL file for problems?
write_files	Write out data and initialization files?
checkparam	How to check PARAMETERS section of the TPL file: stop=stop if there are problems; warn=give a warning if there are problems, but try to proceed; write=modify TPL file, writing appropriate sections; ignore=assume TPL file is OK, proceed
checkdata	as with checkparam: how/whether to check/generate the DATA section of the \ensuremath{TPL} file
compile	compile the TPL file (via ADMB) into an executable?
run	run the executable file with the specified data/initial values?
read_files	read the results of an ADMB run into R?
clean_files	Delete working files after completion of the run? Options are "all", "sys", "output", "none"; TRUE is equivalent to "all" and FALSE is equivalent to "none"

Value

A list with appropriate default values inserted for passing to do_admb

Author(s)

Ben Bolker

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setup_admb Set up A	D Model Builder environment variables
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Description

Attempts to set environment variables so that AD Model Builder will "just work" when run from inside R

Usage

```
setup_admb(admb_home)

clean_admb(fn,which=c("sys","output"))
```

Arguments

admb_home (character) directory containing AD Model Builder binary files

fn (character) base name of ADMB model files

which what to remove: any combination of "sys" (system), "input", "output", or "all"

or "none"

Details

(1) If the environment variable ADMB_HOME is not already set and admb_home is not specified, this function will try to set it sensibly. (I.e., on Unix systems, it will run a "locate" command (if one is available) to try to find the binaries, and thereafter check if they are installed in the default location (/usr/local/admb); on Windows it will assume they are installed in the default location (C:/ADMB).) (2) If ADMB_HOME is set and admb_home is not specified, it will leave the original setting alone. (3) If admb_home is specified, it will set the environment variable ADMB_HOME to that value.

The function also prepends the admb_home value to the PATH variable.

Value

A character vector containing the name of the current ADMB_HOME.

Author(s)

Ben Bolker

Examples

```
orig <- Sys.getenv("ADMB_HOME")
## this doesn't make sense but won't break anything
## until you actually try to run AD Model Builder
setup_admb("elsewhere")</pre>
```

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```
Sys.setenv(ADMB_HOME="") ## erase environment variable
## Not run:
setup_admb() ## auto-locate (fails if ADMB not found)
## End(Not run)
Sys.setenv(ADMB_HOME=orig) ## restore sanity
```

write_pin

Write parameter and data files for ADMB

Description

Given base filenames and lists, write output files for starting parameter values and data in a format suitable for input by AD Model Builder from glmmADMB, by Hans Skaug

Usage

```
write_pin(name,L)
    write_dat(name, L, append=FALSE)
```

Arguments

name (character) the base name of the file

L a list of objects to be written to file
append (logical) append to existing file?

Value

Returns nothing; creates files in the current working directory as a side effect

Note

numeric vectors and matrices are the only objects that can be written (at present)

Author(s)

Hans Skaug

See Also

read_pars

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