Package 'panelPomp'

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Type Package

Title Inference for Panel Partially Observed Markov Processes

Version 1.7.0.0

Description Data analysis based on panel partially-observed Markov process (PanelPOMP) models. To implement such models, simulate them and fit them to panel data, 'panelPomp' extends some of the facilities provided for time series data by the 'pomp' package. Implemented methods include filtering (panel particle filtering) and maximum likelihood estimation (Panel Iterated Filtering) as proposed in Breto, Ionides and King (2020) ``Panel Data Analysis via Mechanistic Models'' <doi:10.1080/01621459.2019.1604367>.

License GPL-3

Depends R(>= 4.1.0), pomp(>= 4.5.2)

Imports methods

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Contents

`panelPomp-package` *Inference for PanelPOMPs (Panel Partially Observed Markov Processes)*

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 1.7.0.0 provides algorithms for

1. particle filtering of panel data (AKA sequential Monte Carlo or sequential importance sampling), as proposed in Bretó, Ionides and King (2020). 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 Bretó, Ionides and King (2020). 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 inacurate 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 `contacts()`, `panelGompertz()` and `panelRandomWalk()` functions.

License

panelPomp is provided under the GPL-3 License.

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References

Bretó, C., Ionides, E. L. and King, A. A. (2020) Panel Data Analysis via Mechanistic Models. *Journal of the American Statistical Association*, **115**(531), 1178–1188. doi:10.1080/01621459.2019.1604367

See Also

pomp package, panelPomp

`.modifyOther` *Internal function for modifying pparamArray in Mif2*

Description

Internal function for modifying pparamArray in Mif2

Usage

```
.modifyOther(x, spnames, indices, unit)
```

Arguments

`x`	pparamArray in mif2 internal
`spnames`	names of parameters to update
`indices`	indices that are the output of a mfi2 call to pomp
`unit`	unit in the unit loop

.modifySelf *Internal function for modifying pparamArray in Mif2*

Description

Internal function for modifying pparamArray in Mif2

Usage

```
.modifySelf(x, spnames, M, unit)
```

Arguments

x	pparamArray in mif2 internal
spnames	names of parameters to update
M	Matrix of replacement values
unit	unit in the unit loop

as *Coercing* panelPomp *objects as* list, pompList *or* data.frame

Description

When coercing to a data.frame, it coerces a panelPomp into a data.frame, assuming units share common variable names.

When coercing to a list, it extracts the unit_objects slot of panelPomp objects and attaches associated parameters.

When coercing to a pompList, it extracts the unit_objects slot of panelPomp objects and attaches associated parameters, converting the resulting list to a pompList to help the assignment of pomp methods.

Value

An object of class matching that specified in the second argument (to=).

Author(s)

Carles Bretó

See Also

Other panelPomp methods: panelPomp_methods

coef<-,pfilterd.ppomp-method *Modifying parameters of filtered objects*

Description

The setter functions for parameters of pfilterd.ppomp objects do not allow users to set parameters of panelPomp objects that have been filtered. This is done to avoid the possibility of having parameter values in an object that do not match other attributes of a filtered object to be saved together.

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Usage

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

## S4 replacement method for signature 'pfilterd.ppomp'
shared(object) <- value

## S4 replacement method for signature 'pfilterd.ppomp'
specific(object) <- value
```

Arguments

object	pfilterd.ppomp object
...	additional arguments.
value	New parameter value. This function does not allow users to set this value.

contacts *Contacts model*

Description

A panel model for dynamic variation in sexual contacts, with data from Vittinghof et al (1999). The model was developed by Romero-Severson et al (2015) and discussed by Bretó et al (2020).

Usage

```
contacts(
  params = c(mu_X = 1.75, sigma_X = 2.67, mu_D = 3.81, sigma_D = 4.42, mu_R = 0.04,
    sigma_R = 0, alpha = 0.9)
)
```

Arguments

params	parameter vector.

Value

A panelPomp object.

Author(s)

Edward L. Ionides

References

Bretó, C., Ionides, E. L. and King, A. A. (2020) Panel Data Analysis via Mechanistic Models. *Journal of the American Statistical Association*, **115**(531), 1178–1188. doi:10.1080/01621459.2019.1604367

Romero-Severson, E.O., Volz, E., Koopman, J.S., Leitner, T. and Ionides, E.L. (2015) Dynamic variation in sexual contact rates in a cohort of HIV-negative gay men. *American journal of epidemiology*, **182**(3), 255–262. doi:10.1093/aje/kwv044

Vitinghoff, E., Douglas, J., Judon, F., McKiman, D., MacQueen, K. and Buchinder, S.P. (1999) Per-contact risk of human immunodificiency virus tramnsmision between male sexual partners. *American journal of epidemiology*, **150**(3), 306–311. doi:10.1093/oxfordjournals.aje.a010003

See Also

Other panelPomp examples: panelGompertz(), panelMeasles(), panelRandomWalk()

Examples

```
contacts()
```

---

get_dim *Get single column or row without dropping names*

Description

Subset matrix dropping dimension but without dropping dimname (as done by `[` by default).

Usage

```
get_col(matrix, rows, col)

get_row(matrix, row, cols)
```

Arguments

matrix	matrix.
rows	numeric; rows to subset; like with `[`, this argument can be left empty to designate all rows.
col	integer; single column to subset.
row	integer; single row to subset.
cols	numeric; columns to subset; like with `[`, this argument can be left empty to designate all columns.

Value

A named vector object.

Author(s)

Carles Bretó

Examples

```
m <- matrix(NA,dimnames=list('r1','c1'))
m[1,1] # = NA; R removes both names
get_col(m,rows=1,col=1) # = c(r1=NA) keeps colname
get_row(m,row=1,cols=1) # = c(c1=NA) keeps rowname
```

---

mif2 *PIF: Panel iterated filtering*

Description

Tools for applying iterated filtering algorithms to panel data. The panel iterated filtering of Bretó et al. (2020) 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("geometric", "hyperbolic"),
  cooling.fraction.50,
  block = FALSE,
  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,
  block,
  ...
)

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

Arguments

data	An object of class panelPomp or inheriting class.
Nmif	The number of filtering iterations to perform.
shared.start	named numerical vector; the starting guess of the shared parameters.
specific.start	matrix with row parameter names and column unit names; the starting guess of the specific parameters.
start	A named numeric vector of parameters at which to start the IF2 procedure.
Np	the number of particles to use. 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 timesteps, one may specify Np either as a vector of positive integers of length

`length(time(object,t0=TRUE))`

or as a function taking a positive integer argument. In the latter case, `Np(k)` must be a single positive integer, representing the number of particles to be used at the k-th timestep: `Np(0)` is the number of particles to use going from `timezero(object)` to `time(object)[1]`, `Np(1)`, from `timezero(object)` to `time(object)[1]`, and so on, while when `T=length(time(object))`, `Np(T)` is the number of particles to sample at the end of the time-series.

`rw.sd` An unevaluated expression of the form `quote(rw.sd())` to be used for all panel units. If a `list` of such expressions of the same length as the `object` argument is provided, each list element will be used for the corresponding panel unit.

`cooling.type, cooling.fraction.50`

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. `cooling.type` specifies the nature of the cooling schedule. See below (under "Specifying the perturbations") for more detail.

`block` A logical variable determining whether to carry out block resampling of unit-specific parameters.

`verbose` logical; if `TRUE`, diagnostic messages will be printed to the console.

`...` ....

`object` an object resulting from the application of IF2 (i.e., of class `mif2d.ppomp`)

`pars` names of parameters

Value

`mif2()` returns an object of class `mif2d.ppomp`.

`traces()` returns a `matrix` with 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`.

Author(s)

Carles Bretó

References

Bretó, C., Ionides, E. L. and King, A. A. (2020) Panel Data Analysis via Mechanistic Models. *Journal of the American Statistical Association*, **115**(531), 1178–1188. doi:10.1080/01621459.2019.1604367

Ionides, E. L., Bretó, 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., Atchadé, Y. and King, A. A. (2011) Iterated filtering. *Annals of Statistics*, **39**(3), 1776–1802. doi:10.1214/11AOS886

Ionides, E. L., Nguyen, D., Atchadé, 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 package **pomp**. *Journal of Statistical Software* **69**(12), 1–43. DOI: 10.18637/jss.v069.i12. An updated version of this paper is available on the package website.

See Also

pomp's mif2 at mif2, panel_loglik

Other panelPomp workhorse functions: `panelPomp`, `panel_loglik`, `pfilter()`

Examples

```
## start with a panelPomp object
p <- panelRandomWalk()
## specify which parameters to estimate via rw_sd() and how fast to cool
mp <- mif2(p,Np=10,rw.sd=rw_sd(X.0=0.2),cooling.fraction.50=0.5,cooling.type="geometric")
mp
## the object resulting from an initial estimation can be used as a new starting point
mmp <- mif2(mp,Np=10,rw.sd=rw_sd(X.0=0.2),cooling.fraction.50=0.5,cooling.type="geometric")
mmp
## convergence can be partly diagnosed by checking estimates and likelihoods at different iterations
traces(mmp)
```

`panel-designs` *#' Create design matrix for panelPomp calculations*

Description

These functions are useful for generating design matrices for the exploration of parameter space.

Usage

```
runif_panel_design(
  lower = numeric(0),
  upper = numeric(0),
  nseq,
  specific_names,
  unit_names
)
```

Arguments

`lower`, `upper`	named numeric vectors giving the lower and upper bounds of the ranges, respectively.
`nseq`	Total number of points requested
`specific_names`	Character vector containing the names of unit-specific parameters. This argument must be used in conjunction with the argument `unit_names`; it is used if the search bounds for all unspecified unit-specific parameters are the same.
`unit_names`	Character vector containing the names of the units of the panel. If not used in conjunction with `unit_names` this argument is ignored.

Value

runif_panel_design returns a data.frame object with nseq rows. Each row corresponds to a parameter set drawn randomly from a multivariate uniform distribution specified by the lower, upper, specific_names and unit_names arguments.

Author(s)

Jesse Wheeler, Aaron A. King

Examples

```
runif_panel_design(
  lower = c('a' = 0, 'b' = 10, 'a[u2]' = 0.5),
  upper = c('a' = 1, 'b' = 15, 'a[u2]' = 0.75),
  specific_names = c('a'),
  unit_names = paste0(rep('u', 5), 1:5),
  nseq = 10
)
```

---

panelGompertz *Panel Gompertz model*

Description

Builds a collection of independent realizations from the Gompertz model.

Usage

```
panelGompertz(
  N = 100,
  U = 50,
  params = c(K = 1, r = 0.1, sigma = 0.1, tau = 0.1, X.0 = 1),
  seed = 12345678
)
```

Arguments

N	number of observations for each unit.
U	number of units.
params	parameter vector, assuming all units have the same parameters.
seed	passed to the random number generator for simulation.

Value

A panelPomp object.

Author(s)

Edward L. Ionides, Carles Bretó

References

Bretó, C., Ionides, E. L. and King, A. A. (2020) Panel Data Analysis via Mechanistic Models. *Journal of the American Statistical Association*, **115**(531), 1178–1188. doi:10.1080/01621459.2019.1604367

King, A. A., Nguyen, D. and Ionides, E. L. (2016) Statistical inference for partially observed Markov processes via the package **pomp**. *Journal of Statistical Software* **69**(12), 1–43. DOI: 10.18637/jss.v069.i12. An updated version of this paper is available on the package website.

See Also

Other panelPomp examples: `contacts()`, `panelMeasles()`, `panelRandomWalk()`

Examples

```
panelGompertz()
```

---

panelGompertzLikelihood *Likelihood for a panel Gompertz model via a Kalman filter*

Description

Evaluates the likelihood function for a panel Gompertz model, using a format convenient for maximization by optim() to obtain a maximum likelihood estimate. Specifically, estimated and fixed parameters are supplied by two different arguments.

Usage

```
panelGompertzLikelihood(x, panelPompObject, params)
```

Arguments

`x`	named vector for a subset of parameters, corresponding to those being estimated.
`panelPompObject`	a panel Gompertz model.
`params`	named vector containing all the parameters of the panel Gompertz model. Estimated parameters are overwritten by x.

Value

A `numeric` value.

Author(s)

Edward L. Ionides

Examples

```
pg <- panelGompertz(N=2,U=2)
panelGompertzLikelihood(coef(pg),pg,coef(pg))
```

`panelMeasles` *Make a panelPomp model using UK measles data.*

Description

The model is a modified panelPomp version of the model of He et al. 2010. The model is a stochastic SEIR model that accounts for population demographics in the form of births and deaths. Because of the increased transmission that results from school-aged children entering the susceptible pool once they begin attending classes for the first time, the model includes a birth-cohort effect, which moves a specified faction of the cohort into the susceptible pool all at once. The model also includes a seasonality in transmission rate that is larger during school terms thn it is during holidays.

Usage

```
panelMeasles(
 units = c("Bedwellty", "Birmingham", "Bradford", "Bristol", "Cardiff", "Consett",
  "Dalton.in.Furness", "Halesworth", "Hastings", "Hull", "Leeds", "Lees", "Liverpool",
  "London", "Manchester", "Mold", "Northwich", "Nottingham", "Oswestry", "Sheffield"),
 starting_pparams = NULL,
 interp_method = c("shifted_splines", "linear"),
 first_year = 1950,
 last_year = 1963,
 dt = 1/365.25
)
```

Arguments

`units`	Character vector of units in uk_measles to be used in the panel model.
`starting_pparams`	Parameters in the list format, having shared and specific components. Set to NULL to assign NA values.
`interp_method`	Method used to interpolate population and births. Possible options are `"shifted_splines"` and `"linear"`.
`first_year`	Integer for the first full year of data desired.
`last_year`	Integer for the last full year of data desired.
`dt`	Size of the time step.

Value

A panelPomp object.

References

D. He, E.L. Ionides, and A.A. King. Plug-and-play inference for disease dynamics: measles in large and small populations as a case study. *Journal of the Royal Society Interface* **7**, 271–283, 2010.

See Also

Other panelPomp examples: `contacts()`, `panelGompertz()`, `panelRandomWalk()`

Examples

```
panelMeasles(units = "London")
```

`panelPomp` *Constructing* `panelPomp` *objects*

Description

This function constructs `panelPomp` objects, representing PanelPOMP models (as defined in Bretó et al., 2020). 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 `pomp`s, the list must be named. All these `pomp`s 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 `pomp`s, `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.

Value

A `panelPomp` object.

Author(s)

Carles Bretó

References

Bretó, C., Ionides, E. L. and King, A. A. (2020) Panel Data Analysis via Mechanistic Models. *Journal of the American Statistical Association*, **115**(531), 1178–1188. doi:10.1080/01621459.2019.1604367

King, A. A., Nguyen, D. and Ionides, E. L. (2016) Statistical inference for partially observed Markov processes via the package **pomp**. *Journal of Statistical Software* **69**(12), 1–43. DOI: 10.18637/jss.v069.i12. An updated version of this paper is available on the package website.

See Also

pomp's constructor at pomp

Other panelPomp workhorse functions: `mif2()`, `panel_loglik`, `pfilter()`

Examples

```
## recreate the 'panelRandomWalk()' example
prw <- panelRandomWalk()
prw2 <- panelPomp(unit_objects(prw), params = coef(prw))
identical(prw, prw2) # TRUE
```

panelPomp_methods *Manipulating* panelPomp *objects*

Description

Tools for manipulating panelPomp objects.

Usage

```
## S4 method for signature 'panelPomp'
coef(object, format = c("vector", "list"))

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

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

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

toParamList(value)

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

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

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

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

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

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

## S4 method for signature 'panelPomp'
specific(object, ..., format = c("matrix", "vector"))

## S4 replacement method for signature 'panelPomp'
specific(object) <- value
```

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

## S4 replacement method for signature 'panelPomp'
shared(object) <- value
```

Arguments

object, x	An object of class panelPomp or inheriting class panelPomp.
format	the format (data type) of the return value.
...	....
value	value to be assigned.
start, end	position in original times(pomp) at which to start.
i	unit index (indices) or name (names).

Value

coef() returns a numeric vector.

length() returns an integer.

names() returns a character vector.

toParamList() returns a list with the model parameters in list form.

When given objects of class panelPomp, unit_objects() returns a list of pomp objects.

window() returns a panelPomp object with adjusted times.

`[` returns a panelPomp object.

`[[` returns a pomp object.

specific() returns unit-specific parameters as a numeric matrix or vector

shared() returns shared parameters from a panelPomp object

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.

toParamList Converts panel coefficients from vector form to list form.

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

[] Take a subset of units.

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

specific Extracts the specific coefficients.

specific<- Assigns the specific coefficients.

shared Extracts the shared coefficients.

shared<- Assigns the shared coefficients.

Author(s)

Carles Bretó, Aaron A. King, Edward L. Ionides, Jesse Wheeler

See Also

Other panelPomp methods: `as()`

Examples

```
## access and manipulate model parameters and other features
prw <- panelRandomWalk()
coef(prw)
# replace coefficients
coef(prw) <- c(sigmaX=2,coef(prw)[-1])
coef(prw)
length(prw)
names(prw)
# convert vector-form parameters to list-form parameters
toParamList(coef(prw))
## summaries of objects
print(prw)
show(prw)
## access underlying pomp objects
unit_objects(prw)
## select windows of time
window(prw,start=2,end=4)
## subsetting panelPomp objects
prw[1] # panelPomp of 1 unit (first unit of prw)
prw[[2]] # pomp object corresponding to unit 2 of prw
# access and manipulate model parameters and other features
specific(prw)
# replace unit-specific coefficients
specific(prw) <- c("sigmaX[rw1]"=2)
specific(prw)
# access and manipulate model parameters and other features
shared(prw)
# replace unit-specific coefficients
shared(prw) <- c('sigmaY'=2)
shared(prw)
```

---

panelRandomWalk *Panel random walk model*

Description

Builds a collection of independent realizations from a random walk model.

Usage

```
panelRandomWalk(
  N = 5,
  U = 2,
  params = c(sigmaY = 1, sigmaX = 1, X.0 = 1),
  seed = 3141592
)
```

Arguments

N	number of observations for each unit.
U	number of units.
params	parameter vector, assuming all units have the same parameters.
seed	passed to the random number generator for simulation.

Value

A panelPomp object.

Author(s)

Edward L. Ionides, Carles Bretó

See Also

Other panelPomp examples: contacts(), panelGompertz(), panelMeasles()

Examples

```
panelRandomWalk()
```

---

panel_loglik *Handling of loglikelihood replicates*

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	Wether 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.

Value

numeric vector with the average panel log likelihood and, when se = TRUE, the corresponding standard error.

Author(s)

Carles Bretó

See Also

Other panelPomp workhorse functions: mif2(), panelPomp, pfilter()

Examples

```
ulls <- matrix(c(1,1.1,10.1,10),nr=2)
# when combining log likelihood estimates, the order in which aggregation and
# averaging are done can make a difference: panel_logmeanexp() implements the best
logLik(ulls,repMargin=1,first="aver",aver="logmeanexp")
logLik(ulls,repMargin=1,first="aggr",aver="mean",se=TRUE)
```

---

panel_logmeanexp *Log-mean-exp for panels*

Description

This function computes the logmeanexp for each column or row of a numeric matrix and sums the result. Because the loglikelihood of a panelPomp object is the sum of the loglikelihoods of its units, this function can be used to summarize replicated estimates of the panelPomp model likelihood. If se = TRUE, the jackknife SE estimates 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.

Value

A numeric value with the average panel log likelihood or, when se = TRUE, a numeric vector adding the corresponding standard error.

Author(s)

Carles Bretó

See Also

panel_loglik

Examples

```
ulls <- matrix(c(1,1,10,10),nr=2)
panel_logmeanexp(ulls,MARGIN=2,se=TRUE)
```

---

params *Manipulating* panelPomp *object parameter formats*

Description

These facilitate keeping a record of evaluated log likelihoods.

Usage

```
toParamVec(pParams)

toMatrixPparams(listPparams)
```

Arguments

pParams	A list with both shared (vector) and unit-specific (matrix) parameters.
listPparams	PanelPomp parameters in list format

Value

`toParamVec()` returns model parameters in vector form. This function is the inverse of toParamList

`toMatrixPparams()` returns an object of class `matrix` with the model parameters in matrix form.

Author(s)

Carles Bretó

Examples

```
prw <- panelRandomWalk()
toParamVec(coef(prw, format = 'list'))
toMatrixPparams(coef(prw, format = 'list'))
```

---

pfilter *Particle filtering for panel data*

Description

Tools for applying particle filtering algorithms to panel data.

Usage

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

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

## S4 method for signature 'pfilterd.ppomp'
unitLogLik(object, ...)
```

Arguments

`data`	An object of class `panelPomp` or inheriting class `panelPomp`.

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.

Np

the number of particles to use. 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 timesteps, one may specify Np either as a vector of positive integers of length

```
length(time(object,t0=TRUE))
```

or as a function taking a positive integer argument. In the latter case, Np(k) must be a single positive integer, representing the number of particles to be used at the k-th timestep: Np(0) is the number of particles to use going from timezero(object) to time(object)[1], Np(1), from timezero(object) to time(object)[1], and so on, while when T=length(time(object)), Np(T) is the number of particles to sample at the end of the time-series.

verbose

logical; if TRUE, diagnostic messages will be printed to the console.

...

additional arguments, passed to the pfilter method of **pomp**.

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.

Value

pfilter() returns an object of class pfilterd.ppomp that is also a panelPomp object (with the additional filtering details).

When applied to an object of class pfilterd.ppomp, logLik() returns a numeric value.

When given objects of class pfilterd.ppomp, unitLoglik() returns a numeric vector.

Methods

logLik Extracts the estimated log likelihood for the entire panel.

unitLogLik Extracts the estimated log likelihood for each panel unit.

Author(s)

Carles Bretó

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. doi:10.1109/78.978374

Bretó, C., Ionides, E. L. and King, A. A. (2020) Panel Data Analysis via Mechanistic Models. *Journal of the American Statistical Association*, **115**(531), 1178–1188. doi:10.1080/01621459.2019.1604367

See Also

pomp's pfilter at pfilter, panel_loglik

Other panelPomp workhorse functions: `mif2()`, `panelPomp`, `panel_loglik`

Examples

```
# filter, which generates log likelihoods
pfrw <- pfilter(panelRandomWalk(),Np=10)
class(pfrw) # "pfilterd.ppomp"
is(pfrw,"panelPomp") # TRUE
pfrw
# extract single log likelihood for the entire panel
logLik(pfrw)
# extract log likelihood for each panel unit
unitLogLik(pfrw)
```

---

plot *panelPomp plotting facilities*

Description

Diagnostic plots for each unit in a panelPomp

Usage

```
## S4 method for signature 'panelPomp_plottable'
plot(
  x,
  variables,
  panel = lines,
```

```
  nc = NULL,
  yax.flip = FALSE,
  mar = c(0, 5.1, 0, if (yax.flip) 5.1 else 2.1),
  oma = c(6, 0, 5, 0),
  axes = TRUE,
  units = NULL,
  ...
)
```

Arguments

x	the object to plot
variables	optional character; names of variables to be displayed
panel	function of prototype panel(x, col, bg, pch, type, ...) which gives the action to be carried out in each panel of the display.
nc	the number of columns to use. Defaults to 1 for up to 4 series, otherwise to 2.
yax.flip	logical; if TRUE, the y-axis (ticks and numbering) should flip from side 2 (left) to 4 (right) from series to series.
mar, oma	the par mar and oma settings. Modify with care!
axes	logical; indicates if x- and y- axes should be drawn
units	The units of the PanelPOMP to be included in plots. The default of NULL will build a plot for all units in the object.
...	ignored or passed to low-level plotting functions

Value

No return value (the function returns NULL).

Author(s)

Edward L. Ionides

Examples

```
plot(panelRandomWalk())
```

---

simulate *Simulations of a panel of partially observed Markov process*

Description

simulate generates simulations of the state and measurement processes.

Usage

```
## S4 method for signature 'panelPomp'
simulate(object, nsim = 1, shared, specific)
```

Arguments

object	a panelPomp object.
nsim	The number of simulations to perform. Unlike the pomp simulate method, all simulations share the same parameters.
shared	Named vector of the shared parameters.
specific	Matrix of unit-specific parameters, with a column for each unit.

Value

A single panelPomp object (if nsim=1) or a list of panelPomp objects (if nsim>1).

Author(s)

Edward L. Ionides

Examples

```
simulate(panelRandomWalk())
```

---

twentycities *He et al. 2010 twenty UK cities weekly reported measles data*

Description

He et al. 2010 twenty UK cities weekly reported measles data

Usage

```
twentycities
```

Format

twentycities:
A list of 3 data frames.

twentycities$measles::

unit City name
data Date of observation
cases Number of measles cases reported during the week

twentycities$demog::

unit City name
year Year that demography was recorded
pop Population
births Births

`twentycities$coord`**::**

unit City name
long Longitude of city
lat Latitude of city

Source

https://kingaa.github.io/pomp/vignettes/twentycities.rda

References

D. He, E.L. Ionides, and A.A. King. Plug-and-play inference for disease dynamics: measles in large and small populations as a case study. *Journal of the Royal Society Interface* **7**, 271–283, 2010.

---

uk_measles *Weekly reported measles data for 362 locations in the UK*

Description

Weekly reported measles data for 362 locations in the UK

Usage

```
uk_measles
```

Format

`uk_measles`**:**

A list of 3 data frames Unit names ending in `.RD` are for rural areas; other unit names are for urban areas. NOTE: not all units have coordinates.

`uk_measles$measles`**::**

unit City name
data Date of observation
cases Number of measles cases reported during the week

`uk_measles$demog`**::**

unit City name
year Year that demography was recorded
pop Population
births Births

`uk_measles$coord`**::**

unit City name
long Longitude of city
lat Latitude of city

Source

https://rs.figshare.com/collections/Supplementary_material_from_Structure_space_and_size_competing_drivers_of_variation_in_urban_and_rural_measles_transmission_/5036567/1

References

Korevaar H, Metcalf CJ, Grenfell BT. 2020 Structure, space and size: competing drivers of variation in urban and rural measles transmission. J. R. Soc. Interface 17: 20200010. http://dx.doi.org/10.1098/rsif.2020.0010

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