Package: dynr (via r-universe)

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Title Dynamic Models with Regime-Switching

Maintainer Michael D. Hunter <mike.dynr@gmail.com>

URL https://dynrr.github.io/, https://github.com/mhunter1/dynr

Contact <dynr@googlegroups.com>

Depends R (>= 3.0.0), ggplot2

Imports MASS, Matrix (>= 1.5-0), numDeriv, xtable, latex2exp, grid, reshape2, plyr, mice, magrittr, methods, fda, car, stringi, tibble, deSolve, Rdpack

Suggests testthat, roxygen2 (>= 3.1), knitr, rmarkdown, RcppGSL

VignetteBuilder knitr

Description Intensive longitudinal data have become increasingly prevalent in various scientific disciplines. Many such data sets are noisy, multivariate, and multi-subject in nature. The change functions may also be continuous, or continuous but interspersed with periods of discontinuities (i.e., showing regime switches). The package 'dynr' (Dynamic Modeling in R) is an R package that implements a set of computationally efficient algorithms for handling a broad class of linear and nonlinear discrete- and continuous-time models with regime-switching properties under the constraint of linear Gaussian measurement functions. The discrete-time models can generally take on the form of a state-space or difference equation model. The continuous-time models are generally expressed as a set of ordinary or stochastic differential equations. All estimation and computations are performed in C, but users are provided with the option to specify the model of interest via a set of simple and easy-to-learn model specification functions in R. Model fitting can be performed using single-subject time series data or multiple-subject longitudinal data. Ou, Hunter, & Chow (2019) <doi:10.32614%2FRJ-2019-012> provided a detailed introduction to the interface and more information on the algorithms.

SystemRequirements GNU make

NeedsCompilation yes

License GPL-3

LazyLoad yes

LazyData yes

Collate 'dynrData.R' 'dynrRecipe.R' 'dynrModelInternal.R' 'dynrModel.R' 'dynrCook.R' 'dynrPlot.R' 'dynrFuncAddress.R' 'dynrMi.R' 'dynrTaste.R' 'dynrVersion.R' 'dataDoc.R' 'dynrGetDerivs.R' 'dynrPredict.R'

RdMacros Rdpack

Version 0.1.16-114

Biarch TRUE

RoxygenNote 5.0.1

Author Lu Ou [aut], Michael D. Hunter [aut, cre] (ORCID: <https://orcid.org/0000-0002-3651-6709>), Sy-Miin Chow [aut] (ORCID: <https://orcid.org/0000-0003-1938-027X>), Linying Ji [aut], Meng Chen [aut], Hui-Ju Hung [aut], Jungmin Lee [aut], Yanling Li [aut], Jonathan Park [aut], Massachusetts Institute of Technology [cph], S. G. Johnson [cph], Benoit Scherrer [cph], Dieter Kraft [cph]

Config/pak/sysreqs make

Repository https://cran.r-universe.dev

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`dynr-package` *Dynamic Models with Regime-Switching*

Description

Intensive longitudinal data have become increasingly prevalent in various scientific disciplines. Many such data sets are noisy, multivariate, and multi-subject in nature. The change functions may also be continuous, or continuous but interspersed with periods of discontinuities (i.e., showing regime switches). The package 'dynr' (Dynamic Modeling in R) is an R package that implements a set of computationally efficient algorithms for handling a broad class of linear and nonlinear discrete- and continuous-time models with regime-switching properties under the constraint of linear Gaussian measurement functions. The discrete-time models can generally take on the form of a state-space or difference equation model. The continuous-time models are generally expressed as a set of ordinary or stochastic differential equations. All estimation and computations are performed in C, but users are provided with the option to specify the model of interest via a set of simple and easy-to-learn model specification functions in R. Model fitting can be performed using single-subject time series data or multiple-subject longitudinal data. Ou, Hunter, & Chow (2019) <doi:10.32614%2FRJ-2019-012> provided a detailed introduction to the interface and more information on the algorithms.

Details

The DESCRIPTION file:

Package:	dynr
Date:	2025-09-02
Title:	Dynamic Models with Regime-Switching
Authors@R:	c(person("Lu", "Ou", role="aut"), person(c("Michael", "D."), "Hunter", role=c("aut", "cre"), email="r
Maintainer:	Michael D. Hunter <mike.dynr@gmail.com>
URL:	https://dynrr.github.io/, https://github.com/mhunter1/dynr
Contact:	<dynr@googlegroups.com>
Depends:	R (>= 3.0.0), ggplot2
Imports:	MASS, Matrix (>= 1.5-0), numDeriv, xtable, latex2exp, grid, reshape2, plyr, mice, magrittr, methods,
Suggests:	testthat, roxygen2 (>= 3.1), knitr, rmarkdown, RcppGSL
VignetteBuilder:	knitr
Description:	Intensive longitudinal data have become increasingly prevalent in various scientific disciplines. Many
SystemRequirements:	GNU make
NeedsCompilation:	yes
License:	GPL-3
LazyLoad:	yes
LazyData:	yes
Collate:	'dynrData.R' 'dynrRecipe.R' 'dynrModelInternal.R' 'dynrModel.R' 'dynrCook.R' 'dynrPlot.R' 'dynr

RdMacros:	Rdpack
Version:	0.1.16-114
Biarch:	TRUE
RoxygenNote:	5.0.1
Author:	Lu Ou [aut], Michael D. Hunter [aut, cre] (ORCID: <https://orcid.org/0000-0002-3651-6709>), Sy-M
Archs:	x64

Index of help topics:

EMG	Single-subject time series of facial electromyography data
EMGsim	Simulated single-subject time series to capture features of facial electromyography data
ExpandRandomAsLVModel	Extend a user-specified model to include random varibles
LinearOsc	Simulated time series data for a deterministic linear damped oscillator model
LogisticSetPointSDE	Simulated time series data for a stochastic linear damped oscillator model with logistic time-varying setpoints
NonlinearDFAsim	Simulated multi-subject time series based on a dynamic factor analysis model with nonlinear relations at the latent level
Oscillator	Simulated time series data of a damped linear oscillator
Outliers	Simulated time series data for detecting outliers.
PFAsim	Simulated time series data of a multisubject process factor analysis
PPsim	Simulated time series data for multiple eco-systems based on a predator-and-prey model
RSPPsim	Simulated time series data for multiple eco-systems based on a regime-switching predator-and-prey model
TrueInit_Y14	Simulated multilevel multi-subject time series of a Van der Pol Oscillator
VARsim	Simulated time series data for multiple imputation in dynamic modeling.
autoplot.dynrTaste	The ggplot of the outliers estimates.
coef.dynrModel	Extract fitted parameters from a dynrCook Object
confint.dynrCook	Confidence Intervals for Model Parameters
diag,character-method	Create a diagonal matrix from a character vector
dynr-package	Dynamic Models with Regime-Switching
dynr.config	Check that dynr in configured properly
dynr.cook	Cook a dynr model to estimate its free

	parameters
dynr.data	Create a list of data for parameter estimation (cooking dynr) using 'dynr.cook'
dynr.flowField	A Function to plot the flow or velocity field for a one or two dimensional autonomous ODE system from the phaseR package written by Michael J. Grayling.
dynr.ggplot	The ggplot of the smoothed state estimates and the most likely regimes
dynr.ldl	LDL Decomposition for Matrices
dynr.mi	Multiple Imputation of dynrModel objects
dynr.model	Create a dynrModel object for parameter estimation (cooking dynr) using 'dynr.cook'
dynr.plotFreq	Plot of the estimated frequencies of the regimes across all individuals and time points based on their smoothed regime probabilities
dynr.taste	Detect outliers in state space models.
dynr.taste2	Re-fit state-space model using the estimated outliers.
dynr.trajectory	A Function to perform numerical integration of the chosen ODE system, for a user-specified set of initial conditions. Plots the resulting solution(s) in the phase plane. This function from the phaseR package written by Michael J. Grayling.
dynr.version	Current Version String
dynrCook-class	The dynrCook Class
dynrDynamics-class	The dynrDynamics Class
dynrInitial-class	The dynrInitial Class
dynrMeasurement-class	The dynrMeasurement Class
dynrModel-class	The dynrModel Class
dynrNoise-class	The dynrNoise Class
dynrRecipe-class	The dynrRecipe Class
dynrRegimes-class	The dynrRegimes Class
dynrTrans-class	The dynrTrans Class
getdx	A wrapper function to call functions in the fda package to obtain smoothed estimated derivatives at a specified order
internalModelPrep	Do internal model preparation for dynr
logLik.dynrCook	Extract the log likelihood from a dynrCook Object
names,dynrCook-method	Extract the free parameter names of a dynrCook object
names,dynrModel-method	Extract the free parameter names of a dynrModel object
nobs.dynrCook	Extract the number of observations for a dynrCook object

nobs.dynrModel	Extract the number of observations for a dynrModel object
oscData	Another simulated multilevel multi-subject time series of a damped oscillator model
plot.dynrCook	Plot method for dynrCook objects
plotFormula	Plot the formula from a model
plotGCV	A function to evaluate the generalized cross-validation (GCV) values associated with derivative estimates via Bsplines at a range of specified smoothing parameter (lambda) values
predict.dynrModel	'predict' method for 'dynrModel' objects
prep.formulaDynamics	Recipe function for specifying dynamic functions using formulas
prep.initial	Recipe function for preparing the initial conditions for the model.
prep.loadings	Recipe function to quickly create factor loadings
prep.matrixDynamics	Recipe function for creating Linear Dynamics using matrices
prep.measurement	Prepare the measurement recipe
prep.noise	Recipe function for specifying the measurement error and process noise covariance structures
prep.regimes	Recipe function for creating regime switching (Markov transition) functions
prep.tfun	Create a dynrTrans object to handle the transformations and inverse transformations of model paramters
printex	The printex Method
summary.dynrCook	Get the summary of a dynrCook object
theta_plot	A function to plot simple slopes and region of significance.
vcov.dynrCook	Extract the Variance-Covariance Matrix of a dynrCook object
vdpData	Another simulated multilevel multi-subject time series of a Van der Pol Oscillator

Because the **dynr** package compiles C code in response to user input, more setup is required for the **dynr** package than for many others. We acknowledge that this additional setup can be bothersome, but we believe the ease of use for the rest of the package and the wide variety of models it is possible to fit with it will compensate for this initial burden. Hopefully you will agree!

See the installation vignette referenced in the Examples section below for installation instructions.

The naming convention for **dynr** exploits the pronunciation of the package name, **dynr**, pronounced the same as "dinner". That is, the names of functions and methods are specifically designed to relate to things done surrounding dinner, such as gathering ingredients (e.g., the data), preparing recipes, cooking, and serving the finished product. The general procedure for using the **dynr** package can be summarized in five steps as below.

1. Data are prepared using with the `dynr.data()` function.

2. *Recipes* are prepared. To each part of a model there is a corresponding `prep.*()` recipe function. Examples of such `prep.*()` functions include: `prep.measurement()`, `prep.matrixDynamics()`, `prep.formulaDynamics()`, `prep.initial()`, `prep.noise()`, and `prep.regimes()`.
3. The function `dynr.model()` mixes the data and recipes together into a model object of class `dynrModel`.
4. The model is cooked with `dynr.cook()`.
5. Results from model fitting and related estimation are served using functions such as `summary()`, `plot()`, `dynr.ggplot()` (or its alias `autoplot()`), `plotFormula()`, and `printex()`.

Note

State-space modeling, dynamic model, differential equation, regime switching, nonlinear

Author(s)

Lu Ou [aut], Michael D. Hunter [aut, cre] (ORCID: <https://orcid.org/0000-0002-3651-6709>), Sy-Miin Chow [aut] (ORCID: <https://orcid.org/0000-0003-1938-027X>), Linying Ji [aut], Meng Chen [aut], Hui-Ju Hung [aut], Jungmin Lee [aut], Yanling Li [aut], Jonathan Park [aut], Massachusetts Institute of Technology [cph], S. G. Johnson [cph], Benoit Scherrer [cph], Dieter Kraft [cph]

Maintainer: Michael D. Hunter <mike.dynr@gmail.com>

References

Chow S, Grimm KJ, Guillaume F, Dolan CV, McArdle JJ (2013). "Regime-switching bivariate dual change score model." *Multivariate Behavioral Research*, **48**(4), 463-502. doi:10.1080/00273171.2013.787870.

Chow S, Zhang G (2013). "Nonlinear Regime-Switching State-Space (RSSS) Models." *Psychometrika: Application Reviews and Case Studies*, **78**(4), 740-768. doi:10.1007/s1133601393308.

Ou L, Hunter MD, Chow S (2019). "What's for dynr: A package for linear and nonlinear dynamic modeling in R." *The R Journal*, **11**(1), 1-20.

Yang M, Chow S (2010). "Using state-space model with regime switching to represent the dynamics of Facial electromyography (EMG) data." *Psychometrika: Application and Case Studies*, **74**(4), 744-771. doi:10.1007/s1133601091762.

Chow S, Ou L, Ciptadi A, Prince E, You D, Hunter MD, Rehg JM, Rozga A, Messinger DS (2018). "Representing sudden shifts in intensive dyadic interaction data using differential equation models with regime switching." *Psychometrika*, **83**, 476-510. doi:10.1007/s1133601896051.

See Also

For other annotated tutorials using the **dynr** package see https://quantdev.ssri.psu.edu/resources/what%E2%80%99s-dynr-package-linear-and-nonlinear-dynamic-modeling-r

Examples

```
# For installation instructions see the package vignette below
## Not run:
vignette(package='dynr', 'InstallationForUsers')

## End(Not run)
# This should open a pdf/html file to guide you through proper
#  installation and configuration.

#For illustrations of the functions in dynr, check out some of the demo examples in:
## Not run:
demo(package='dynr')

## End(Not run)

#For example, to run the demo 'LinearSDE' type
# the following without the comment character (#) in front of it.
## Not run:
demo('LinearSDE', package='dynr')

## End(Not run)
```

`autoplot.dynrTaste` *The ggplot of the outliers estimates.*

Description

The ggplot of the outliers estimates.

Usage

```
## S3 method for class 'dynrTaste'
autoplot(object, numSubjDemo = 2, idtoPlot = NULL,
  names.state = NULL, names.observed = NULL, ...)
```

Arguments

`object`	A dynrTaste object.
`numSubjDemo`	The number of subjects, who have largest joint chi-square statistic, to be selected for plotting.
`idtoPlot`	Values of the ID variable to plot.
`names.state`	(optional) The names of the states to be plotted, which should be a subset of the state.names slot of the measurement slot of dynrModel. If NULL, the t statistic plots for all state variables will be included.
`names.observed`	(optional) The names of the observed variables to be plotted, which should be a subset of the obs.names slot of the measurement slot of dynrModel. If NULL, the t statistic plots for all observed variables will be included.
`...`	Place holder for other arguments. Please do not use.

Value

a list of ggplot objects for each ID. The plots of chi-square statistics (joint and independent), and the plots of t statistic for `names.state` and `names.observed` will be included. Users can modify the ggplot objects using ggplot grammar. If a `filename` is provided, a pdf of plots will be saved additionally.

`coef.dynrModel` *Extract fitted parameters from a dynrCook Object*

Description

aliases coef.dynrModel coef<- coef<-.dynrModel

Usage

```
## S3 method for class 'dynrModel'
coef(object, ...)

coef(object) <- value

## S3 replacement method for class 'dynrModel'
coef(object) <- value

## S3 method for class 'dynrCook'
coef(object, ...)
```

Arguments

`object`	The dynrCook object for which the coefficients are desired
`...`	further named arguments, ignored for this method
`value`	values for setting

Value

A numeric vector of the fitted parameters.

See Also

Other S3 methods `logLik.dynrCook`

Examples

```
# Create a minimal cooked model called 'cook'
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)

## Not run:
cook <- dynr.cook(model,
 verbose=FALSE, optimization_flag=FALSE, hessian_flag=FALSE)

# Now grab the coef!
coef(cook)

## End(Not run)
```

`confint.dynrCook` *Confidence Intervals for Model Parameters*

Description

Confidence Intervals for Model Parameters

Usage

```
## S3 method for class 'dynrCook'
confint(object, parm, level = 0.95,
  type = c("delta.method", "endpoint.transformation"),
  transformation = NULL, ...)
```

Arguments

`object`	a fitted model object
`parm`	which parameters are to be given confidence intervals
`level`	the confidence level
`type`	The type of confidence interval to compute. See details. Partial name matching is used.
`transformation`	For `type='endpoint.transformation'` the transformation function used.
`...`	further named arguments. Ignored.

Details

The `parm` argument can be a numeric vector or a vector of names. If it is missing then it defaults to using all the parameters.

These are Wald-type confidence intervals based on the standard errors of the (transformed) parameters. Wald-type confidence intervals are known to be inaccurate for variance parameters, particularly when the variance is near zero (See references for issues with Wald-type confidence intervals).

Value

A matrix with columns giving lower and upper confidence limits for each parameter. These will be labelled as (1-level)/2 and 1 - (1-level)/2 as a percentage (e.g. by default 2.5

References

Pritikin, J.N., Rappaport, L.M. & Neale, M.C. (In Press). Likelihood-Based Confidence Intervals for a Parameter With an Upper or Lower Bound. Structural Equation Modeling. DOI: 10.1080/10705511.2016.1275969

Neale, M. C. & Miller M. B. (1997). The use of likelihood based confidence intervals in genetic models. Behavior Genetics, 27(2), 113-120.

Pek, J. & Wu, H. (2015). Profile likelihood-based confidence intervals and regions for structural equation models. Psychometrica, 80(4), 1123-1145.

Wu, H. & Neale, M. C. (2012). Adjusted confidence intervals for a bounded parameter. Behavior genetics, 42(6), 886-898.

Examples

```
# Minimal model
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
```

```
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)

## Not run:
cook <- dynr.cook(model,
 verbose=FALSE, optimization_flag=FALSE, hessian_flag=FALSE)

# Now get the confidence intervals
# But note that they are nonsense because we set hessian_flag=FALSE !!!!
confint(cook)

## End(Not run)
```

`diag,character-method` *Create a diagonal matrix from a character vector*

Description

Create a diagonal matrix from a character vector

Usage

```
## S4 method for signature 'character'
diag(x = 1, nrow, ncol)
```

Arguments

x	Character vector used to create the matrix
nrow	Numeric. Number of rows for the resulting matrix.
ncol	Numeric. Number of columns for the resulting matrix.

Details

We create a new method for diag with character input. The default behavior for missing nrow and/or ncol arguments is the same as for the diag function in the base package. Off-diagonal entries are filled with "0".

Value

A matrix

Examples

```
diag(letters[1:3])
```

---

dynr.config *Check that dynr in configured properly*

Description

Check that dynr in configured properly

Usage

```
dynr.config(verbose = FALSE)
```

Arguments

verbose	logical. Whether to print messages during/after checks

Details

The 'dynr' package requires additional set-up and configuration beyond just installing the package. In particular, it requires compiling C code along with GSL to run (cook) models. This function runs some basic checks of the configuration. We check that (1) R is on the PATH variable, (2) Rtools exists and is on the PATH variable for Windows, (3) a C compiler is available, and (4) GSL is available and on the PATH.

In general, see the 'Installation for Users' vignette for set-up and configuration instructions.

Value

No return value.

Examples

```
## Not run: dynr.config()
```

---

dynr.cook *Cook a dynr model to estimate its free parameters*

Description

Cook a dynr model to estimate its free parameters

Usage

```
dynr.cook(dynrModel, conf.level = 0.95, infile, optimization_flag = TRUE,
  hessian_flag = TRUE, verbose = TRUE, weight_flag = FALSE,
  debug_flag = FALSE, perturb_flag = FALSE)
```

Arguments

dynrModel	a dynr model compiled using dynr.model, consisting of recipes for submodels, starting values, parameter names, and C code for each submodel
conf.level	a cumulative proportion indicating the level of desired confidence intervals for the final parameter estimates (default is .95)
infile	(not required for models specified through the recipe functions) the name of a file that has the C codes for all dynr submodels for those interested in specifying a model directly in C
optimization_flag	a flag (TRUE/FALSE) indicating whether optimization is to be done.
hessian_flag	a flag (TRUE/FALSE) indicating whether the Hessian matrix is to be calculated.
verbose	a flag (TRUE/FALSE) indicating whether more detailed intermediate output during the estimation process should be printed
weight_flag	a flag (TRUE/FALSE) indicating whether the negative log likelihood function should be weighted by the length of the time series for each individual
debug_flag	a flag (TRUE/FALSE) indicating whether users want additional dynr output that can be used for diagnostic purposes
perturb_flag	a flag (TRUE/FLASE) indicating whether to perturb the latent states during estimation. Only useful for ensemble forecasting.

Details

Free parameter estimation uses the SLSQP routine from NLOPT.

The typical items returned in the cooked model are the filtered and smoothed latent variable estimates. eta_smooth_final, error_cov_smooth_final and pr_t_given_T are respectively time-varying smoothed latent variable mean estimates, smoothed error covariance estimates, and smoothed regime probability. eta_filtered, error_cov_filtered and pr_t_given_t are respectively

time-varying filtered latent variable mean estimates, filtered error covariance matrix estimates, and filtered regime probability. Note that if `theta.formula` is provided in `dynrModel@dynamics`, this assumes that random effects are present in the dynamic equation. This would call an internal function to insert the random effect components as additional state variables. In this case, the last set of elements (rows) in `eta_smooth_final` would contain the estimated random effect components.

When `debug_flag` is TRUE, then additional information is passed into the cooked model. `eta_predicted`, `error_cov_predicted`, `innov_vec`, and `residual_cov` are respectively time-varying predicted latent variable mean estimates, predicted error covariance matrix estimates, the error/residual estimates (innovation vector), and the error/residual covariance matrix estimates.

The exit flag given after optimization has finished is from the SLSQP optimizer. Generally, error codes have negative values and successful codes have positive values. However, codes 5 and 6 do not indicate the model converged, but rather simply ran out of iterations or time, respectively. A more full description of each code is available at https://nlopt.readthedocs.io/en/latest/NLopt_Reference/#return-values and is also listed in the table below.

NLOPT Term	Numeric Code	Description
SUCCESS	1	Generic success return value.
STOPVAL_REACHED	2	Optimization stopped because stopval (above) was reached.
FTOL_REACHED	3	Optimization stopped because ftol_rel or ftol_abs (above) was reached.
XTOL_REACHED	4	Optimization stopped because xtol_rel or xtol_abs (above) was reached.
MAXEVAL_REACHED	5	Optimization stopped because maxeval (above) was reached.
MAXTIME_REACHED	6	Optimization stopped because maxtime (above) was reached.
FAILURE	-1	Generic failure code.
INVALID_ARGS	-2	Invalid arguments (e.g. lower bounds are bigger than upper bounds, an unknown
OUT_OF_MEMORY	-3	Ran out of memory.
ROUNDOFF_LIMITED	-4	Halted because roundoff errors limited progress. (In this case, the optimization s
FORCED_STOP	-5	Halted because of a forced termination: the user called nlopt_force_stop(opt) on
NONFINITE_FIT	-6	Fit function is not finite (i.e., is NA, NaN, Inf or -Inf).

The last row of this table corresponding to an exit code of -6, is not from NLOPT, but rather is specific to the `dynr` package.

Value

Object of class dynrCook.

See Also

`autoplot`, `coef`, `confint`, `deviance`, `initialize`, `logLik`, `names`, `nobs`, `plot`, `print`, `show`, `summary`, `vcov`.

Examples

```
# Minimal model
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
```

```
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)

## Not run:
# Now cook the model!
cook <- dynr.cook(model,
 verbose=FALSE, optimization_flag=FALSE, hessian_flag=FALSE)

## End(Not run)
```

`dynr.data` *Create a list of data for parameter estimation (cooking dynr) using* `dynr.cook`

Description

Create a list of data for parameter estimation (cooking dynr) using `dynr.cook`

Usage

```
dynr.data(dataframe, id = "id", time = "time", observed, covariates)
```

Arguments

`dataframe`	either a "ts" class object of time series data for a single subject or a data frame object of data for potentially multiple subjects that contain a column of subject

	ID numbers (i.e., an ID variable), a column indicating subject-specific measurement occasions (i.e., a TIME variable), at least one column of observed values, and any number of covariates. If the data are fit to a discrete-time model, the TIME variable should contain subject-specific sequences of (subsets of) consecutively equally spaced numbers (e.g, 1, 2, 3, ...). That is, the program assumes that the input data.frame is equally spaced with potential missingness. If the measurement occasions for a subject are a subset of an arithmetic sequence but are not consecutive, NAs will be inserted automatically to create an equally spaced data set before estimation. If the data are fit to a continuous-time model, the TIME variables can contain subject-specific increasing sequences of irregularly spaced real numbers. Missing values in the observed variables shoud be indicated by NA. Missing values in covariates are not allowed. That is, missing values in the covariates, if there are any, should be imputed first.
`id`	a character string of the name of the ID variable in the data. Optional for a "ts" class object.
`time`	a character string of the name of the TIME variable in the data. Optional for a "ts" class object.
`observed`	a vector of character strings of the names of the observed variables in the data. Optional for a "ts" class object.
`covariates`	(optional) a vector of character strings of the names of the covariates in the data, which can be missing.

Value

A list with components as needed for `dynr.model`

Examples

```
data(EMGsim)
dd <- dynr.data(EMGsim, id = 'id', time = 'time', observed = 'EMG', covariates = 'self')

z <- ts(matrix(rnorm(300), 100, 3), start = c(1961, 1), frequency = 12)
dz <- dynr.data(z)
```

`dynr.flowField` *A Function to plot the flow or velocity field for a one or two dimensional autonomous ODE system from the phaseR package written by Michael J. Grayling.*

Description

A Function to plot the flow or velocity field for a one or two dimensional autonomous ODE system from the phaseR package written by Michael J. Grayling.

Usage

```
dynr.flowField(deriv, xlim, ylim, parameters = NULL, system = "two.dim",
  points = 21, col = "gray", arrow.type = "equal", arrow.head = 0.05,
  frac = 1, add = TRUE, xlab = "x", ylab = "y", state.names = c("x",
  "y"), ...)
```

Arguments

deriv	A function computing the derivative at a point for the ODE system to be analysed. For examples see the phaseR package guide.
xlim	A vector of length two setting the lower and upper limits of the variable to be plotted on the horizontal axis (usually the first variable returned by the function deriv)
ylim	A vector of length two setting the lower and upper limits of the variable to be plotted on the vertical axis (usually the second variable returned by the function deriv)
parameters	Parameters of the ODE system, to be passed to deriv. Supplied as a vector; the order of the parameters can be found from the deriv file. Defaults to NULL.
system	Set to either "one.dim" or "two.dim" to indicate the type of system being analysed. Defaults to "two.dim".
points	Sets the density of the line segments to be plotted. Defaults to 11.
col	Sets the color of the plotted line segments. Defaults to "gray". Should be a vector of length one. Will be reset accordingly if it is a vector of the wrong length.
arrow.type	Sets the type of line segments plotted. Options include: "proportional" = the length of the line segments reflects the magnitude of the derivative. "equal" the line segments take equal lengths, simply reflecting the gradient of the derivative(s). Defaults to "equal".
arrow.head	Sets the length of the arrow heads. Passed to arrows. Defaults to 0.05.
frac	Sets the fraction of the theoretical maximum length line segments can take without overlapping, that they can actually attain. In practice, frac can be set to greater than 1 without line segments overlapping.
add	Logical. Defaults to TRUE. TRUE = the flow field is added to an existing plot; FALSE = a new plot is created.
xlab	Label for the x-axis of the resulting plot. Defaults to "x".
ylab	Label for the y-axis of the resulting plot. Defaults to "y".
state.names	State names for ode functions that do not use positional states
...	Additional arguments to be passed to either plot or arrows.

Value

Returns a list with the following components: add, arrow.head, arrow.type, col, deriv, dx, dy, frac, parameters, points, system, x, xlab, xlim, y, ylab, ylim. Most of these components correspond simply to their original input values.

The only new elements are:

dx = A matrix. In the case of a two dimensional system, the values of the derivative of the first dependent derivative at all evaluated points.

dy = A matrix. In the case of a two dimensional system, the values of the derivative of the second dependent variable at all evaluated points. In the case of a one dimensional system, the values of the derivative of the dependent variable at all evaluated points.

x = A vector. In the case of a two dimensional system, the values of the first dependent variable at which the derivatives were computed. In the case of a one dimensional system, the values of the independent variable at which the derivatives were computed.

y = A vector. In the case of a two dimensional system, the values of the second dependent variable at which the derivatives were computed. In the case of a one dimensional system, the values of the dependent variable at which the derivatives were computed.

Note

The phaseR package was taken off cran as off 10/1/2019 so we are exporting some selected functions from phaseR_2.0 published on 8/20/2018. For details of these functions please see original documentations on the phaseR package.

References

Grayling, Michael J. (2014). phaseR: An R Package for Phase Plane Analysis of Autonomous ODE Systems. The R Journal, 6(2), 43-51. DOI: 10.32614/RJ-2014-023. Available at https://doi.org/10.32614/RJ-2014-023

---

dynr.ggplot *The ggplot of the smoothed state estimates and the most likely regimes*

Description

The ggplot of the smoothed state estimates and the most likely regimes

Usage

```
dynr.ggplot(res, dynrModel, style = 1, numSubjDemo = 2, idtoPlot = c(),
  names.state, names.observed, names.regime, shape.values, title, ylab,
  is.bw = FALSE, colorPalette = "Set2", fillPalette = "Set2",
  mancolorPalette, manfillPalette, ...)

## S3 method for class 'dynrCook'
autoplot(object, dynrModel, style = 1, numSubjDemo = 2,
  idtoPlot = c(), names.state, names.observed, names.regime, shape.values,
  title, ylab, is.bw = FALSE, colorPalette = "Set2", fillPalette = "Set2",
  mancolorPalette, manfillPalette, ...)
```

Arguments

res	The dynr object returned by dynr.cook().
dynrModel	The model object to plot.
style	The style of the plot. If style is 1 (default), user-selected smoothed state variables are plotted. If style is 2, user-selected observed-versus-predicted values are plotted.
numSubjDemo	The number of subjects to be randomly selected for plotting.
idtoPlot	Values of the ID variable to plot.
names.state	(optional) The names of the states to be plotted, which should be a subset of the state.names slot of the measurement slot of dynrModel.
names.observed	(optional) The names of the observed variables to be plotted, which should be a subset of the obs.names slot of the measurement slot of dynrModel.
names.regime	(optional) The names of the regimes to be plotted, which can be missing.
shape.values	(optional) A vector of values that correspond to the shapes of the points, which can be missing. See the R documentation on pch for details on possible shapes.
title	(optional) A title of the plot.
ylab	(optional) The label of the y axis.
is.bw	Is plot in black and white? The default is FALSE.
colorPalette	A color palette for lines and dots. It is a value passed to the palette argument of the ggplot2::scale_colour_brewer() function. These palettes are in the R package **RColorBrewer**. One can find them by attaching the package with library(RColorBrewer) and run display.brewer.all().
fillPalette	A color palette for blocks. It is a value passed to the palette argument of the ggplot2::scale_fill_brewer() function. These palettes are in the package **RColorBrewer**. One can find them by attaching the package with library(RColorBrewer) and run display.brewer.all().
mancolorPalette	(optional) A color palette for manually scaling the colors of lines and dots. It is a vector passed to the values argument of the ggplot2::scale_colour_manual function.
manfillPalette	(optional) A color palette for manually scaling the colors of filled blocks. It is a vector passed to the values argument of the ggplot2::scale_fill_manual function.
...	A list of elements that modify the existing ggplot theme. Consult the ggplot2::theme() function in the R package **ggplot2** for more options.
object	The same as res. The dynr object returned by dynr.cook().

Details

This function outputs a ggplot layer that can be modified using functions in the package **ggplot2**. That is, one can add layers, scales, coords and facets with the "+" sign. In an example below, the ggplot2::ylim() function is used to modify the limits of the y axis of the graph. More details can be found on https://ggplot2.tidyverse.org/ and https://ggplot2.tidyverse.org/reference/.

The two functions `dynr.ggplot()` and `autoplot()` as identical aliases of one another. The `autoplot()` function is an S3 method from the package **ggplot2** that allows many objects to be plotted and works like the base `plot()` function.

Value

ggplot object

ggplot object

Examples

```
# The following code is part of a demo example in dynr
## Not run:
demo(RSLinearDiscreteYang, package='dynr')
p <- dynr.ggplot(yum, dynrModel = rsmod, style = 1,
  names.regime = c("Deactivated", "Activated"),
  title = "(B) Results from RS-AR model", numSubjDemo = 1,
  shape.values = c(1),
  text = element_text(size = 16),
  is.bw = TRUE)
# One can modify the limits on the y axis by using '+'
p + ggplot2::ylim(-2, 4)

autoplot(yum, dynrModel = rsmod, style = 1,
 names.regime = c("Deactivated", "Activated"),
 title = "(B) Results from RS-AR model", numSubjDemo = 1,
 shape.values = c(1),
 text = element_text(size = 16),
 is.bw = TRUE)

## End(Not run)
```

---

dynr.ldl *LDL Decomposition for Matrices*

Description

LDL Decomposition for Matrices

Usage

```
dynr.ldl(x)
```

Arguments

x	a numeric matrix This is a wrapper function around the chol function. The goal is to factor a square, symmetric, positive (semi-)definite matrix into the product of a lower triangular matrix, a diagonal matrix, and the transpose of the lower triangular

matrix. The value returned is a lower triangular matrix with the elements of D on the diagonal.

Value

A matrix

`dynr.mi` *Multiple Imputation of dynrModel objects*

Description

Multiple Imputation of dynrModel objects

Usage

```
dynr.mi(dynrModel, which.aux = NULL, which.lag = NULL, lag = 0,
  which.lead = NULL, lead = 0, m = 5, iter = 5, imp.obs = FALSE,
  imp.exo = TRUE, diag = TRUE, Rhat = 1.1, conf.level = 0.95,
  verbose = TRUE, seed = NA)
```

Arguments

`dynrModel`	dynrModel object. data and model setup
`which.aux`	character. names of the auxiliary variables used in the imputation model
`which.lag`	character. names of the variables to create lagged responses for imputation purposes
`lag`	integer. number of lags of variables in the imputation model
`which.lead`	character. names of the variables to create leading responses for imputation purposes
`lead`	integer. number of leads of variables in the imputation model
`m`	integer. number of multiple imputations
`iter`	integer. number of MCMC iterations in each imputation
`imp.obs`	logical. flag to impute the observed dependent variables
`imp.exo`	logical. flag to impute the exogenous variables
`diag`	logical. flag to use convergence diagnostics
`Rhat`	numeric. value of the Rhat statistic used as the criterion in convergence diagnostics
`conf.level`	numeric. confidence level used to generate confidence intervals
`verbose`	logical. flag to print the intermediate output during the estimation process
`seed`	integer. random number seed to be used in the MI procedure

Details

See the demo, `demo(package='dynr', 'MILinearDiscrete')`, for an illustrative example of using `dynr.mi` to implement multiple imputation with a vector autoregressive model.

Value

an object of 'dynrMi' class that is a list containing: 1. the imputation information, including a data set containing structured lagged and leading variables and a 'mids' object from mice() function; 2. the diagnostic information, including trace plots, an Rhat plot and a matrix containing Rhat values; 3. the estimation results, including parameter estimates, standard error estimates and confidence intervals.

References

Ji, L., Chow, S-M., Schermerhorn, A.C., Jacobson, N.C., & Cummings, E.M. (2018). Handling Missing Data in the Modeling of Intensive Longitudinal Data. Structural Equation Modeling: A Multidisciplinary Journal, 1-22.

Yanling Li, Linying Ji, Zita Oravecz, Timothy R. Brick, Michael D. Hunter, and Sy-Miin Chow. (2019). dynr.mi: An R Program for Multiple Imputation in Dynamic Modeling. International Journal of Computer, Electrical, Automation, Control and Information Engineering, 13, 302-311.

---

dynr.model — *Create a dynrModel object for parameter estimation (cooking dynr) using* `dynr.cook`

Description

Create a dynrModel object for parameter estimation (cooking dynr) using `dynr.cook`

Usage

```
dynr.model(dynamics, measurement, noise, initial, data, ...,
  outfile = tempfile())
```

Arguments

`dynamics`	a dynrDynamics object prepared with `prep.formulaDynamics` or `prep.matrixDynamics`
`measurement`	a dynrMeasurement object prepared with `prep.loadings` or `prep.measurement`
`noise`	a dynrNoise object prepared with `prep.noise`
`initial`	a dynrInitial object prepared with `prep.initial`
`data`	a dynrData object made with `dynr.data`
`...`	additional arguments specifying other dynrRecipe objects. Argument regimes is for a dynrRegimes object prepared with `prep.regimes` and argument transform is for a dynrTrans object prepared with `prep.tfun`.
`outfile`	a character string of the name of the output C script of model functions to be compiled for parameter estimation. The default is the name for a potential temporary file returned by tempfile().

Details

A dynrModel is a collection of recipes. The recipes are constructed with the functions prep.measurement, prep.noise, prep.formulaDynamics, prep.matrixDynamics, prep.initial, and in the case of regime-switching models prep.regimes. Additionally, data must be prepared with dynr.data and added to the model.

Several *named* arguments can be passed into the ... section of the function. These include

- Argument regimes is for a dynrRegimes object prepared with prep.regimes
- Argument transform is for a dynrTrans object prepared with prep.tfun.
- Argument options a list of options. Check the NLopt website https://nlopt.readthedocs.io/en/latest/NLopt_Reference/#stopping-criteria for details. Available options for use with a dynrModel object include xtol_rel, stopval, ftol_rel, ftol_abs, maxeval, and maxtime, all of which control the termination conditions for parameter optimization. The examples below show a case where options were set.

There are several available methods for dynrModel objects.

- The dollar sign ($) can be used to both get objects out of a model and to set pieces of the model.
- names returns the names of the free parameters in a model.
- printex prints LaTeX expressions for the equations that compose a model. The output can then be readily typeset for inclusion in presentations and papers.
- nobs gives the total number of observations (e.g. all times across all people)
- coef gives the free parameter starting values. Free parameters can also be assigned with coef(model) <- aNamedVectorOfCoefficients

Value

Object of class 'dynrModel'

Examples

```
# Create a minimal model called 'model'
# without 'cooking' (i.e., estimating parameters)
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
```

```
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

# Now here's the model!
model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)
```

`dynr.plotFreq` *Plot of the estimated frequencies of the regimes across all individuals and time points based on their smoothed regime probabilities*

Description

Plot of the estimated frequencies of the regimes across all individuals and time points based on their smoothed regime probabilities

Usage

```
dynr.plotFreq(res, dynrModel, names.regime, title, xlab, ylab, textsize = 12,
  print = TRUE)
```

Arguments

`res`	The dynr object returned by dynr.cook().
`dynrModel`	The model object to plot.
`names.regime`	(optional) Names of the regimes (must match the length of the number of regimes)
`title`	(optional) Title of the plot.
`xlab`	(optional) Label of the x-axis.
`ylab`	(optional) Label of the y-axis.
`textsize`	(default = 12) Text size for the axis labels and title (= textsize + 2).
`print`	(default = TRUE) A flag for whether the plot should be printed.

Value

ggplot object

dynr.taste *Detect outliers in state space models.*

Description

Compute shocks and chi-squared diagnostics following Chow, Hamaker, and Allaire (2009). Using Innovative Outliers to Detect Discrete Shifts in Dynamics in Group-Based State-Space Models

Usage

```
dynr.taste(dynrModel, dynrCook = NULL, which.state, which.obs,
  conf.level = 0.99, alternative = c("two.sided", "less", "greater"),
  debug_flag = FALSE)
```

Arguments

dynrModel	an object of 'dynrModel' class.
dynrCook	the 'dynrCook' object fitted with 'debug_flag=TRUE' for the 'dynrModel' object. The default is NULL. If the dynrCook object were not provided, or the object were cooked with 'debug_flag=FALSE', dynr.taste will fit the dynrModel object with 'debug_flag=TRUE' internally.
which.state	a character vector of the names of latent variables. The outlier detection process will be applied only to the chosen variable. If the argument is NA, all the latent variables will be excluded in the outlier detection process. If the argument is missing (defalut), all the latent variables will be chosen.
which.obs	a character vector of the names of measured or observed variables. The outlier detection process will be applied only to the chosen variable. If the argument is NA, all the measured variables will be excluded in the outlier detection process. If the argument is missing (defalut), all the measured variables will be chosen.
conf.level	a numeric of confidence level that is used for outliers detection tests (chi-square test and t-test). The default is 0.99.
alternative	a character string specifying the alternative hypothesis of t-test, must be one of "two.sided" (default), "greater" or "less".
debug_flag	a logical. 'TRUE' for output of by-products related to t-value calculation

Value

an object of 'dynrTaste' class that is a list containing lists of results from the outlier detection process. Vectors of ID and measured time points are included for later use, such as in dynr.taste2. The values, p-values, and shock points related to 'joint' chi-square, 'independent' chi-square, and t statistic for innovative and additive outliers are following in that order. The estimated delta for innovative and additive components are in the last. If debug_flag is TRUE, The by-products of the Kalman filter and smoother (Q, S, s, F_inv, N, u, r) would be added at the end. See the reference for definition of the notations. The t statistic (estimate of an outlier divided by standard error of the outlier) of the last time point is NA, because the Kalman smoothing process starts with setting r and

N to zero for the last time point (core elements of calculating estimates and the standard errors of outliers) that lead to 0/0 of the t statistic of the last time point. For the time-varing models, more NAs would appear at the end of times because the Kalman smoother needs more time points to obtain all elements of r nad N from limited number of observed variables in the model.

The 'delta_chi' list comprises magnitude of innovative (Latent) and additive (Observed) outliers, 'delta.L' and 'delta.O', when chi-square statitics is used to detect outliers. The 'delta_t' list comprises magnitude of innovative (Latent) and additive (Observed) outliers, 'delta.L' and 'delta.O', when t statitics is used to detect outliers.

References

Chow, S.-M., Hamaker, E. L., & Allaire, J. C. (2009). Using innovative outliers to detect discrete shifts in dynamics in group-based state-space models. _Multivariate Behavioral Research_, 44, 465-496.

Examples

```
## Not run:
# See the demo for outlier detection, OutlierDetection.R
dynrCook <- dynr.cook(dynrModel)
dynrTaste <- dynr.taste(dynrModel, dynrCook)

# Detect outliers related to 'eta1' out of, say, three latent
# variables c("eta1", "eta2", "eta3"), and all measured variables.
dynrTaste <- dynr.taste(dynrModel, dynrCook, which.state=c("eta1"))

## End(Not run)
```

---

dynr.taste2 *Re-fit state-space model using the estimated outliers.*

Description

The function `dynr.taste2{}` update the `dynrModel` object applying outliers from the `dynrTaste` object, or outliers from users. The function then re-cook the model.

Usage

```
dynr.taste2(dynrModel, dynrCook, dynrTaste, delta_inn = c("t", "ind", "jnt",
  "null"), delta_add = c("t", "ind", "jnt", "null"), delta_L = NULL,
  delta_O = NULL, cook = TRUE, verbose = FALSE,
  newOutfile = "new_taste.c")
```

Arguments

`dynrModel`	an object of dynrModel class.
`dynrCook`	an object of dynrCook class.
`dynrTaste`	an object of dynrTaste class. The default is NULL.

delta_inn	a character string for a method detecting 'inn'ovative outliers, which must be one of "t" (default), "ind", "jnt" or "null". According to the method, corresponding delta estimates (magnitude of estimated outliers) will be included in the new dynrModel in output. 't' represents the t statistic, 'ind' represents the independent chi-square statistic, 'jnt' represents the joint chi-square statistic. If no outliers are assumed, "null" can be used.
delta_add	a character string for a method detecting 'add'itive outliers, which must be one of "t" (default), "ind", "jnt" or "null". According to the method, corresponding delta estimates will be included in the new dynrModel.
delta_L	a data.frame containing user-specified latent outliers. The delta estimates from dynrTaste will be ignored. The number of rows should equal to the total time points, and the number of columns should equal to the number of latent variables.
delta_O	a data.frame containing user-specified observed outliers. The delta estimates from dynrTaste, and arguments of delta_inn and delta_add will be ignored. The number of rows should equal to the total time points, and the number of columns should equal to the number of observed variables.
cook	a logical specifying whether the newly built model would be cooked by 'dynr.cook' function. The default is TRUE. When 'cook=FALSE', only the newly built model will be saved for the output.
verbose	a logical specifying the verbose argument of the new cook object. The default is FALSE.
newOutfile	a character string for outfile argument of dynr.model function to create new dynrModel object. The default is "new_taste.c".

Details

The argument dynrTaste should be the dynrTaste object that is output of the dynr.taste function the argument dynrModel is applied.

The argument dynrTaste can be NULL, if user-specified outliers are offered by the arguments delta_L and delta_O.

Value

a list with the two arguments; a new dynrModel object the outliers are applied, and a dynrCook object the new dynrModel object is cooked.

Examples

```
## Not run:
# See the demo for outlier detection, OutlierDetection.R
dynrCook <- dynr.cook(dynrModel)
dynrTaste <- dynr.taste(dynrModel, dynrCook)

# Detect outliers related to 'eta1' out of, say, three latent
# variables c("eta1", "eta2", "eta3"), and all measured variables.
taste2 <- dynr.taste2(dynrModel, dynrCook, dynrTaste)

## End(Not run)
```

`dynr.trajectory` *A Function to perform numerical integration of the chosen ODE system, for a user-specified set of initial conditions. Plots the resulting solution(s) in the phase plane. This function from the phaseR package written by Michael J. Grayling.*

Description

A Function to perform numerical integration of the chosen ODE system, for a user-specified set of initial conditions. Plots the resulting solution(s) in the phase plane. This function from the phaseR package written by Michael J. Grayling.

Usage

```
dynr.trajectory(deriv, y0 = NULL, n = NULL, tlim, tstep = 0.01,
  parameters = NULL, system = "two.dim", col = "black", add = TRUE,
  state.names = c("x", "y"), ...)
```

Arguments

`deriv`	A function computing the derivative at a point for the specified ODE system. See the phaseR package guide for more examples.
`y0`	The initial condition(s) (ICs). In one-dimensional system, this can either be a single number indicating a single IC or a vector indicating multiple ICs. In two-dimensional system, this can either be a vector of length two reflecting the location of the two dependent variables initially, or it can be matrix where each row reflects a different set of ICs. Alternatively this can be left blank and the user can use locator to specify initial condition(s) on a plot. In this case, for one dimensional systems, all initial conditions are taken at tlim[1], even if not selected so on the graph. Defaults to NULL.
`n`	If y0 is left NULL so initial conditions can be specified using locator, n sets the number of initial conditions to be chosen. Defaults to NULL.
`tlim`	Sets the limits of the independent variable for which the solution should be plotted. Should be a vector of length two. If tlim[2] > tlim[1], then tstep should be negative to indicate a backwards trajectory.
`tstep`	The step length of the independent variable, used in numerical integration. Defaults to 0.01.
`parameters`	Parameters of the ODE system, to be passed to deriv. Supplied as a vector; the order of the parameters can be found from the deriv file. Defaults to NULL.
`system`	Set to either "one.dim" or "two.dim" to indicate the type of system being analysed. Defaults to "two.dim".
`col`	The color(s) to plot the trajectories in. Will be reset accordingly if it is a vector not of the length of the number of initial conditions. Defaults to "black".
`add`	Logical. Defaults to TRUE. TRUE = the trajectories added to an existing plot; FALSE = a new plot is created.

state.names	State names for the ODE functions that do not use positional states
...	Additional arguments to be passed to either plot or arrows.

Value

Returns a list with the following components: add, col, deriv, n, parameters, system, tlim, tstep, t, x, y, ylab, y0. Most of these components correspond simply to their original input values.

The only new elements are: t = A vector containing the values of the independent variable at each integration step.

x = In the two dimensional system case, a matrix whose columns are the numerically computed values of the first dependent variable for each set of ICs.

y = In the two dimensional system case, a matrix whose columns are the numerically computed values of the second dependent variable for each initial condition. In the one dimensional system case, a matrix whose columns are the numerically computed values of the dependent variable for each initial condition.

y0 = As per input, but converted to a matrix if supplied as a vector initially.

Note

The phaseR package was taken off cran as off 10/1/2019 so we are exporting some selected functions from phaseR_2.0 published on 8/20/2018. For details of these functions please see original documentations on the phaseR package.

References

Grayling, Michael J. (2014). phaseR: An R Package for Phase Plane Analysis of Autonomous ODE Systems. The R Journal, 6(2), 43-51. DOI: 10.32614/RJ-2014-023. Available at https://doi.org/10.32614/RJ-2014-023

---

dynr.version *Current Version String*

Description

Current Version String

Usage

```
dynr.version(verbose = TRUE)
```

Arguments

verbose	If TRUE, print detailed information to the console (default)

This function returns a string with the current version number of dynr. Optionally (with verbose = TRUE (the default)), it prints a message containing the version of R and the platform. The primary purpose of the function is for bug reporting.

Value

A (length-one) object of class 'package_version'

Examples

```
dynr.version()
dynr.version(verbose=FALSE)
packageVersion("dynr")
```

`dynrCook-class` *The dynrCook Class*

Description

The dynrCook Class

Details

This is an internal class structure. You should not use it directly. Use `dynr.cook` instead.

`dynrDynamics-class` *The dynrDynamics Class*

Description

The dynrDynamics Class

Details

This is an internal class structure. The classes `dynrDynamicsFormula-class` and `dynrDynamicsMatrix-class` are subclasses of this. However, you should not use it directly. Use `prep.matrixDynamics` or `prep.formulaDynamics` instead.

`dynrInitial-class` *The dynrInitial Class*

Description

The dynrInitial Class

Details

This is an internal class structure. You should not use it directly. Use `prep.initial` instead.

dynrMeasurement-class *The dynrMeasurement Class*

Description

The dynrMeasurement Class

Details

This is an internal class structure. You should not use it directly. Use `prep.measurement` or `prep.loadings` instead.

dynrModel-class *The dynrModel Class*

Description

The dynrModel Class

Details

This is an internal class structure. You should not use it directly. Use `dynr.model` instead.

dynrNoise-class *The dynrNoise Class*

Description

The dynrNoise Class

Details

This is an internal class structure. You should not use it directly. Use `prep.noise` instead.

dynrRecipe-class *The dynrRecipe Class*

Description

The dynrRecipe Class

Details

This is an internal class structure. You should not use it directly. The following are all subclasses of this class: dynrMeasurement-class, dynrDynamics-class, dynrRegimes-class, dynrInitial-class, dynrNoise-class, and dynrTrans-class. Recipes are the things that go into a dynrModel-class using dynr.model. Use the recipe prep functions (prep.measurement, prep.formulaDynamics, prep.matrixDynamics, prep.regimes, prep.initial, prep.noise, or prep.tfun) to create these classes instead.

dynrRegimes-class *The dynrRegimes Class*

Description

The dynrRegimes Class

Details

This is an internal class structure. You should not use it directly. Use prep.regimes instead.

dynrTrans-class *The dynrTrans Class*

Description

The dynrTrans Class

Details

This is an internal class structure. You should not use it directly. Use prep.tfun instead.

EMG — *Single-subject time series of facial electromyography data*

Description

A dataset obtained and analyzed in Yang and Chow (2010).

Usage

```
data(EMG)
```

Format

A data frame with 695 rows and 4 variables

Details

Reference: Yang, M-S. & Chow, S-M. (2010). Using state-space models with regime switching to represent the dynamics of facial electromyography (EMG) data. Psychometrika, 74(4), 744-771

The variables are as follows:

- id. ID of the participant (= 1 in this case, over 695 time points)
- time Time in seconds
- iEMG. Observed integrated facial electromyograhy data
- SelfReport. Covariate - the individual's concurrent self-reports

EMGsim — *Simulated single-subject time series to capture features of facial electromyography data*

Description

A dataset simulated using an autoregressive model of order (AR(1)) with regime-specific AR weight, intercept, and slope for a covariate. This model is a special case of Model 1 in Yang and Chow (2010) in which the moving average coefficient is set to zero.

Reference: Yang, M-S. & Chow, S-M. (2010). Using state-space models with regime switching to represent the dynamics of facial electromyography (EMG) data. Psychometrika, 74(4), 744-771

Usage

```
data(EMGsim)
```

Format

A data frame with 500 rows and 6 variables

Details

The variables are as follows:

- id. ID of the participant (= 1 in this case, over 500 time points)
- EMG. Hypothetical observed facial electromyograhy data
- self. Covariate - the individual's concurrent self-reports
- truestate. The true score of the individual's EMG at each time point
- trueregime. The true underlying regime for the individual at each time point

---

`ExpandRandomAsLVModel` *Extend a user-specified model to include random varibles*

Description

Extend a user-specified model to include random varibles

Usage

```
ExpandRandomAsLVModel(dynrModel)
```

Arguments

`dynrModel`	a dynrModel object prepared with recipe functions `prep.formulaDynamics`, `prep.measurement`, `prep.noise`, `prep.initial`, `dynr.data`.

Details

A `dynrModel` is a collection of recipes. The recipes are constructed with the functions unctions `prep.formulaDynamics`, `prep.measurement`, `prep.noise`, `prep.initial`. Additionally, data must be prepared with `dynr.data` and added to the model.

Value

an object of dynrModel that is the expanede model.

Examples

```
# model <- dynr.model(dynamics=dynm, measurement=meas, noise=mdcov,
#  initial=initial, data=data, outfile="osc.cpp")
# extended_model <- ExpandRandomAsLVModel(model)


# For full demo examples, see:
# demo(OscWithRand, package="dynr")
# demo(VDPwithRand, package="dynr")
```

getdx *A wrapper function to call functions in the fda package to obtain smoothed estimated derivatives at a specified order*

Description

A wrapper function to call functions in the fda package to obtain smoothed estimated derivatives at a specified order

Usage

```
getdx(theTimes, norder, roughPenaltyMax, lambda, dataMatrix, derivOrder)
```

Arguments

theTimes	The time points at which derivative estimation are requested
norder	Order of Bsplines - usually 2 higher than roughPenaltyMax
roughPenaltyMax	Penalization order. Usually set to 2 higher than the highest-order derivatives desired
lambda	A positive smoothing parameter: larger –> more smoothing
dataMatrix	Data of size total number of time points x total number of subjects
derivOrder	The order of the desired derivative estimates

Value

A list containing: 1. out (a matrix containing the derivative estimates at the specified order that matches the dimension of dataMatrix); 2. basisCoef (estimated basis coefficients); 3. basis2 (basis functions)

References

Chow, S-M. (2019). Practical Tools and Guidelines for Exploring and Fitting Linear and Nonlinear Dynamical Systems Models. Multivariate Behavioral Research. https://www.nihms.nih.gov/pmc/articlerender.fcgi?artid=152

Chow, S-M., *Bendezu, J. J., Cole, P. M., & Ram, N. (2016). A Comparison of Two- Stage Approaches for Fitting Nonlinear Ordinary Differential Equation (ODE) Models with Mixed Effects. Multivariate Behavioral Research, 51, 154-184. Doi: 10.1080/00273171.2015.1123138.

Examples

```
data("LinearOsc")
# Number of subjects is 10
numP <- length(unique(LinearOsc$ID))
# Number of time points is 100
numT <- max(table(LinearOsc$ID))
out2 <- matrix(LinearOsc$x, ncol=numP, byrow=FALSE)
```

```
theTimes <- LinearOsc$theTimes[1:numT]
# Order of Bsplines - usually 2 higher than roughPenaltyMax
norder <- 6
# Penalization order
roughPenaltyMax <- 4
# Pick lambda value that gives the low GCV
# Could/should use plotGCV instead
sp <- 1/2
# Smoothed level
x <- getdx(theTimes, norder, roughPenaltyMax, sp, out2, 0)[[1]]
# Smoothed 1st derivs
dx <- getdx(theTimes, norder, roughPenaltyMax, sp, out2, 1)[[1]]
# Smoothed 2nd derivs
d2x = getdx(theTimes, norder, roughPenaltyMax, sp, out2, 2)[[1]]
```

`internalModelPrep` *Do internal model preparation for dynr*

Description

Principally, this function takes a host of arguments and gives back a list that importantly includes the function addresses.

Usage

```
internalModelPrep(num_regime, dim_latent_var, xstart, ub, lb,
  options = default.model.options, isContinuousTime, infile, outfile,
  compileLib, verbose)
```

Arguments

`num_regime`	An integer number of the regimes.
`dim_latent_var`	An integer number of the latent variables.
`xstart`	The starting values for parameter estimation.
`ub`	The upper bounds of the estimated parameters.
`lb`	The lower bounds of the estimated parameters.
`options`	A list of NLopt estimation options. By default, xtol_rel=1e-7, stopval=-9999, ftol_rel=-1, ftol_abs=-1, maxeval=as.integer(-1), and maxtime=-1.
`isContinuousTime`	A binary flag indicating whether the model is a continuous-time model (FALSE/0 = no; TRUE/1 = yes)
`infile`	Input file name
`outfile`	Output file name
`compileLib`	Whether to compile the libary anew
`verbose`	Logical flag for verbose output

Value

A list of model statements to be passed to dynr.cook().

`LinearOsc` *Simulated time series data for a deterministic linear damped oscillator model*

Description

The variables are as follows:

Usage

```
data(LinearOsc)
```

Format

A data frame with 1000 rows and 3 variables

Details

- ID. ID of the systems (1 to 10)
- x. Latent level variable
- theTimes. Measured time Points

Examples

```
# The following was used to generate the data
#--------------------------------------
## Not run:
Osc <- function(t, prevState, parms) {
  x1 <- prevState[1] # x1[t]
  x2 <- prevState[2] # x2[t]
  eta1 = parms[1]
  zeta1 = parms[2]
  with(as.list(parms), {
   dx1 <- x2
    dx2 <- eta1*x1 + zeta1*x2
    res<-c(dx1,dx2)
    list(res)
  }
  )
}
n = 10 #Number of subjects
T = 100 #Number of time points
deltaT = .1 #dt
lastT = deltaT*T #Value of t_{i,T}
theTimes  = seq(0, lastT, length=T)  #A list of time values
```

```
eta = -.8
zeta = -.1
out1 = matrix(NA,T*n,1)
trueOut = matrix(NA,T*n,1)
parms = c(eta, zeta)
  for (i in 1:n){
  xstart = c(rnorm(1,0,2),rnorm(1,0,.5))
  out <- lsoda(as.numeric(xstart), theTimes, Osc, parms)
  trueOut[(1+(i-1)*T):(i*T)] = out[,2]
  out1[(1+(i-1)*T):(i*T)] = out[,2]+rnorm(T,0,1)
  }

LinearOsc= data.frame(ID=rep(1:n,each=T),x=out1[,1],
                  theTimes=rep(theTimes,n))
save(LinearOsc,file="LinearOsc.rda")

## End(Not run)
```

`LogisticSetPointSDE` *Simulated time series data for a stochastic linear damped oscillator model with logistic time-varying setpoints*

Description

A dataset simulated using a continuous-time stochastic linear damped oscillator model. The variables are as follows:

Usage

```
data(LogisticSetPointSDE)
```

Format

A data frame with 2410 rows and 6 variables

Details

- id. ID of the systems (1 to 10)
- times. Time index (241 time points for each system)
- x. Latent level variable
- y. Latent first derivative variable
- z. True values of time-varying setpoints
- obsy. Observed level

Examples

```
# The following was used to generate the data
#---------------------------------------
## Not run:
require(Sim.DiffProc)
freq <- -1
damp <- -.1
mu <- -2
r <- .5
b <- .1
sigma1 <- 0.1
sigma2 <- 0.1
fx <- expression(y, freq*(x-z) + damp*y, r*z*(1-b*z))
gx <- expression(0, sigma1, 0)
r3dall <- c()
for (j in 1:10){
  r3dtemp <- c(-5,0,.1)
  r3d <- r3dtemp
  for (i in seq(0.125, 30, by=0.125)){
    mod3dtemp <- snssde3d(drift=fx, diffusion=gx, M=1, t0=i-0.125,
        x0=as.numeric(r3dtemp), T=i, N=500, type="str",
        method="smilstein")
    r3dtemp <- rsde3d(mod3dtemp,at=i)
    r3d <-rbind(r3d,r3dtemp)
  }
  r3dall <- rbind(r3dall, cbind(r3d, id=j))
}

r3dall$obsy <- r3dall$x+rnorm(length(r3dall$x),0,1)
write.table(r3dall, file="LogisticSetPointSDE.txt")

## End(Not run)
```

---

logLik.dynrCook *Extract the log likelihood from a dynrCook Object*

Description

Extract the log likelihood from a dynrCook Object

Usage

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

## S3 method for class 'dynrCook'
deviance(object, ...)
```

Arguments

object	The dynrCook object for which the log likelihood is desired
...	further named arguments, ignored for this method

Details

The 'df' attribute for this object is the number of freely estimated parameters. The 'nobs' attribute is the total number of rows of data, adding up the number of time points for each person.

The deviance method returns minus two times the log likelihood.

Value

In the case of logLik, an object of class logLik.

See Also

Other S3 methods coef.dynrCook

Examples

```
# Minimal model
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)
```

```
## Not run:
cook <- dynr.cook(model,
 verbose=FALSE, optimization_flag=FALSE, hessian_flag=FALSE)

# Now get the log likelihood!
logLik(cook)

## End(Not run)
```

`names,dynrCook-method` *Extract the free parameter names of a dynrCook object*

Description

Extract the free parameter names of a dynrCook object

Usage

```
## S4 method for signature 'dynrCook'
names(x)
```

Arguments

`x`	The dynrCook object from which the free parameter names are desired

---

`names,dynrModel-method`
Extract the free parameter names of a dynrModel object

Description

Extract the free parameter names of a dynrModel object

Usage

```
## S4 method for signature 'dynrModel'
names(x)
```

Arguments

`x`	The dynrModel object from which the free parameter names are desired

nobs.dynrCook *Extract the number of observations for a dynrCook object*

Description

Extract the number of observations for a dynrCook object

Usage

```
## S3 method for class 'dynrCook'
nobs(object, ...)
```

Arguments

object	A fitted model object
...	Further named arguments. Ignored.

Details

We return the total number of rows of data, adding up the number of time points for each person. For some purposes, you may want the mean number of observations per person or the number of people instead. These are not currently supported via nobs.

Value

A single number. The total number of observations across all IDs.

Examples

```
# Minimal model
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))
```

```
dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)

## Not run:
cook <- dynr.cook(model,
 verbose=FALSE, optimization_flag=FALSE, hessian_flag=FALSE)

# Now get the total number of observations
nobs(cook)

## End(Not run)
```

`nobs.dynrModel` *Extract the number of observations for a dynrModel object*

Description

Extract the number of observations for a dynrModel object

Usage

```
## S3 method for class 'dynrModel'
nobs(object, ...)
```

Arguments

`object`	An unfitted model object
`...`	Further named arguments. Ignored.

Details

We return the total number of rows of data, adding up the number of time points for each person. For some purposes, you may want the mean number of observations per person or the number of people instead. These are not currently supported via `nobs`.

Value

A single number. The total number of observations across all IDs.

Examples

```
# Create a minimal uncooked model called 'model'
# That is, without esimating parameters
require(dynr)

meas <- prep.measurement(
 values.load=matrix(c(1, 0), 1, 2),
 params.load=matrix(c('fixed', 'fixed'), 1, 2),
 state.names=c("Position","Velocity"),
 obs.names=c("y1"))

ecov <- prep.noise(
 values.latent=diag(c(0, 1), 2),
 params.latent=diag(c('fixed', 'dnoise'), 2),
 values.observed=diag(1.5, 1),
 params.observed=diag('mnoise', 1))

initial <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

dynamics <- prep.matrixDynamics(
 values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
 params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
 isContinuousTime=TRUE)

data(Oscillator)
data <- dynr.data(Oscillator, id="id", time="times", observed="y1")

model <- dynr.model(dynamics=dynamics, measurement=meas,
 noise=ecov, initial=initial, data=data)

# Now get the total number of observations!
nobs(model)
```

`NonlinearDFAsim` *Simulated multi-subject time series based on a dynamic factor analysis model with nonlinear relations at the latent level*

Description

A dataset simulated using a discrete-time nonlinear dynamic factor analysis model with 6 observed indicators for identifying two latent factors: individuals' positive and negative emotions. Proposed by Chow and Zhang (2013), the model was inspired by models of affect and it posits that the two latent factors follow a vector autoregressive process of order 1 (VAR(1)) with parameters that vary between two possible regimes: (1) an "independent" regime in which the lagged influences between positive and negative emotions are zero; (2) a "high-activation" regime to capture instances on which

the lagged influences between PA and NA intensify when an individual's previous levels of positive and negative emotions were unusually high or low (see Model 2 in Chow & Zhang).

Reference: Chow, S-M, & Zhang, G. (2013). Regime-switching nonlinear dynamic factor analysis models. Psychometrika, 78(4), 740-768.

Usage

```
data(NonlinearDFAsim)
```

Format

A data frame with 3000 rows and 8 variables

Details

- id. ID of the participant (1 to 10)
- time. Time index (300 time points from each subject)
- y1-y3. Observed indicators for positive emotion
- y4-y6. Observed indicators for negative emotion

---

oscData *Another simulated multilevel multi-subject time series of a damped oscillator model*

Description

The variables are as follows:

Usage

```
data(oscData)
```

Format

A data frame with 1,800 rows and 6 variables

Details

- id. Person ID
- times. Continuous time of measurement
- y1. Observed score 1
- u1. Covariate 1
- u2. Covariate 2
- trueb. True value of person-specific random effect

`Oscillator` *Simulated time series data of a damped linear oscillator*

Description

A dataset simulated using a damped linear oscillator model in continuous time with 1 observed indicator for identifying two latent factors (position and velocity). The variables are as follows:

Usage

```
data(Oscillator)
```

Format

A data frame with 1000 rows and 5 variables

Details

- id. ID of the systems (1 to 1 because this is a single person)
- y1. Noisy observed position
- times. Time index (1000 time points) spaced at one unit intervals
- x1. True latent position
- x2. True latent velocity

Examples

```
# The following was used to generate the data
#--------------------------------------
# Data Generation
## Not run:
require(mvtnorm)
require(Matrix)

xdim <- 2
udim <- 1
ydim <- 1
tdim <- 1000
set.seed(315)
tA <- matrix(c(0, -.3, 1, -.7), xdim, xdim)
tB <- matrix(c(0), xdim, udim)
tC <- matrix(c(1, 0), ydim, xdim)
tD <- matrix(c(0), ydim, udim)
tQ <- matrix(c(0), xdim, xdim); diag(tQ) <- c(0, 2.2)
tR <- matrix(c(0), ydim, ydim); diag(tR) <- c(1.5)

x0 <- matrix(c(0, 1), xdim, 1)
P0 <- diag(c(1), xdim)
tdx <- matrix(0, xdim, tdim+1)
```

```
tx <- matrix(0, xdim, tdim+1)
tu <- matrix(0, udim, tdim)
ty <- matrix(0, ydim, tdim)

tT <- matrix(0:tdim, nrow=1, ncol=tdim+1)

tI <- diag(1, nrow=xdim)

tx[,1] <- x0
for(i in 2:(tdim+1)){
 q <- t(rmvnorm(1, rep(0, xdim), tQ))
 tdx[,i] <- tA %*% tx[,i-1] + tB %*% tu[,i-1] + q
 expA <- as.matrix(expm(tA * (tT[,i]-tT[,i-1])))
 intA <- solve(tA) %*% (expA - tI)
 tx[,i] <- expA %*% tx[, i-1] + intA %*% tB %*% tu[,i-1] + intA %*% q
 ty[,i-1] <- tC %*% tx[,i] + tD %*% tu[,i-1] + t(rmvnorm(1, rep(0, ydim), tR))
}



rownames(ty) <- paste('y', 1:ydim, sep='')
rownames(tx) <- paste('x', 1:xdim, sep='')
simdata <- cbind(id=rep(1, tdim), t(ty), times=tT[,-1], t(tx)[-1,])
 write.table(simdata, file='Oscillator.txt', row.names=FALSE, col.names=TRUE)

plot(tx[1,], type='l')
plot(tT[,-1], ty[1,], type='l')

## End(Not run)
```

`Outliers` *Simulated time series data for detecting outliers.*

Description

This is a list object containing true outliers, the dataset, and the saved result from running dynr.taste.

Usage

```
data(Outliers)
```

Format

A data frame with 6000 rows and 6 variables

Details

The true outliers for observed variables are saved in 'Outliers$generated$shockO'.

- id. Six outliers were added for each ID.

- time_O. Time points where the outliers were added.
- obs. Variable indices where the outliers were added.
- shock.O. The magnitude of outliers.

The true outliers for state variables are saved in 'Outliers$generated$shockL'.

- id. Three outliers were added for each ID.
- time_L. Time points where the outliers were added.
- lat. Variable indices where the outliers were added.
- shock.L. The magnitude of outliers.

A dataset simulated based on state-space model including the outliers. The data is saved in 'Outliers$generated$y'. The variables are as follows:

- id. ID of the systems (1 to 100)
- times. Time indices (100 time points for each participant)
- V1 - V6. observed variables

The detected innovative outliers from dynr.taste for this dataset, which is used for testing whether the dynr.taste replicate the same result. The data is saved in 'Outliers$detect_O'. The variables are as follows:

- id. IDs
- time_L. Time points where the outliers were detected
- obs. Variable indices for observed variables where the outliers were detected

The detected additive outliers from dynr.taste for this dataset, which is used for testing whether the dynr.taste replicate the same result. The data is saved in 'Outliers$detect_L'. The variables are as follows:

- id. IDs
- time_L. Time points where the outliers were detected
- obs. Variable indices for latent variables where the outliers were detected

Examples

```
## Not run:
 #The following was used to generate the data
 #---------------------------------------
 lambda <- matrix(c(1.0, 0.0,
 0.9, 0.0,
 0.8, 0.0,
 0.0, 1.0,
 0.0, 0.9,
 0.0, 0.8), ncol=2, byrow=TRUE)
 psi <- matrix(c(0.3, -0.1,
                 -0.1, 0.3), ncol=2, byrow=TRUE)
 beta <- matrix(c(0.8, -0.2,
```

```
                -0.2,  0.7), ncol=2, byrow=TRUE)
theta <- diag(c(0.2, 0.2, 0.2, 0.2, 0.2, 0.2), ncol=6, nrow=6)
nlat <- 2; nobs <- 6
mean_0 <- rep(0, nlat)
psi_inf <- diag(1, 2*2) - kronecker(beta, beta)
psi_inf_inv <- try(solve(psi_inf), silent=TRUE)
if("try-error" %in% class(psi_inf_inv)) {
  psi_inf_inv <- MASS::ginv(psi_inf)}
psi_0 <- psi_inf_inv %*% as.vector(psi)
dim(psi_0) <- c(2, 2)
# measurement error covariance matrix
mea_cov <- lambda %*% psi_0 %*% t(lambda) + theta
resL <- lapply(1:100, function(subj) {
  # initial state
  eta_0 <- mvtnorm::rmvnorm(1, mean=mean_0, sigma=psi_0)#[1,nlat]
  zeta_0 <- mvtnorm::rmvnorm(1, mean=rep(0, nlat), sigma=psi)
  eta <- matrix(0, nrow=time, ncol=nlat)
  eta[1, ] <- beta %*% t(eta_0) + t(zeta_0)
  zeta <- mvtnorm::rmvnorm(time, mean=rep(0, nlat), sigma=psi)
  # random shock generation
  # to avoid shock appearing too early or late (first and last 3)
  shkLat_time <- sample(4:(time-3), nshockLat)
  shk_lat <- sample(1:nlat, nshockLat, replace=TRUE)
  shockLatIdx <- matrix(c(shkLat_time, shk_lat), ncol=2)
  shockSignL <- sample(c(1,-1), nshockLat, replace=TRUE)
  colnames(shockLatIdx) <- c("time_L","lat")
  shockLatV <- shockSignL*( shockMag*sqrt(diag(shockPsi)))[shockLatIdx[,"lat"]]
  shockLatM <- matrix(0, time, nlat)
  shockLatM[shockLatIdx] <- shockLatV
  shkObs_time <- sample(4:(time-3), nshockObs)
  shk_obs <- sample(1:nobs, nshockObs, replace=TRUE)
  shockObsIdx <- matrix(c(shkObs_time, shk_obs), ncol=2)
  shockSignO <- sample(c(1,-1), nshockObs, replace=TRUE)
  colnames(shockObsIdx) <- c("time_O","obs")
  shockObsV <- shockSignO*( shockMag*sqrt(diag(mea_cov)) )[shockObsIdx[,"obs"]]
  shockObsM <- matrix(0, time, nobs)
  shockObsM[shockObsIdx] <- shockObsV
  # generate state process WITH shock
  for (t in 1:(time-1)) {
    eta[t+1, ] <- shockLatM[t, ] + beta %*% eta[t, ] + zeta[t, ]
  }
  # generate observed process
  y <- shockObsM + eta %*% t(lambda) +
    mvtnorm::rmvnorm(time, mean=rep(0, nobs), sigma=theta)# epsilon
}

## End(Not run)
```

PFAsim *Simulated time series data of a multisubject process factor analysis*

Description

A multiple subject dataset simulated using a two factor process factor analysis model in discrete time with 6 observed indicators for identifying two latent factors. The variables are as follows:

Usage

```
data(PFAsim)
```

Format

A data frame with 2,500 rows and 10 variables

Details

- ID. Person ID variable (1 to 50 because there are 50 simulated people)
- Time. Time ID variable (1 to 50 because there are 50 time points)
- V1. Noisy observed variable 1
- V2. Noisy observed variable 2
- V3. Noisy observed variable 3
- V4. Noisy observed variable 4
- V5. Noisy observed variable 5
- V6. Noisy observed variable 6
- F1. True latent variable 1 scores
- F2. True latent variable 2 scores

Variables V1, V2, and V3 load on F1, whereas variables V4, V5, V6 load on F2. The true values of the factor loadings are 1, 2, 1, 1, 2, and 1, respectively. The true measurement error variance is 0.5 for all variables. The true dynamic noise covariance has F1 with a variance of 2.77, F2 with a variance of 8.40, and their covariance is 2.47. The across-time dynamics have autoregressive effects of 0.5 for both F1 and F2 with a cross-lagged effect from F1 to F2 at 0.4. The cross-lagged effect from F2 to F1 is zero. The true initial latent state distribution as mean zero and a diagonal covariance matrix with var(F1) = 2 and var(F2) = 1. The generating model is the same for all individuals.

Examples

```
# The following was used to generate the data
## Not run:
set.seed(12345678)
library(mvtnorm)
# setting up matrices
time      <- 50
# Occasions to throw out to wash away the effects of initial condition
npad      <- 0
np        <- 50
ne        <- 2 #Number of latent variables
ny        <- 6 #Number of manifest variables
# Residual variance-covariance matrix
psi       <- matrix(c(2.77, 2.47,
```

```
                    2.47, 8.40),
                  ncol = ne, byrow = T)
# Lambda matrix containing contemporaneous relations among
# observed variables and 2 latent variables.
lambda    <- matrix(c(1, 0,
                      2, 0,
                      1, 0,
                      0, 1,
                      0, 2,
                      0, 1),
                    ncol = ne, byrow = TRUE)
# Measurement error variances
theta     <- diag(.5, ncol = ny, nrow = ny)
# Lagged directed relations among variables
beta      <- matrix(c(0.5, 0,
                      0.4, 0.5),
                    ncol = ne, byrow = TRUE)
a0        <- mvtnorm::rmvnorm(1, mean = c(0, 0),
                              sigma = matrix(c(2,0,0,1),ncol=ne))
yall <- matrix(0,nrow = time*np, ncol = ny)
eall <- matrix(0,nrow = time*np, ncol = ne)
for (p in 1:np){
  # Latent variable residuals
  zeta      <- mvtnorm::rmvnorm(time+npad, mean = c(0, 0), sigma = psi)
  # Measurement errors
  epsilon   <- rmvnorm(time, mean = c(0, 0, 0, 0, 0, 0), sigma = theta)
  # Set up matrix for contemporaneous variables
  etaC      <- matrix(0, nrow = ne, ncol = time + npad)
  # Set up matrix for lagged variables
  etaL      <- matrix(0, nrow = ne, ncol = time + npad + 1)

  etaL[,1]  <- a0
  etaC[,1] <- a0
  # generate factors
  for (i in 2:(time+npad)){
    etaL[ ,i] <- etaC[,i-1]
    etaC[ ,i]   <- beta %*% etaL[ ,i] + zeta[i, ]
  }
  etaC <- etaC[,(npad+1):(npad+time)]
  eta <- t(etaC)

  # generate observed series
  y   <- matrix(0, nrow = time, ncol = ny)
  for (i in 1:nrow(y)){
    y[i, ] <- lambda %*% eta[i, ] + epsilon[i, ]
  }
  yall[(1+(p-1)*time):(p*time),] <- y
  eall[(1+(p-1)*time):(p*time),] <- eta
}
yall <- cbind(rep(1:np,each=time),rep(1:time,np),yall)
yeall <- cbind(yall,eall)
write.table(yeall,'PFAsim.txt',row.names=FALSE,
  col.names=c("ID", "Time", paste0("V", 1:ny), paste0("F", 1:ne)))
```

```
## End(Not run)
```

`plot.dynrCook` *Plot method for dynrCook objects*

Description

Plot method for dynrCook objects

Usage

```
## S3 method for class 'dynrCook'
plot(x, dynrModel, style = 1, names.state, names.observed,
  printDyn = TRUE, printMeas = TRUE, textsize = 4, ...)
```

Arguments

`x`	dynrCook object
`dynrModel`	model object
`style`	The style of the plot in the first panel. If style is 1 (default), user-selected smoothed state variables are plotted. If style is 2, user-selected observed-versus-predicted values are plotted.
`names.state`	(optional) The names of the states to be plotted, which should be a subset of the state.names slot of the measurement slot of dynrModel.
`names.observed`	(optional) The names of the observed variables to be plotted, which should be a subset of the obs.names slot of the measurement slot of dynrModel.
`printDyn`	A logical value indicating whether or not to plot the formulas for the dynamic model
`printMeas`	A logical value indicating whether or not to plot the formulas for the measurement model
`textsize`	numeric. Font size used in the plot.
`...`	Further named arguments

Details

This is a wrapper around `dynr.ggplot`. A great benefit of it is that it shows the model equations in a plot.

Value

ggplot object.

plotFormula *Plot the formula from a model*

Description

Plot the formula from a model

Usage

```
plotFormula(dynrModel, ParameterAs, printDyn = TRUE, printMeas = TRUE,
  printRS = FALSE, textsize = 4)
```

Arguments

dynrModel	The model object to plot.
ParameterAs	The parameter values or names to plot. The underscores in parameter names are saved for use of subscripts. Greek letters can be specified as corresponding LaTeX symbols without backslashes (e.g., "lambda") and printed as greek letters.
printDyn	A logical value indicating whether or not to plot the formulas for the dynamic model.
printMeas	A logical value indicating whether or not to plot the formulas for the measurement model
printRS	logical. Whether or not to print the regime-switching model. The default is FALSE.
textsize	The text size use in the plot.

Details

This function typesets a set of formulas that represent the model. Typical inputs to the ParameterAs argument are (1) the starting values for a model, (2) the final estimated values for a model, and (3) the parameter names. These are accessible with (1) model$xstart, (2) coef(cook), and (3) model$param.names or names(coef(cook)), respectively.

Value

ggplot object

plotGCV *A function to evaluate the generalized cross-validation (GCV) values associated with derivative estimates via Bsplines at a range of specified smoothing parameter (lambda) values*

Description

A function to evaluate the generalized cross-validation (GCV) values associated with derivative estimates via Bsplines at a range of specified smoothing parameter (lambda) values

Usage

```
plotGCV(theTimes, norder, roughPenaltyMax, dataMatrix, lowLambda, upLambda,
  lambdaInt, isPlot)
```

Arguments

theTimes	The time points at which derivative estimation are requested
norder	Order of Bsplines - usually 2 higher than roughPenaltyMax
roughPenaltyMax	Penalization order. Usually set to 2 higher than the highest-order derivatives desired
dataMatrix	Data of size total number of time points x total number of subjects
lowLambda	Lower limit of lambda values to be tested. Here, lambda is a positive smoothing parameter, with larger values resulting in greater smoothing)
upLambda	Upper limit of lambda
lambdaInt	The interval of lambda values to be tested.
isPlot	A binary flag on whether to plot the gcv values (0 = no, 1 = yes)

Value

A data frame containing: 1. lambda values; 2. edf (effective degrees of freedom); 3. GCV (Generalized cross-validation value as averaged across units (e.g., subjects))

References

Chow, S-M. (2019). Practical Tools and Guidelines for Exploring and Fitting Linear and Nonlinear Dynamical Systems Models. Multivariate Behavioral Research. https://www.nihms.nih.gov/pmc/articlerender.fcgi?artid=152

Chow, S-M., *Bendezu, J. J., Cole, P. M., & Ram, N. (2016). A Comparison of Two- Stage Approaches for Fitting Nonlinear Ordinary Differential Equation (ODE) Models with Mixed Effects. Multivariate Behavioral Research, 51, 154-184. Doi: 10.1080/00273171.2015.1123138.

PPsim — *Simulated time series data for multiple eco-systems based on a predator-and-prey model*

Description

A dataset simulated using a continuous-time nonlinear predator-and-prey model with 2 observed indicators for identifying two latent factors. The variables are as follows:

Usage

```
data(PPsim)
```

Format

A data frame with 1000 rows and 6 variables

Details

- id. ID of the systems (1 to 20)
- time. Time index (50 time points for each system)
- prey. The true population of the prey species
- predator. The true population of the predator species
- x. Observed indicator for the population of the prey species
- y. Observed indicator for the population of the predator species

predict.dynrModel — `predict` *method for* `dynrModel` *objects*

Description

`predict` method for `dynrModel` objects

Usage

```
## S3 method for class 'dynrModel'
predict(object, newdata = NULL, interval = c("none",
  "confidence", "prediction"), method = c("kalman", "ensemble"),
  level = 0.95, type = c("latent", "observed"), ...)
```

Arguments

object	a dynrModel object from which predictions are desired
newdata	an optional data.frame or ts object. See details.
interval	character indicating what kind of intervals are desired. 'none' gives no intervals, 'confidence', gives confidence intervals, 'prediction' gives prediction intervals.
method	character the method used to create the forecasts. See details.
level	the confidence or predictions level, ignored if not using intervals
type	character the type of thing you want predicted: latent variables or manifest variables.
...	further named arguments, e.g., size for the ensemble size when using the ensemble prediction

Details

The newdata argument is either a data.frame or ts object. It passed as the dataframe argument of dynr.data and must accept the same further arguments as the data in the model passed in the object argument (e.g., same id, time, observed, and covariates arguments).

The available methods for prediction are 'kalman' and 'ensemble'. The 'kalman' method uses the Kalman filter to create predictions. The 'ensemble' method simulates a set of initial conditions and lets those run forward in time. The distribution of this ensemble provides the predictions. The mean is the value predicted. The quantiles of the distribution provide the intervals.

Value

A list of the prediction estimates, intervals, and ensemble members.

---

prep.formulaDynamics *Recipe function for specifying dynamic functions using formulas*

Description

Recipe function for specifying dynamic functions using formulas

Usage

```
prep.formulaDynamics(formula, startval = numeric(0),
  isContinuousTime = FALSE, jacobian, ...)
```

Arguments

formula	a list of formulas specifying the drift or state-transition equations for the latent variables in continuous or discrete time, respectively.
startval	a named vector of starting values of the parameters in the formulas for estimation with parameter names as its name. If there are no free parameters in the dynamic functions, leave startval as the default numeric(0).

`isContinuousTime`
: if True, the left hand side of the formulas represent the first-order derivatives of the specified variables; if False, the left hand side of the formulas represent the current state of the specified variable while the same variable on the righ hand side is its previous state.

`jacobian`
: (optional) a list of formulas specifying the analytic jacobian matrices containing the analytic differentiation function of the dynamic functions with respect to the latent variables. If this is not provided, dynr will invoke an automatic differentiation procedure to compute the jacobian functions.

`...`
: further named arguments. Some of these arguments may include:

  `theta.formula` specifies a list consisting of formula(s) of the form `list(par ~ 1 * b_0 + covariate_1 * b_1 + ... + covariate_p * b_p + 1 * rand_par)`, where `par` is a parameter is a unit- (e.g., person-) specific that appears in a dynamic formula and is assumed to follow a linear mixed effects structure. Here, `b_p` are fixed effects parameters; `covariate_1`, ..., `covariate_p` are known covariates as predeclared in `dynr.data`, and `rand_par` is a random effect component representing unit i's random deviation in `par` value from that predicted by `b_0 + covariate_1*b_1 + ... + covariate_p*b_p`.

  `random.names` specifies names of random effect components in the `theta.formula`

  `random.params.inicov` specifies names of elements in the covariance matrix of the random effect components

  `random.values.inicov` specifies starting values of elements in the covariance matrix of the random effect components

Details

This function defines the dynamic functions of the model either in discrete time or in continuous time. The function can be either linear or nonlinear, with free or fixed parameters, numerical constants, covariates, and other mathematical functions that define the dynamics of the latent variables. Every latent variable in the model needs to be defined by a differential (for continuous time model), or difference (for discrete time model) equation. The names of the latent variables should match the specification in `prep.measurement()`. For nonlinear models, the estimation algorithm generally needs a Jacobian matrix that contains elements of first differentiations of the dynamic functions with respect to the latent variables in the model. For most nonlinear models, such differentiations can be handled automatically by dynr. However, in some cases, such as when the absolute function (`abs`) is used, the automatic differentiation would fail and the user may need to provide his/her own Jacobian functions. When `theta.formula` and other accompanying elements in `"..."` are provided, the program automatically inserts the random effect components specified in random.names as additional latent (state) variables in the model, and estimate (cook) this expanded model. Do check that the expanded model satisfies conditions such as observability for the estimation to work.

Value

Object of class 'dynrDynamicsFormula'

Examples

```
# In this example, we present how to define the dynamics of a bivariate dual change score model
```

```
# (McArdle, 2009). This is a linear model and the user does not need to worry about
# providing any jacobian function (the default).

# We start by creating a list of formula that describes the model. In this model, we have four
# latent variables, which are "readLevel", "readSlope", "mathLevel", and "math Slope".  The right-
# hand side of each formula gives a function that defines the dynamics.

 formula <- list(
          list(readLevel~ (1+beta.read)*readLevel + readSlope + gamma.read*mathLevel,
          readSlope~ readSlope,
          mathLevel~ (1+beta.math)*mathLevel + mathSlope + gamma.math*readLevel,
          mathSlope~ mathSlope
          ))

# Then we use prep.formulaDynamics() to define the formula, starting value of the parameters in
# the model, and state the model is in discrete time by setting isContinuousTime=FALSE.

dynm  <- prep.formulaDynamics(formula=formula,
                              startval=c(beta.read = -.5, beta.math = -.5,
                                         gamma.read = .3, gamma.math = .03
                              ), isContinuousTime=FALSE)


# For a full demo example of regime switching nonlinear discrete time model, you
# may refer to a tutorial on
# \url{https://quantdev.ssri.psu.edu/tutorials/dynr-rsnonlineardiscreteexample}

#Not run:
#For a full demo example that uses user-supplied analytic jacobian functions see:
#demo(RSNonlinearDiscrete, package="dynr")
formula <- list(
    list(
      x1 ~ a1*x1,
      x2 ~ a2*x2),
    list(
      x1 ~ a1*x1 + c12*(exp(abs(x2)))/(1+exp(abs(x2)))*x2,
      x2 ~ a2*x2 + c21*(exp(abs(x1)))/(1+exp(abs(x1)))*x1)
  )
jacob <- list(
  list(x1~x1~a1,
      x2~x2~a2),
  list(x1~x1~a1,
    x1~x2~c12*(exp(abs(x2))/(exp(abs(x2))+1)+x2*sign(x2)*exp(abs(x2))/(1+exp(abs(x2))^2)),
      x2~x2~a2,
    x2~x1~c21*(exp(abs(x1))/(exp(abs(x1))+1)+x1*sign(x1)*exp(abs(x1))/(1+exp(abs(x1))^2))))
dynm <- prep.formulaDynamics(formula=formula, startval=c( a1=.3, a2=.4, c12=-.5, c21=-.5),
                              isContinuousTime=FALSE, jacobian=jacob)

#For a full demo example that uses automatic jacobian functions (the default) see:
#demo(RSNonlinearODE , package="dynr")
formula=list(prey ~ a*prey - b*prey*predator, predator ~ -c*predator + d*prey*predator)
dynm <- prep.formulaDynamics(formula=formula,
                            startval=c(a = 2.1, c = 0.8, b = 1.9, d = 1.1),
```

```
                          isContinuousTime=TRUE)

#For a full demo example that includes unit-specific random effects in theta.formula see:
#demo(OscWithRand, package="dynr")
formula <- list(x ~ dx,
               dx ~ eta_i * x + zeta*dx)
theta.formula  = list (eta_i ~ 1 * eta0  + u1 * eta1 + u2 * eta2 + 1 * b_eta)
dynm <- prep.formulaDynamics(formula=formula,
                             startval=c(eta0=-1, eta1=.1, eta2=-.1,zeta=-.02),
                             isContinuousTime=TRUE,
                             theta.formula=theta.formula,
                             random.names=c('b_eta'),
                        random.params.inicov=matrix(c('sigma2_b_eta'), ncol=1,byrow=TRUE),
                             random.values.inicov=matrix(c(0.1), ncol=1,byrow=TRUE))
```

`prep.initial` *Recipe function for preparing the initial conditions for the model.*

Description

Recipe function for preparing the initial conditions for the model.

Usage

```
prep.initial(values.inistate, params.inistate, values.inicov, params.inicov,
  values.regimep = 1, params.regimep = 0, covariates, deviation = FALSE,
  refRow)
```

Arguments

`values.inistate`
: a vector or list of vectors of the starting or fixed values of the initial state vector in one or more regimes. May also be a matrix or list of matrices.

`params.inistate`
: a vector or list of vectors of the parameter names that appear in the initial state vector in one or more regimes. If an element is 0 or "fixed", the corresponding element is fixed at the value specified in the values vector; Otherwise, the corresponding element is to be estimated with the starting value specified in the values vector. May also be a matrix or list of matrices.

`values.inicov`
: a positive definite matrix or a list of positive definite matrices of the starting or fixed values of the initial error covariance structure(s) in one or more regimes. If only one matrix is specified for a regime-switching dynamic model, the initial error covariance structure stays the same across regimes. To ensure the matrix is positive definite in estimation, we apply LDL transformation to the matrix. Values are hence automatically adjusted for this purpose.

params.inicov	a matrix or list of matrices of the parameter names that appear in the initial error covariance(s) in one or more regimes. If an element is 0 or "fixed", the corresponding element is fixed at the value specified in the values matrix; Otherwise, the corresponding element is to be estimated with the starting value specified in the values matrix. If only one matrix is specified for a regime-switching dynamic model, the process noise structure stays the same across regimes. If a list is specified, any two sets of the parameter names as in two matrices should be either the same or totally different to ensure proper parameter estimation.
values.regimep	a vector/matrix of the starting or fixed values of the initial probabilities of being in each regime. By default, the initial probability of being in the first regime is fixed at 1.
params.regimep	a vector/matrix of the parameter indices of the initial probabilities of being in each regime. If an element is 0 or "fixed", the corresponding element is fixed at the value specified in the "values" vector/matrix; Otherwise, the corresponding element is to be estimated with the starting value specified in the values vector/matrix.
covariates	character vector of the names of the (person-level) covariates
deviation	logical. Whether to use the deviation form or not. See Details.
refRow	numeric. Which row is treated at the reference. See Details.

Details

The initial condition model includes specifications for the intial state vector, initial error covariance matrix, initial probabilities of being in each regime and all associated parameter specifications. The initial probabilities are specified in multinomial logistic regression form. When there are no covariates, this implies multinomial logistic regression with intercepts only. In particular, the initial probabilities not not specified on a 0 to 1 probability scale, but rather a negative infinity to positive infinity log odds scale. Fixing an initial regime probability to zero does not mean zero probability. It translates to a comparison log odds scale against which other regimes will be judged.

The structure of the initial state vector and the initial probability vector depends on the presence of covariates. When there are no covariates these should be vectors, or equivalently single-column matrices. When there are covariates they should have $c + 1$ columns for c covariates. For values.regimep and params.regimep the number of rows should be the number of regimes. For inistate and inicov the number of rows should be the number of latent states. Of course, inicov is a square and symmetric so its number of rows should be the same as its number of columns.

When deviation=FALSE, the non-deviation form of the multinomial logistic regression is used. This form has a separate intercept term for each entry of the initial probability vector. When deviation=TRUE, the deviation form of the multinomial logistic regression is used. This form has an intercept term that is common to all rows of the initial probability vector. The rows are then distinguished by their own individual deviations from the common intercept. The deviation form requires the same reference row constraint as the non-deviation form (described below). By default the reference row is taken to be the row with all zero covariate effects. Of course, if there are no covariates and the deviation form is desired, then the user must provide the reference row.

The refRow argument determines which row is used as the intercept row. It is only used in the deviation form (i.e. deviation=TRUE). In the deviation form, one row of values.regimep and params.regimep contains the intercepts, other rows contain deviations from these intercepts. The

refRow argument says which row contains the intercept terms. The default behavior for refRow is to detect the reference row automatically based on which parameters are fixed. If we have problems detecting which is the reference row, then we provide error messages that are as helpful as we can make them.

Value

Object of class 'dynrInitial'

See Also

Methods that can be used include: print, printex, show

Examples

```
#### No-covariates
# Single regime, no covariates
# latent states are position and velocity
# initial position is free and called 'inipos'
# initial slope is fixed at 1
# initial covariance is fixed to a diagonal matrix of 1s
initialNoC <- prep.initial(
 values.inistate=c(0, 1),
 params.inistate=c('inipos', 'fixed'),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2))

#### One covariate
# Single regime, one covariate on the inital mean
# latent states are position and velocity
# initial covariance is fixed to a diagonal matrix of 1s
# initial latent means have
#   nrow = numLatentState, ncol = numCovariates + 1
# initial position has free intercept and free u1 effect
# initial slope is fixed at 1
initialOneC <- prep.initial(
 values.inistate=matrix(
  c(0, .5,
    1,  0), byrow=TRUE,
  nrow=2, ncol=2),
 params.inistate=matrix(
  c('iniPosInt', 'iniPosSlopeU1',
  'fixed', 'fixed'), byrow=TRUE,
  nrow=2, ncol=2),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2),
 covariates='u1')

#### Regime-switching, one covariate
# latent states are position and velocity
# initial covariance is fixed to a diagonal matrix of 1s
# initial latent means have
```

```
#   nrow = numLatentState, ncol = numCovariates + 1
# initial position has free intercept and free u1 effect
# initial slope is fixed at 1
# There are 3 regimes but the mean and covariance
#   are not regime-switching.
initialRSOneC <- prep.initial(
 values.regimep=matrix(
  c(1, 1,
    0, 1,
    0, 0), byrow=TRUE,
  nrow=3, ncol=2),
 params.regimep=matrix(
  c('r1int', 'r1slopeU1',
    'r2int', 'r2slopeU2',
    'fixed', 'fixed'), byrow=TRUE,
  nrow=3, ncol=2),
 values.inistate=matrix(
  c(0, .5,
    1,  0), byrow=TRUE,
  nrow=2, ncol=2),
 params.inistate=matrix(
  c('iniPosInt', 'iniPosSlopeU1',
  'fixed', 'fixed'), byrow=TRUE,
  nrow=2, ncol=2),
 values.inicov=diag(1, 2),
 params.inicov=diag('fixed', 2),
 covariates='u1')
```

`prep.loadings` *Recipe function to quickly create factor loadings*

Description

Recipe function to quickly create factor loadings

Usage

```
prep.loadings(map, params = NULL, idvar, exo.names = character(0),
  intercept = FALSE)
```

Arguments

`map`	list giving how the latent variables map onto the observed variables
`params`	parameter numbers
`idvar`	names of the variables used to identify the factors
`exo.names`	names of the exogenous covariates
`intercept`	logical. Whether to include freely esimated intercepts

Details

The default pattern for 'idvar' is to fix the first factor loading for each factor to one. The variable names listed in 'idvar' have their factor loadings fixed to one. However, if the names of the latent variables are used for 'idvar', then all the factor loadings will be freely estimated and you should fix the factor variances in the noise part of the model (e.g. `prep.noise`).

This function does not have the full set of features possible in the dynr package. In particular, it does not have any regime-swtiching. Covariates can be included with the `exo.names` argument, but all covariate effects are freely estimated and the starting values are all zero. Likewise, intercepts can be included with the `intercept` logical argument, but all intercept terms are freely estimated with zero as the starting value. For complete functionality use `prep.measurement`.

Value

Object of class 'dynrMeasurement'

Examples

```
#Single factor model with one latent variable fixing first loading
prep.loadings(list(eta1=paste0('y', 1:4)), paste0("lambda_", 2:4))

#Single factor model with one latent variable fixing the fourth loading
prep.loadings(list(eta1=paste0('y', 1:4)), paste0("lambda_", 1:3), idvar='y4')

#Single factor model with one latent variable freeing all loadings
prep.loadings(list(eta1=paste0('y', 1:4)), paste0("lambda_", 1:4), idvar='eta1')

#Single factor model with one latent variable fixing first loading
# and freely estimated intercept
prep.loadings(list(eta1=paste0('y', 1:4)), paste0("lambda_", 2:4),
 intercept=TRUE)

#Single factor model with one latent variable fixing first loading
# and freely estimated covariate effects for u1 and u2
prep.loadings(list(eta1=paste0('y', 1:4)), paste0("lambda_", 2:4),
 exo.names=paste0('u', 1:2))

# Two factor model with simple structure
prep.loadings(list(eta1=paste0('y', 1:4), eta2=paste0('y', 5:7)),
paste0("lambda_", c(2:4, 6:7)))

#Two factor model with repeated use of a free parameter
prep.loadings(list(eta1=paste0('y', 1:4), eta2=paste0('y', 5:8)),
paste0("lambda_", c(2:4, 6:7, 4)))

#Two factor model with a cross loading
prep.loadings(list(eta1=paste0('y', 1:4), eta2=c('y5', 'y2', 'y6')),
paste0("lambda_", c("21", "31", "41", "22", "62")))
```

`prep.matrixDynamics` *Recipe function for creating Linear Dynamics using matrices*

Description

Recipe function for creating Linear Dynamics using matrices

Usage

```
prep.matrixDynamics(params.dyn = NULL, values.dyn, params.exo = NULL,
  values.exo = NULL, params.int = NULL, values.int = NULL, covariates,
  isContinuousTime)
```

Arguments

`params.dyn`	the matrix of parameter names for the transition matrix in the specified linear dynamic model
`values.dyn`	the matrix of starting/fixed values for the transition matrix in the specified linear dynamic model
`params.exo`	the matrix of parameter names for the regression slopes of covariates on the latent variables (see details)
`values.exo`	matrix of starting/fixed values for the regression slopes of covariates on the latent variables (see details)
`params.int`	vector of names for intercept parameters in the dynamic model specified as a matrix or list of matrices.
`values.int`	vector of intercept values in the dynamic model specified as matrix or list of matrices. Contains starting/fixed values of the intercepts.
`covariates`	the names or the index numbers of the covariates used in the dynamic model
`isContinuousTime`	logical. When TRUE, use a continuous time model. When FALSE use a discrete time model.

Details

A recipe function for specifying the deterministic portion of a set of linear dynamic functions as:

Discrete-time model: eta(t+1) = int + dyn*eta(t) + exo*x(t), where eta(t) is a vector of latent variables, x(t) is a vector of covariates, int, dyn, and exo are vectors and matrices specified via the arguments *.int, *.dyn, and *.exo.

Continuous-time model: d/dt eta(t) = int + dyn*eta(t) + exo*x(t), where eta(t) is a vector of latent variables, x(t) is a vector of covariates, int, dyn, and exo are vectors and matrices specified via the arguments *.int, *.dyn, and *.exo.

The left-hand side of the dynamic model consists of a vector of latent variables for the next time point in the discrete-time case, and the vector of derivatives for the latent variables at the current time point in the continuous-time case.

For models with regime-switching dynamic functions, the user will need to provide a list of the *.int, *.dyn, and *.exo arguments. (when they are specified to take on values other than the default of zero vectors and matrices), or if a single set of vectors/matrices are provided, the same vectors/matrices are assumed to hold across regimes.

`prep.matrixDynamics` serves as an alternative to `prep.formulaDynamics`.

Value

Object of class 'dynrDynamicsMatrix'

See Also

Methods that can be used include: `print`, `show`

Examples

```
#Single-regime, continuous-time model. For further details run:
#demo(RSNonlinearDiscrete, package="dynr"))
dynamics <- prep.matrixDynamics(
    values.dyn=matrix(c(0, -0.1, 1, -0.2), 2, 2),
    params.dyn=matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
    isContinuousTime=TRUE)

#Two-regime, continuous-time model. For further details run:
#demo(RSNonlinearDiscrete, package="dynr"))
dynamics <- prep.matrixDynamics(
    values.dyn=list(matrix(c(0, -0.1, 1, -0.2), 2, 2),
                    matrix(c(0, -0.1, 1, 0), 2, 2)),
    params.dyn=list(matrix(c('fixed', 'spring', 'fixed', 'friction'), 2, 2),
                    matrix(c('fixed', 'spring', 'fixed', 'fixed'), 2, 2)),
    isContinuousTime=TRUE)
```

---

prep.measurement *Prepare the measurement recipe*

Description

Prepare the measurement recipe

Usage

```
prep.measurement(values.load, params.load = NULL, values.exo = NULL,
  params.exo = NULL, values.int = NULL, params.int = NULL, obs.names,
  state.names, exo.names)
```

Arguments

values.load	matrix of starting or fixed values for factor loadings. For models with regime-specific factor loadings provide a list of matrices of factor loadings.
params.load	matrix or list of matrices. Contains parameter names of the factor loadings.
values.exo	matrix or list of matrices. Contains starting/fixed values of the covariate regression slopes.
params.exo	matrix or list of matrices. Parameter names of the covariate regression slopes.
values.int	vector of intercept values specified as matrix or list of matrices. Contains starting/fixed values of the intercepts.
params.int	vector of names for intercept parameters specified as a matrix or list of matrices.
obs.names	vector of names for the observed variables in the order they appear in the measurement model.
state.names	vector of names for the latent variables in the order they appear in the measurement model.
exo.names	(optional) vector of names for the exogenous variables in the order they appear in the measurement model.

Details

The values.* arguments give the starting and fixed values for their respective matrices. The params.* arguments give the free parameter labels for their respective matrices. Numbers can be used as labels. The number 0 and the character 'fixed' are reserved for fixed parameters.

When a single matrix is given to values.*, that matrix is not regime-switching. Correspondingly, when a list of length r is given, that matrix is regime-switching with values and params for the r regimes in the elements of the list.

Value

Object of class 'dynrMeasurement'

See Also

Methods that can be used include: print, printex, show

Examples

```
prep.measurement(diag(1, 5), diag("lambda", 5))
prep.measurement(matrix(1, 5, 5), diag(paste0("lambda_", 1:5)))
prep.measurement(diag(1, 5), diag(0, 5)) #identity measurement model

#Regime-switching measurement model where the first latent variable is
# active for regime 1, and the second latent variable is active for regime 2
# No free parameters are present.
prep.measurement(values.load=list(matrix(c(1,0), 1, 2), matrix(c(0, 1), 1, 2)))
```

prep.noise *Recipe function for specifying the measurement error and process noise covariance structures*

Description

Recipe function for specifying the measurement error and process noise covariance structures

Usage

```
prep.noise(values.latent, params.latent, values.observed, params.observed, ...)
```

Arguments

values.latent	a positive definite matrix or a list of positive definite matrices of the starting or fixed values of the process noise covariance structure(s) in one or more regimes. If only one matrix is specified for a regime-switching dynamic model, the process noise covariance structure stays the same across regimes. To ensure the matrix is positive definite in estimation, we apply LDL transformation to the matrix. Values are hence automatically adjusted for this purpose.
params.latent	a matrix or list of matrices of the parameter names that appear in the process noise covariance(s) in one or more regimes. If an element is 0 or "fixed", the corresponding element is fixed at the value specified in the values matrix; Otherwise, the corresponding element is to be estimated with the starting value specified in the values matrix. If only one matrix is specified for a regime-switching dynamic model, the process noise structure stays the same across regimes. If a list is specified, any two sets of the parameter names as in two matrices should be either the same or totally different to ensure proper parameter estimation. See Details.
values.observed	a positive definite matrix or a list of positive definite matrices of the starting or fixed values of the measurement error covariance structure(s) in one or more regimes. If only one matrix is specified for a regime-switching measurement model, the measurement noise covariance structure stays the same across regimes. To ensure the matrix is positive definite in estimation, we apply LDL transformation to the matrix. Values are hence automatically adjusted for this purpose.
params.observed	a matrix or list of matrices of the parameter names that appear in the measurement error covariance(s) in one or more regimes. If an element is 0 or "fixed", the corresponding element is fixed at the value specified in the values matrix; Otherwise, the corresponding element is to be estimated with the starting value specified in the values matrix. If only one matrix is specified for a regime-switching dynamic model, the process noise structure stays the same across regimes. If a list is specified, any two sets of the parameter names as in two matrices should be either the same or totally different to ensure proper parameter estimation. See Details.

... Further named arguments. Currently we only accept 'covariates' and 'var.formula'.

Details

The arguments of this function should generally be either matrices or lists of matrices. Lists of matrices are used for regime-switching models with each list element corresponding to a regime. Thus, a list of three matrices implies a three-regime model. Single matrices are for non-regime-switching models. Some checking is done to ensure that the number of regimes implied by one part of the model matches that implied by the others. For example, the noise model (`prep.noise`) cannot suggest three regimes when the measurement model (`prep.measurement`) suggests two regimes. An exception to this rule is single-regime (i.e. non-regime-switching) components. For instance, the noise model can have three regimes even though the measurement model implies one regime. The single-regime components are simply assumed to be invariant across regimes.

Care should be taken that the parameters names for the latent covariances do not overlap with the parameters in the observed covariances. Likewise, the parameter names for the latent covariances in each regime should either be identical or completely distinct. Because the LDL' transformation is applied to the covariances, sharing a parameter across regimes may cause problems with the parameter estimation.

Use $ to show specific arguments from a dynrNoise object (see examples).

Value

Object of class 'dynrNoise'

See Also

`printex` to show the covariance matrices in latex.

Examples

```
# Two latent variables and one observed variable in a one-regime model
Noise <- prep.noise(values.latent=diag(c(0.8, 1)),
    params.latent=diag(c('fixed', "e_x")),
    values.observed=diag(1.5,1), params.observed=diag("e_y", 1))
# For matrices that can be import to latex:
printex(Noise, show=TRUE)
# If you want to check specific arguments you've specified, for example,
# values for variance structure of the latent variables
Noise$values.latent

# Two latent variables and one observed variable in a two-regime model
Noise <- prep.noise(values.latent=list(diag(c(0.8, 1)), diag(c(0.8, 1))),
    params.latent=list(diag(c('fixed', "e_x1")), diag(c('fixed', "e_x2"))),
    values.observed=list(diag(1.5,1), diag(0.5,1)),
    params.observed=list(diag("e_y1", 1), diag("e_y2",1)))
# If the error and noise structures are assumed to be the same across regimes,
#  it is okay to use matrices instead of lists.
```

`prep.regimes` *Recipe function for creating regime switching (Markov transition) functions*

Description

Recipe function for creating regime switching (Markov transition) functions

Usage

```
prep.regimes(values, params, covariates, deviation = FALSE, refRow)
```

Arguments

`values`	matrix giving the values. Should have (number of Regimes) rows and (number of regimes x number of covariates) columns
`params`	matrix of the same size as "values" consisting of the names of the parameters
`covariates`	a vector of the names of the covariates to be used in the regime-switching functions
`deviation`	logical. Whether to use the deviation form or not. See Details.
`refRow`	numeric. Which row is treated at the reference. See Details.

Details

Note that each row of the transition probability matrix must sum to one. To accomplish this fix at least one transition log odds parameter in each row of "values" (including its intercept and the regression slopes of all covariates) to 0.

When `deviation=FALSE`, the non-deviation form of the multinomial logistic regression is used. This form has a separate intercept term for each entry of the transition probability matrix (TPM). When `deviation=TRUE`, the deviation form of the multinomial logistic regression is used. This form has an intercept term that is common to each column of the TPM. The rows are then distinguished by their own individual deviations from the common intercept. The deviation form requires the same reference column constraint as the non-deviation form; however, the deviation form also requires one row to be indicated as the reference row (described below). By default the reference row is taken to be the same as the reference column.

The `refRow` argument determines which row is used as the intercept row. It is only used in the deviation form (i.e. `deviation=TRUE`). In the deviation form, one row of `values` and `params` contains the intercepts, other rows contain deviations from these intercepts. The `refRow` argument says which row contains the intercept terms. The default behavior for `refRow` is to be the same as the reference column. The reference column is automatically detected. If we have problems detecting which is the reference column, then we provide error messages that are as helpful as we can make them.

Value

Object of class 'dynrRegimes'

See Also

Methods that can be used include: print, printex, show

Examples

```
#Two-regime example with a covariate, x; log odds (LO) parameters represented in default form,
#2nd regime set to be the reference regime (i.e., have LO parameters all set to 0).
#The values and params matrices are of size 2 (numRegimes=2) x 4 (numRegimes*(numCovariates+1)).
#    The LO of staying within the 1st regime (corresponding to the (1,1) entry in the
#              2 x 2 transition probability matrix for the 2 regimes) = a_11 + d_11*x
#    The log odds of switching from the 1st to the 2nd regime (the (1,2) entry in the
#              transition probability matrix) = 0
#    The log odds of moving from regime 2 to regime 1 (the (2,1) entry) = a_21 + d_21*x
#    The log odds of staying within the 2nd regime (the (2,2) entry) = 0
b <- prep.regimes(
values=matrix(c(8,-1,rep(0,2),
                -4,.1,rep(0,2)),
              nrow=2, ncol=4, byrow=TRUE),
params=matrix(c("a_11","d_11x",rep("fixed",2),
                "a_21","d_21x",rep("fixed",2)),
              nrow=2, ncol=4, byrow=TRUE), covariates=c("x"))

# Same example as above, but expressed in deviation form by specifying 'deviation = TRUE'
#    The LO of staying within the 1st regime (corresponding to the (1,1) entry in the
#              2 x 2 transition probability matrix for the 2 regimes) = a_21 + a_11 + d_11*x
#    The log odds of switching from the 1st to the 2nd regime (the (1,2) entry in the
#              transition probability matrix) = 0
#    The log odds of moving from regime 2 to regime 1 (the (2,1) entry) = a_21 + d_21*x
#    The log odds of staying within the 2nd regime (the (2,2) entry) = 0
b <- prep.regimes(
values=matrix(c(8,-1,rep(0,2),
                -4,.1,rep(0,2)),
              nrow=2, ncol=4, byrow=TRUE),
params=matrix(c("a_11","d_11x",rep("fixed",2),
                "a_21","d_21x",rep("fixed",2)),
              nrow=2, ncol=4, byrow=TRUE), covariates=c("x"), deviation = TRUE)

#An example of regime-switching with no covariates. The diagonal entries are fixed
#at zero for identification purposes
b <- prep.regimes(values=matrix(0, 3, 3),
params=matrix(c('fixed', 'p12', 'p13',
                'p21', 'fixed', 'p23',
                'p31', 'p32', 'fixed'), 3, 3, byrow=TRUE))

#An example of regime-switching with no covariates. The parameters for the second regime are
#  fixed at zero for identification purposes, making the second regime the reference regime.
b <- prep.regimes(values=matrix(0, 3, 3),
params=matrix(c('p11', 'fixed', 'p13',
                'p21', 'fixed', 'p23',
                'p31', 'fixed', 'p33'), 3, 3, byrow=TRUE))

#2 regimes with three covariates
```

```
b <- prep.regimes(values=matrix(c(0), 2, 8),
params=matrix(c(paste0('p', 8:15), rep(0, 8)), 2, 8),
covariates=c('x1', 'x2', 'x3'))
```

`prep.tfun` *Create a dynrTrans object to handle the transformations and inverse transformations of model paramters*

Description

Create a dynrTrans object to handle the transformations and inverse transformations of model paramters

Usage

```
prep.tfun(formula.trans, formula.inv, transCcode = TRUE)
```

Arguments

`formula.trans`	a list of formulae for transforming freed parameters other than variance-covariance parameters during the optimization process. These transformation functions may be helpful for transforming parameters that would normally appear on a constrained scale to an unconstrained scale (e.g., parameters that can only take on positive values can be subjected to exponential transformation to ensure positivity.)
`formula.inv`	a list of formulae that inverse the transformation on the free parameters and will be used to calculate the starting values of the parameters.
`transCcode`	a logical value indicating whether the functions in formula.trans need to be transformed to functions in C. The default for transCcode is TRUE, which means that the formulae will be translated to C functions and utilized during the optimization process. If transCcode = FALSE, the transformations are only performed at the end of the optimization process for standard error calculations but not during the optimization process. ##'

Details

Prepares a dynr recipe that specifies the names of the parameters that are to be subjected to user-supplied transformation functions and the corresponding transformation and reverse-transformation functions. This can be very handy in fitting dynamic models in which certain parameters can only take on permissible values in particular ranges (e.g., a parameter may have to positive). Note that all variance-covariance parameters in the model are automatically subjected to transformation functions to ensure that the resultant covariance matrices are positive-definite. Thus, no additional transformation functions are needed for variance-covariance parameters.

Value

Object of class 'dynrTrans'

Examples

```
#Specifies a transformation recipe, r20, that subjects the parameters
#'r10' and 'r20' to exponential transformation to ensure that they are positive.
trans <-prep.tfun(formula.trans=list(r10~exp(r10), r20~exp(r20)),
                  formula.inv=list(r10~log(r10),r20~log(r20)))
```

`printex` *The printex Method*

Description

The printex Method

Usage

```
printex(object, ParameterAs, printDyn = TRUE, printMeas = TRUE,
  printInit = FALSE, printRS = FALSE, outFile, show, ...)
```

Arguments

`object`	The dynr object (recipe, model, or cooked model).
`ParameterAs`	The parameter values or names to plot. The underscores in parameter names are saved for use of subscripts. Greek letters can be specified as corresponding LaTeX symbols without ##' backslashes (e.g., "lambda") and printed as greek letters.
`printDyn`	logical. Whether or not to print the dynamic model. The default is TRUE.
`printMeas`	logical. Whether or not to print the measurement model. The default is TRUE.
`printInit`	logical. Whether or not to print the initial conditions. The default is FALSE.
`printRS`	logical. Whether or not to print the regime-switching model. The default is FALSE.
`outFile`	The name of the output tex file.
`show`	logical indicator of whether or not to show the result in the console.
`...`	Further named arguments, passed to internal method. `AsMatrix` is a logical indicator of whether to put the object in matrix form.

Details

This is a general way of getting a LaTeX string for recipes, models, and cooked models. It is a great way to check that you specified the model or recipe you think you did before estimating its free parameters (cooking). After the model is cooked, you can use it to get LaTeX code with the estimated parameters in it.

Typical inputs to the `ParameterAs` argument are (1) the starting values for a model, (2) the final estimated values for a model, and (3) the parameter names. These are accessible with (1) `model$xstart`, (2) `coef(cook)`, and (3) `model$param.names` or `names(coef(cook))`, respectively.

Value

character text suitable for use fiel LaTeX

See Also

A way to put this in a plot with `plotFormula`

`RSPPsim` *Simulated time series data for multiple eco-systems based on a regime-switching predator-and-prey model*

Description

A dataset simulated using a regime-switching continuous-time nonlinear predator-and-prey model with 2 observed indicators for identifying two latent factors. The variables are as follows:

Usage

```
data(RSPPsim)
```

Format

A data frame with 6000 rows and 8 variables

Details

- id. ID of the systems (1 to 20)
- time. Time index (300 time points for each system)
- prey. The true population of the prey species
- predator. The true population of the predator species
- x. Observed indicator for the population of the prey species
- y. Observed indicator for the population of the predator species
- cond. A time-varying covariate indicating the conditions of the respective eco-system across time which affects the regime-switching transition matrix
- regime. The true regime indicators across time (1 and 2).

summary.dynrCook *Get the summary of a dynrCook object*

Description

Get the summary of a dynrCook object

Usage

```
## S3 method for class 'dynrCook'
summary(object, ...)
```

Arguments

object	The dynrCook object for which the summary is desired.
...	Further named arguments, passed to the print method (e.g., digits and signif.stars).

Details

The summary gives information on the free parameters estimated: names, parameter values, numerical Hessian-based standard errors, t-values (values divided by standard errors), and standard-error based confidence intervals. Additionally, the likelihood, AIC, and BIC are provided.

Note that an exclamation point (!) in the final column of the summary table indicates that the standard error and confidence interval for this parameter may not be trustworthy. The corresponding element of the (transformed, inverse) Hessian was negative and an absolute value was taken to make it positive.

Value

Object of class summary.dynrCook. Primarily used for showing the results of a fitted model.

theta_plot *A function to plot simple slopes and region of significance.*

Description

A function to plot simple slopes and region of significance.

Usage

```
theta_plot(.lm, predictor, moderator, alpha = 0.05, jn = F, title0,
  predictorLab, moderatorLab)
```

Arguments

.lm	A regression object from running a linear model of the form: lm(y~ x1+x2+x1:x2), yielding: y = b0 + b1*x1 + b2*x2 + b3*x1*x2 + residual. In this case, one may rewrite the lm as y = b0 + (b1+b3*x2)*x1 + b2*x2 + residual, where (b1+b3*x2) is referred to as the simple slope of x1, x1 is the predictor, and x2 is the moderator whose values yield different simple slope values for x1.
predictor	The independent variable for which simple slope is requested
moderator	The moderator whose values affect the simple slopes of the predictor. Appears on the horizontal axis.
alpha	The designated alpha level for the Johnson-Neyman technique
jn	A binary flag requesting the Johnson-Neyman test (T or F)
title0	Title for the plot
predictorLab	Label for the predictor
moderatorLab	Label for the moderator

Value

A region of significance plot with simple slopes of the predictor on the vertical axis, and values of the moderator on the horizontal axis.

References

Adapted from functions written by Marco Bachl to perform the Johnson-Neyman test and produce a plot of simple slopes and region of significance available at: https://rpubs.com/bachl/jn-plot

---

TrueInit_Y14 *Simulated multilevel multi-subject time series of a Van der Pol Oscillator*

Description

A dataset simulated using methods described in the reference below.

Reference: Chow, S., Lu, Z., Sherwood, A., and Zhu, H. (2016). Fitting Nonlinear Ordinary Differential Equation Models with Random Effects and Unknown Initial Conditions Using the Stochastic Approximation Expectation-Maximization (SAEM) Algorithm. Psychometrika, 81(1), 102-134.

Usage

```
data(TrueInit_Y14)
```

Format

A data frame with 60,000 rows and 10 variables

Details

The variables are as follows:

- batch. Batch number from simulation
- kk. Unclear
- trueInit. True initial condition
- id. Person ID
- time. Continuous time of measurement
- y1. Observed score 1
- y2. Observed score 2
- y3. Observed score 3
- co1. Covariate 1
- co2. Covariate 2

`VARsim` *Simulated time series data for multiple imputation in dynamic modeling.*

Description

A dataset simulated using a vector autoregressive (VAR) model of order 1 with two observed variables and two covariates. Data are generated following the simulation design illustrated by Ji and colleagues (2018). Specifically, missing data are generated following the missing at random (MAR) condition under which the probability of missingness in both dependent variables and covariates is conditioned on two completely observed auxiliary variables.

Usage

```
data(VARsim)
```

Format

A data frame with 10000 rows and 8 variables

Details

The variables are as follows:

- ID. ID of the participant (1 to 100)
- Time. Time index (100 time points from each subject)
- ca. Covariate 1
- cn. Covariate 2
- wp. Dependent variable 1
- hp. Dependent variable 2
- x1. Auxiliary variable 1
- x2. Auxiliary variable 2

References

Ji, L., Chow, S-M., Schermerhorn, A.C., Jacobson, N.C., & Cummings, E.M. (2018). Handling Missing Data in the Modeling of Intensive Longitudinal Data. Structural Equation Modeling: A Multidisciplinary Journal, 1-22.

`vcov.dynrCook` *Extract the Variance-Covariance Matrix of a dynrCook object*

Description

Extract the Variance-Covariance Matrix of a dynrCook object

Usage

```
## S3 method for class 'dynrCook'
vcov(object, ...)
```

Arguments

`object`	The dynrCook object for which the variance-covariance matrix is desired
`...`	further named arguments, ignored by this method

Details

This is the inverse Hessian of the transformed parameters.

Value

matrix. Asymptotic variance-covariance matrix of the transformed parameters.

`vdpData` *Another simulated multilevel multi-subject time series of a Van der Pol Oscillator*

Description

A dataset simulated using methods described in the reference below.

Reference: Chow, S., Lu, Z., Sherwood, A., and Zhu, H. (2016). Fitting Nonlinear Ordinary Differential Equation Models with Random Effects and Unknown Initial Conditions Using the Stochastic Approximation Expectation-Maximization (SAEM) Algorithm. Psychometrika, 81(1), 102-134.

Usage

```
data(vdpData)
```

Format

A data frame with 10,000 rows and 11 variables

Details

The variables are as follows:

- batch. Batch number from simulation
- kk. Unclear
- trueInit. True initial condition
- id. Person ID
- time. Continuous time of measurement
- y1. Observed score 1
- y2. Observed score 2
- y3. Observed score 3
- u1. Covariate 1
- u2. Covariate 2
- trueb. True value of person-specific random effect

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