

Package ‘RTMB’

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Type Package

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Description Native 'R' interface to 'TMB' (Template Model Builder) so models can be written entirely in 'R' rather than 'C++'. Automatic differentiation, to any order, is available for a rich subset of 'R' features, including linear algebra for dense and sparse matrices, complex arithmetic, Fast Fourier Transform, probability distributions and special functions. 'RTMB' provides easy access to model fitting and validation following the principles of Kristensen, K., Nielsen, A., Berg, C. W., Skaug, H., & Bell, B. M. (2016) <[DOI:10.18637/jss.v070.i05](https://doi.org/10.18637/jss.v070.i05)> and Thygesen, U.H., Albertsen, C.M., Berg, C.W. et al. (2017) <[DOI:10.1007/s10651-017-0372-4](https://doi.org/10.1007/s10651-017-0372-4)>.

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Imports Rcpp (>= 1.0.9), Matrix, methods, TMB (>= 1.9.7), MASS

LinkingTo Rcpp, TMB, RcppEigen

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BugReports <https://github.com/kaskr/RTMB/issues>

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RTMB-package

RTMB: R bindings for 'TMB'

Description

The package 'RTMB' provides a native R interface for *a subset of* 'TMB' so you can avoid coding in C++. 'RTMB' only affects the 'TMB' function 'MakeADFun' that builds the objective function. Once 'MakeADFun' has been invoked, everything else is *exactly the same* and *models run as fast* as if coded in C++.

Details

'RTMB' offers a greatly simplified interface to 'TMB'. The TMB objective function can now be written entirely in R rather than C++ ([TMB-interface](#)). In addition, we highlight two new simplifications:

1. For the most cases, simulation testing can be carried out *automatically* without the need to add simulation blocks ([Simulation](#)).
2. Also, quantile residuals can be obtained without any essential modifications to the objective function ([OSA-residuals](#)).

The introduction vignette describes these basic features - see `vignette("RTMB-introduction")`.

In addition to the usual [MakeADFun](#) interface, 'RTMB' offers a lower level interface to the AD machinery (`MakeTape`). [MakeTape](#) replaces the functionality you would normally get in 'TMB' using C++ functors, such as calculating derivatives inside the objective function.

The advanced vignette covers these topics - see `vignette("RTMB-advanced")`.

Note

'RTMB' relies heavily on the new AD framework 'TMBad' without which this interface would not be possible.

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See Also

Useful links:

- <https://github.com/kaskr/RTMB>
- Report bugs at <https://github.com/kaskr/RTMB/issues>

ADapply

AD apply functions

Description

These **base** apply methods have been modified to keep the AD class attribute (which would otherwise be lost).

Usage

```
## S4 method for signature 'advvector'  
apply(X, MARGIN, FUN, ..., simplify = TRUE)
```

```
## S4 method for signature 'ANY'  
sapply(X, FUN, ..., simplify = TRUE, USE.NAMES = TRUE)
```

Arguments

X	As apply
MARGIN	As apply
FUN	As apply
...	As apply
simplify	As sapply
USE.NAMES	As sapply

Value

Object of class "advvector" with a dimension attribute.

Functions

- `apply(advvector)`: As [apply](#)
- `sapply(ANY)`: As [sapply](#)

Examples

```
F <- MakeTape(function(x) apply(matrix(x,2,2), 2, sum), numeric(4))
F$jacobian(1:4)
```

ADcomplex

AD complex numbers

Description

A limited set of complex number operations can be used when constructing AD tapes. The available methods are listed in this help page.

Usage

```
adcomplex(real, imag = rep(advector(0), length(real)))
```

```
## S3 method for class 'adcomplex'
Re(z)
```

```
## S3 method for class 'adcomplex'
Im(z)
```

```
## S4 method for signature 'adcomplex'
show(object)
```

```
## S3 method for class 'adcomplex'
dim(x)
```

```
## S3 replacement method for class 'adcomplex'
dim(x) <- value
```

```
## S3 method for class 'adcomplex'
x[...]
```

```
## S3 replacement method for class 'adcomplex'
x[...] <- value
```

```
## S3 method for class 'adcomplex'
t(x)
```

```
## S3 method for class 'adcomplex'
length(x)
```

```
## S3 method for class 'adcomplex'
Conj(z)
```

```
## S3 method for class 'adcomplex'
```

```

Mod(z)

## S3 method for class 'adcomplex'
x + y

## S3 method for class 'adcomplex'
x - y

## S3 method for class 'adcomplex'
x * y

## S3 method for class 'adcomplex'
x / y

## S3 method for class 'adcomplex'
exp(x)

## S3 method for class 'adcomplex'
sqrt(x)

## S4 method for signature 'adcomplex'
fft(z, inverse = FALSE)

## S4 method for signature 'advector'
fft(z, inverse = FALSE)

```

Arguments

real	Real part
imag	Imaginary part
z	An object of class 'adcomplex'
object	An object of class 'adcomplex'
x	An object of class 'adcomplex'
value	Replacement value
...	As [
y	An object of class 'adcomplex'
inverse	As fft

Value

Object of class "adcomplex".

Functions

- `adcomplex()`: Construct adcomplex vector
- `Re(adcomplex)`: As [complex](#)

- `Im(adcomplex)`: As `complex`
- `show(adcomplex)`: Print method
- `dim(adcomplex)`: As `dim`
- `dim(adcomplex) <- value`: As `dim`
- `[:`: As `[`
- ``[` (adcomplex) <- value`: As `[<-`
- `t(adcomplex)`: As `t`
- `length(adcomplex)`: As `length`
- `Conj(adcomplex)`: As `complex`
- `Mod(adcomplex)`: As `complex`
- `+`: As `complex`
- `-`: As `complex`
- `*`: As `complex`
- `/`: As `complex`
- `exp(adcomplex)`: As `complex`
- `sqrt(adcomplex)`: As `complex`
- `fft(adcomplex)`: Fast Fourier Transform equivalent to `fft`. Notably this is the **multivariate** transform when `x` is an array.
- `fft(advector)`: If real input is supplied it is first converted to complex.

Examples

```
## Tape using complex operations
F <- MakeTape(function(x) {
  x <- as.complex(x)
  y <- exp( x * ( 1 + 2i ) )
  c(Re(y), Im(y))
}, numeric(1))
F
F(1)
## Complex FFT on the tape
G <- MakeTape(function(x) sum(Re(fft(x))), numeric(3))
G$simplify()
G$print()
```

Description

These base constructors have been extended to keep the AD class attribute of the data argument.

Usage

```
## S4 method for signature 'advector,ANY,ANY'
diag(x, nrow, ncol)

## S4 method for signature 'advector'
matrix(data = NA, nrow = 1, ncol = 1, byrow = FALSE, dimnames = NULL)

## S4 method for signature 'num.'
matrix(data = NA, nrow = 1, ncol = 1, byrow = FALSE, dimnames = NULL)
```

Arguments

x	As diag
nrow	As matrix
ncol	As matrix
data	As matrix
byrow	As matrix
dimnames	As matrix

Value

Object of class "advector" with a dimension attribute.

Functions

- `diag(x = advector, nrow = ANY, ncol = ANY)`: Equivalent of [diag](#)
- `matrix(advector)`: Equivalent of [matrix](#)
- `matrix(num.)`: Equivalent of [matrix](#)

Examples

```
func <- function(x) {
  M <- matrix(x, 2, 2)
  print(class(M))
  D <- diag(x)
  print(class(D))
  0
}
invisible(func(1:4))          ## 'matrix' 'array'
invisible(MakeTape(func, 1:4)) ## 'advector'
```

ADjoint

AD adjoint code from R

Description

Writing custom AD adjoint derivatives from R

Usage

```
ADjoint(f, df, name = NULL)
```

Arguments

f	R function representing the function value.
df	R function representing the reverse mode derivative.
name	Internal name of this atomic.

Details

Reverse mode derivatives (adjoint code) can be implemented from R using the function ADjoint. It takes as input a function of a single argument $f(x)$ representing the function value, and another function of *three* arguments $df(x, y, dy)$ representing the adjoint derivative wrt x defined as $d/dx \sum(f(x) * dy)$. Both y and dy have the same length as $f(x)$. The argument y can be assumed equal to $f(x)$ to avoid recalculation during the reverse pass. It should be assumed that all arguments x, y, dy are vectors without any attributes. In case of matrix functions, the argument dimensions therefore have to be recovered from the lengths (see `logdet` example). Higher order derivatives automatically work provided that df is composed by functions that RTMB already knows how to differentiate.

Value

A function that allows for numeric and taped evaluation.

Note

ADjoint may be useful when you need a special atomic function which is not yet available in RTMB, or just to experiment with reverse mode derivatives. However, the approach may cause a *significant overhead* compared to native RTMB derivatives. In addition, the approach is *not thread safe*, i.e. calling R functions cannot be done in parallel using OpenMP.

Examples

```
#####
## Lambert W-function defined by W(y*exp(y))=y
W <- function(x) {
  logx <- log(x)
  y <- pmax(logx, 0)
  while (any(abs(logx - log(y) - y) > 1e-9, na.rm = TRUE)) {
```



```

      y <- y - (y - exp(logx - y)) / (1 + y)
    }
  }
}
## Derivatives
dW <- function(x, y, dy) {
  dy / (exp(y) * (1. + y))
}
## Define new derivative symbol
LamW <- ADjoint(W, dW)
## Test derivatives
(F <- MakeTape(function(x)sum(LamW(x)), numeric(3)))
F(1:3)
F$print()           ## Note the 'name'
F$jacobian(1:3)     ## gradient
F$jacfun()$jacobian(1:3) ## hessian
#####
## Log determinant
logdet <- ADjoint(
  function(x) {
    dim(x) <- rep(sqrt(length(x)), 2)
    determinant(x, log=TRUE)$modulus
  },
  function(x, y, dy) {
    dim(x) <- rep(sqrt(length(x)), 2)
    t(solve(x)) * dy
  },
  name = "logdet")
MakeTape(logdet, diag(2))

```

ADmatrix

AD matrix methods (sparse and dense)

Description

Matrices (**base** package) and sparse matrices (**Matrix** package) can be used inside the RTMB objective function as part of the calculations. Behind the scenes these R objects are converted to AD representations when needed. AD objects have a temporary lifetime, so you probably won't see them / need to know them. The only important thing is which *methods* work for the objects.

Usage

```

## S3 method for class 'adsparse'
t(x)

## S3 method for class 'adsparse'
x[...]

## S3 replacement method for class 'adsparse'

```

```
x[...] <- value

## S4 method for signature 'adsparse,missing,missing'
diag(x)

## S4 method for signature 'advector'
expm(x)

## S4 method for signature 'adsparse'
expm(x)

## S4 method for signature 'adsparse'
dim(x)

## S4 method for signature 'anysparse,ad'
x %*% y

## S4 method for signature 'ad,anysparse'
x %*% y

## S4 method for signature 'adsparse,adsparse'
x %*% y

## S4 method for signature 'ad,ad'
x %*% y

## S4 method for signature 'advector,ANY'
tcrossprod(x, y = NULL)

## S4 method for signature 'advector,ANY'
crossprod(x, y = NULL)

## S4 method for signature 'advector'
cov2cor(V)

## S4 method for signature 'ad,ad.'
solve(a, b)

## S4 method for signature 'num,num.'
solve(a, b)

## S4 method for signature 'anysparse,ad.'
solve(a, b)

## S4 method for signature 'advector'
colSums(x)

## S4 method for signature 'advector'
```

```

rowSums(x)

## S3 method for class 'advector'
cbind(...)

## S3 method for class 'advector'
rbind(...)

```

Arguments

x	matrix (sparse or dense)
...	As cbind
value	Replacement value
y	matrix (sparse or dense)
V	Covariance matrix
a	matrix
b	matrix, vector or missing

Value

Object of class `advector` with a dimension attribute for dense matrix operations; Object of class `adsparse` for sparse matrix operations.

Functions

- `t(adsparse)`: AD sparse matrix transpose. Re-directs to [t,CsparseMatrix-method](#).
- `[`: AD sparse matrix subsetting. Re-directs to [\[-methods](#).
- ``[` (adsparse) <- value`: AD sparse matrix subset assignment. Re-directs to [\[<-methods](#).
- `diag(x = adsparse, nrow = missing, ncol = missing)`: AD sparse matrix diagonal extract. Re-directs to [diag,CsparseMatrix-method](#).
- `expm(advactor)`: AD matrix exponential
- `expm(adsparse)`: AD matrix exponential
- `dim(adsparse)`: AD sparse matrix dimension
- `x %**% y`: AD matrix multiply
- `x %*% y`: AD matrix multiply
- `x %**% y`: AD matrix multiply
- `x %*% y`: AD matrix multiply
- `tcrossprod(x = advactor, y = ANY)`: AD matrix multiply
- `crossprod(x = advactor, y = ANY)`: AD matrix multiply
- `cov2cor(advactor)`: AD matrix `cov2cor`
- `solve(a = ad, b = ad.)`: AD matrix inversion and solve
- `solve(a = num, b = num.)`: AD matrix inversion and solve

- `solve(a = anysparse, b = ad.)`: Sparse AD matrix solve (not yet implemented)
- `colSums(advector)`: AD matrix (or array) colsums
- `rowSums(advector)`: AD matrix (or array) rowsums
- `cbind(advector)`: AD matrix column bind
- `rbind(advector)`: AD matrix row bind

Examples

```
F <- MakeTape(function(x) matrix(1:9,3,3) %**% x, numeric(3))
F$jacobian(1:3)
F <- MakeTape(function(x) Matrix::expm(matrix(x,2,2)), numeric(4))
F$jacobian(1:4)
```

ADoverload

Enable extra RTMB convenience methods

Description

Enable extra RTMB convenience methods

Usage

```
ADoverload(x = c("[<-", "c", "diag<-"))
```

Arguments

`x` Name of primitive to overload

Details

Work around limitations in R's method dispatch system by overloading some selected primitives, currently:

- Inplace replacement, so you can do `x[i] <- y` when `x` is numeric and `y` is AD.
- Mixed combine, so you can do e.g. `c(x, y)` when `x` numeric and `y` is AD.
- Diagonal assignment, so you can do `diag(x) <- y` when `x` is a numeric matrix and `y` is AD.

In all cases, the result should be AD. The methods are automatically **temporarily** attached to the search path (`search()`) when entering `MakeTape` or `MakeADFun`. Alternatively, methods can be overloaded locally inside functions using e.g. `"[<-" <- ADoverload("[<-")`. This is only needed when using RTMB from a package.

Value

Function representing the overload.

Examples

```

MakeTape(function(x) {print(search()); x}, numeric(0))
MakeTape(function(x) c(1,x), 1:3)
MakeTape(function(x) {y <- 1:3; y[2] <- x; y}, 1)
MakeTape(function(x) {y <- matrix(0,3,3); diag(y) <- x; y}, 1:3)

```

ADvector

The AD vector and its methods

Description

An advector is a class used behind the scenes to replace normal R numeric objects during automatic differentiation. An advector has a 'temporary lifetime' and therefore you do not *see / need to know* it as a normal user.

Usage

```

advector(x)

## S3 method for class 'advector'
Ops(e1, e2)

## S3 method for class 'advector'
Math(x, ...)

## S3 method for class 'advector'
as.vector(x, mode = "any")

## S3 method for class 'advector'
as.complex(x, ...)

## S3 method for class 'advector'
aperm(a, perm, ...)

## S3 method for class 'advector'
c(...)

## S3 method for class 'advector'
x[...]

## S3 replacement method for class 'advector'
x[...] <- value

## S3 method for class 'advector'
x[[...]]

## S3 method for class 'advector'

```

```

rep(x, ...)

## S3 method for class 'advector'
sum(x, ..., na.rm = FALSE)

## S3 method for class 'advector'
mean(x, ...)

## S3 method for class 'advector'
prod(x, ..., na.rm)

## S3 method for class 'advector'
is.numeric(x)

## S3 method for class 'advector'
as.double(x, ...)

## S3 method for class 'advector'
Complex(z)

## S3 method for class 'advector'
Summary(..., na.rm = FALSE)

## S3 method for class 'advector'
diff(x, lag = 1L, differences = 1L, ...)

## S3 method for class 'advector'
print(x, ...)

## S4 method for signature 'num,ad,ad'
ifelse(test, yes, no)

## S4 method for signature 'num,num,num'
ifelse(test, yes, no)

## S4 method for signature 'advector,advector,missing'
outer(X, Y)

```

Arguments

x	numeric or advector
e1	advector
e2	advector
...	Additional arguments
mode	FIXME might not be handled correctly by <code>as.vector</code>
a	advector with dimension attribute
perm	Permutation as in <code>aperm</code>

value	Replacement value implicitly converted to AD
na.rm	Must be FALSE (default)
z	Complex (not allowed)
lag	As diff
differences	As diff
test	logical vector
yes	advector
no	advector
X	As outer
Y	As outer

Details

An AD vector (class='advactor') is an atomic R vector of 'codes' that are internally interpretable as 'AD scalars'. A substantial part of R's existing S3 matrix and array functionality can be re-used for AD vectors.

Value

Object of class "advactor".

Functions

- `advactor()`: Construct a new advactor
- `Ops(advactor)`: Binary operations
- `Math(advactor)`: Unary operations
- `as.vector(advactor)`: Makes `array(x)` work.
- `as.complex(advactor)`: Convert to [ADcomplex](#). Note that dimensions are dropped for consistency with base R.
- `aperm(advactor)`: Equivalent of [aperm](#)
- `c(advactor)`: Equivalent of `c`. However note the limitation for mixed types: If `x` is an AD type, `c(x, 1)` works while `c(1, x)` does not!
- `[]`: Equivalent of `[`
- ``[`(advactor) <- value`: Equivalent of `[<-`
- `[[`: Equivalent of `[[`
- `rep(advactor)`: Equivalent of [rep](#). Makes `outer(x, x, ...)` work.
- `sum(advactor)`: Equivalent of [sum](#). `na.rm=TRUE` is allowed, but note that this feature assumes correct propagation of NAs via C-level arithmetic.
- `mean(advactor)`: Equivalent of [mean](#) except no arguments beyond `x` are supported.
- `prod(advactor)`: Equivalent of [prod](#) except `na.rm` not allowed.
- `is.numeric(advactor)`: Makes `cov2cor()` work. FIXME: Any unwanted side-effects with this?

- `as.double(advector)`: Makes `as.numeric()` work.
- `Complex(advector)`: **Complex** operations are not allowed and will throw an error.
- `Summary(advector)`: Non differentiable **Summary** operations (e.g. `min` `max`) are not allowed and will throw an error.
- `diff(advector)`: Equivalent of `diff`
- `print(advector)`: Print method
- `ifelse(test = num, yes = ad, no = ad)`: Equivalent of `ifelse`
- `ifelse(test = num, yes = num, no = num)`: Default method
- `outer(X = advector, Y = advector, FUN = missing)`: Equivalent of `outer`

Examples

```
x <- advector(1:9)
a <- array(x, c(3,3)) ## as an array
outer(x, x, "+") ## Implicit via 'rep'
rev(x)          ## Implicit via '['
```

Distributions

Distributions and special functions for which AD is implemented

Description

The functions listed in this help page are all applicable for AD types. Method dispatching follows a simple rule: *If at least one argument is an AD type then a special AD implementation is selected. In all other cases a default implementation is used* (typically that of the **stats** package). Argument recycling follows the R standard (although without any warnings).

Usage

```
## S4 method for signature 'ad,ad.,logical.'
dexp(x, rate = 1, log = FALSE)
```

```
## S4 method for signature 'num,num.,logical.'
dexp(x, rate = 1, log = FALSE)
```

```
## S4 method for signature 'osa,ANY,ANY'
dexp(x, rate = 1, log = FALSE)
```

```
## S4 method for signature 'simref,ANY,ANY'
dexp(x, rate = 1, log = FALSE)
```

```
## S4 method for signature 'ad,ad,ad.,logical.'
dweibull(x, shape, scale = 1, log = FALSE)
```

```
## S4 method for signature 'num,num,num.,logical.'
```



```
dweibull(x, shape, scale = 1, log = FALSE)

## S4 method for signature 'osa,ANY,ANY,ANY'
dweibull(x, shape, scale = 1, log = FALSE)

## S4 method for signature 'simref,ANY,ANY,ANY'
dweibull(x, shape, scale = 1, log = FALSE)

## S4 method for signature 'ad,ad,ad,logical.'
dbinom(x, size, prob, log = FALSE)

## S4 method for signature 'num,num,num,logical.'
dbinom(x, size, prob, log = FALSE)

## S4 method for signature 'osa,ANY,ANY,ANY'
dbinom(x, size, prob, log = FALSE)

## S4 method for signature 'simref,ANY,ANY,ANY'
dbinom(x, size, prob, log = FALSE)

## S4 method for signature 'ad,ad,ad,missing,logical.'
dbeta(x, shape1, shape2, log)

## S4 method for signature 'num,num,num,missing,logical.'
dbeta(x, shape1, shape2, log)

## S4 method for signature 'osa,ANY,ANY,ANY,ANY'
dbeta(x, shape1, shape2, log)

## S4 method for signature 'simref,ANY,ANY,ANY,ANY'
dbeta(x, shape1, shape2, log)

## S4 method for signature 'ad,ad,ad,missing,logical.'
df(x, df1, df2, log)

## S4 method for signature 'num,num,num,missing,logical.'
df(x, df1, df2, log)

## S4 method for signature 'osa,ANY,ANY,ANY,ANY'
df(x, df1, df2, log)

## S4 method for signature 'simref,ANY,ANY,ANY,ANY'
df(x, df1, df2, log)

## S4 method for signature 'ad,ad.,ad.,logical.'
dlogis(x, location = 0, scale = 1, log = FALSE)

## S4 method for signature 'num,num.,num.,logical.'
```

```
dlogis(x, location = 0, scale = 1, log = FALSE)

## S4 method for signature 'osa,ANY,ANY,ANY'
dlogis(x, location = 0, scale = 1, log = FALSE)

## S4 method for signature 'simref,ANY,ANY,ANY'
dlogis(x, location = 0, scale = 1, log = FALSE)

## S4 method for signature 'ad,ad,missing,logical.'
dt(x, df, log)

## S4 method for signature 'num,num,missing,logical.'
dt(x, df, log)

## S4 method for signature 'osa,ANY,ANY,ANY'
dt(x, df, log)

## S4 method for signature 'simref,ANY,ANY,ANY'
dt(x, df, log)

## S4 method for signature 'ad,ad,ad,missing,logical.'
dnbinom(x, size, prob, log)

## S4 method for signature 'num,num,num,missing,logical.'
dnbinom(x, size, prob, log)

## S4 method for signature 'osa,ANY,ANY,ANY,ANY'
dnbinom(x, size, prob, log)

## S4 method for signature 'simref,ANY,ANY,ANY,ANY'
dnbinom(x, size, prob, log)

## S4 method for signature 'ad,ad,logical.'
dpois(x, lambda, log = FALSE)

## S4 method for signature 'num,num,logical.'
dpois(x, lambda, log = FALSE)

## S4 method for signature 'osa,ANY,ANY'
dpois(x, lambda, log = FALSE)

## S4 method for signature 'simref,ANY,ANY'
dpois(x, lambda, log = FALSE)

## S4 method for signature 'ad,ad,missing,ad.,logical.'
dgamma(x, shape, scale, log)

## S4 method for signature 'num,num,missing,num.,logical.'
```

```
dgamma(x, shape, scale, log)

## S4 method for signature 'osa,ANY,ANY,ANY,ANY'
dgamma(x, shape, scale, log)

## S4 method for signature 'simref,ANY,ANY,ANY,ANY'
dgamma(x, shape, scale, log)

## S4 method for signature 'ad,ad.,ad.,missing,missing'
pnorm(q, mean, sd)

## S4 method for signature 'num,num.,num.,missing,missing'
pnorm(q, mean, sd)

## S4 method for signature 'ad,ad,missing,ad.,missing,missing'
pgamma(q, shape, scale)

## S4 method for signature 'num,num,missing,num.,missing,missing'
pgamma(q, shape, scale)

## S4 method for signature 'ad,ad,missing,missing'
ppois(q, lambda)

## S4 method for signature 'num,num,missing,missing'
ppois(q, lambda)

## S4 method for signature 'ad,ad.,missing,missing'
pexp(q, rate)

## S4 method for signature 'num,num.,missing,missing'
pexp(q, rate)

## S4 method for signature 'ad,ad,ad.,missing,missing'
pweibull(q, shape, scale)

## S4 method for signature 'num,num,num.,missing,missing'
pweibull(q, shape, scale)

## S4 method for signature 'ad,ad,ad,missing,missing,missing'
pbeta(q, shape1, shape2)

## S4 method for signature 'num,num,num,missing,missing,missing'
pbeta(q, shape1, shape2)

## S4 method for signature 'ad,ad.,ad.,missing,missing'
qnorm(p, mean, sd)

## S4 method for signature 'num,num.,num.,missing,missing'
```

```
qnorm(p, mean, sd)

## S4 method for signature 'ad,ad,missing,ad.,missing,missing'
qgamma(p, shape, scale)

## S4 method for signature 'num,num,missing,num.,missing,missing'
qgamma(p, shape, scale)

## S4 method for signature 'ad,ad.,missing,missing'
qexp(p, rate)

## S4 method for signature 'num,num.,missing,missing'
qexp(p, rate)

## S4 method for signature 'ad,ad,ad.,missing,missing'
qweibull(p, shape, scale)

## S4 method for signature 'num,num,num.,missing,missing'
qweibull(p, shape, scale)

## S4 method for signature 'ad,ad,ad,missing,missing,missing'
qbeta(p, shape1, shape2)

## S4 method for signature 'num,num,num,missing,missing,missing'
qbeta(p, shape1, shape2)

## S4 method for signature 'ad,ad,missing'
besselK(x, nu)

## S4 method for signature 'num,num,missing'
besselK(x, nu)

## S4 method for signature 'ad,ad,missing'
besselI(x, nu)

## S4 method for signature 'num,num,missing'
besselI(x, nu)

## S4 method for signature 'ad,ad'
besselJ(x, nu)

## S4 method for signature 'num,num'
besselJ(x, nu)

## S4 method for signature 'ad,ad'
besselY(x, nu)

## S4 method for signature 'num,num'
```

```
bessely(x, nu)

dbinom_robust(x, size, logit_p, log)

dsn(x, alpha, log)

dSHASHo(x, mu, sigma, nu, tau, log)

dtweedie(x, mu, phi, p, log)

dnbinom2(x, mu, var, log)

dnbinom_robust(x, log_mu, log_var_minus_mu, log)

dloggamma(x, shape, scale, log)

## S4 method for signature 'ad,ad.,ad.,logical.'
dnorm(x, mean = 0, sd = 1, log = FALSE)

## S4 method for signature 'num,num.,num.,logical.'
dnorm(x, mean = 0, sd = 1, log = FALSE)

## S4 method for signature 'osa,ANY,ANY,ANY'
dnorm(x, mean = 0, sd = 1, log = FALSE)

## S4 method for signature 'simref,ANY,ANY,ANY'
dnorm(x, mean = 0, sd = 1, log = FALSE)

## S4 method for signature 'ANY,ANY,ANY,ANY'
dlnorm(x, meanlog = 0, sdlog = 1, log = FALSE)

## S4 method for signature 'osa,ANY,ANY,ANY'
dlnorm(x, meanlog = 0, sdlog = 1, log = FALSE)

## S4 method for signature 'num,num.,num.,logical.'
dlnorm(x, meanlog = 0, sdlog = 1, log = FALSE)

## S4 method for signature 'advector,missing,missing,missing,missing'
plogis(q)

## S4 method for signature 'advector,missing,missing,missing,missing'
qlogis(p)

dcompois(x, mode, nu, log = FALSE)

dcompois2(x, mean, nu, log = FALSE)

## S4 method for signature 'ad,ad,ad,missing,missing'
```

```

pbinom(q, size, prob)

## S4 method for signature 'num,num,num,missing,missing'
pbinom(q, size, prob)

## S4 method for signature 'ad,ad.,ad,logical.'
dmultinom(x, size = NULL, prob, log = FALSE)

## S4 method for signature 'num,num.,num,logical.'
dmultinom(x, size = NULL, prob, log = FALSE)

## S4 method for signature 'osa,ANY,ANY,ANY'
dmultinom(x, size = NULL, prob, log = FALSE)

## S4 method for signature 'simref,ANY,ANY,ANY'
dmultinom(x, size = NULL, prob, log = FALSE)

## S4 method for signature 'ANY,ANY,ANY,ANY'
dmultinom(x, size = NULL, prob, log = FALSE)

```

Arguments

x	observation vector
rate	parameter
log	Logical; Return log density/probability?
shape	parameter
scale	parameter
size	parameter
prob	parameter
shape1	parameter
shape2	parameter
df1	parameter
df2	parameter
location	parameter
df	parameter
lambda	parameter
q	vector of quantiles
mean	parameter
sd	parameter
p	parameter
nu	parameter
logit_p	parameter
alpha	parameter

mu	parameter
sigma	parameter
tau	parameter
phi	parameter
var	parameter
log_mu	parameter
log_var_minus_mu	parameter
meanlog	Parameter; Mean on log scale.
sdlog	Parameter; SD on log scale.
mode	parameter

Details

Specific documentation of the functions and arguments should be looked up elsewhere:

- All S4 methods behave as the corresponding functions in the **stats** package. However, some arguments may not be implemented in the AD case (e.g. lower-tail).
- Other functions behave as the corresponding TMB versions for which documentation should be looked up online.

Value

In autodiff contexts an object of class "advectord" is returned; Otherwise a standard numeric vector.

Functions

- `dexp(x = ad, rate = ad., log = logical.)`: AD implementation of [dexp](#)
- `dexp(x = num, rate = num., log = logical.)`: Default method
- `dexp(x = osa, rate = ANY, log = ANY)`: OSA implementation
- `dexp(x = simref, rate = ANY, log = ANY)`: Simulation implementation. Modifies x and returns zero.
- `dweibull(x = ad, shape = ad, scale = ad., log = logical.)`: AD implementation of [dweibull](#)
- `dweibull(x = num, shape = num, scale = num., log = logical.)`: Default method
- `dweibull(x = osa, shape = ANY, scale = ANY, log = ANY)`: OSA implementation
- `dweibull(x = simref, shape = ANY, scale = ANY, log = ANY)`: Simulation implementation. Modifies x and returns zero.
- `dbinom(x = ad, size = ad, prob = ad, log = logical.)`: AD implementation of [dbinom](#)
- `dbinom(x = num, size = num, prob = num, log = logical.)`: Default method
- `dbinom(x = osa, size = ANY, prob = ANY, log = ANY)`: OSA implementation
- `dbinom(x = simref, size = ANY, prob = ANY, log = ANY)`: Simulation implementation. Modifies x and returns zero.

- `dbeta(x = ad, shape1 = ad, shape2 = ad, ncp = missing, log = logical.)`: AD implementation of [dbeta](#)
- `dbeta(x = num, shape1 = num, shape2 = num, ncp = missing, log = logical.)`: Default method
- `dbeta(x = osa, shape1 = ANY, shape2 = ANY, ncp = ANY, log = ANY)`: OSA implementation
- `dbeta(x = simref, shape1 = ANY, shape2 = ANY, ncp = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `df(x = ad, df1 = ad, df2 = ad, ncp = missing, log = logical.)`: AD implementation of [df](#)
- `df(x = num, df1 = num, df2 = num, ncp = missing, log = logical.)`: Default method
- `df(x = osa, df1 = ANY, df2 = ANY, ncp = ANY, log = ANY)`: OSA implementation
- `df(x = simref, df1 = ANY, df2 = ANY, ncp = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dlogis(x = ad, location = ad., scale = ad., log = logical.)`: AD implementation of [dlogis](#)
- `dlogis(x = num, location = num., scale = num., log = logical.)`: Default method
- `dlogis(x = osa, location = ANY, scale = ANY, log = ANY)`: OSA implementation
- `dlogis(x = simref, location = ANY, scale = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dt(x = ad, df = ad, ncp = missing, log = logical.)`: AD implementation of [dt](#)
- `dt(x = num, df = num, ncp = missing, log = logical.)`: Default method
- `dt(x = osa, df = ANY, ncp = ANY, log = ANY)`: OSA implementation
- `dt(x = simref, df = ANY, ncp = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dnbinom(x = ad, size = ad, prob = ad, mu = missing, log = logical.)`: AD implementation of [dnbinom](#)
- `dnbinom(x = num, size = num, prob = num, mu = missing, log = logical.)`: Default method
- `dnbinom(x = osa, size = ANY, prob = ANY, mu = ANY, log = ANY)`: OSA implementation
- `dnbinom(x = simref, size = ANY, prob = ANY, mu = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dpois(x = ad, lambda = ad, log = logical.)`: AD implementation of [dpois](#)
- `dpois(x = num, lambda = num, log = logical.)`: Default method
- `dpois(x = osa, lambda = ANY, log = ANY)`: OSA implementation
- `dpois(x = simref, lambda = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dgamma(x = ad, shape = ad, rate = missing, scale = ad., log = logical.)`: AD implementation of [dgamma](#)
- `dgamma(x = num, shape = num, rate = missing, scale = num., log = logical.)`: Default method
- `dgamma(x = osa, shape = ANY, rate = ANY, scale = ANY, log = ANY)`: OSA implementation
- `dgamma(x = simref, shape = ANY, rate = ANY, scale = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.

- `pnorm(q = ad, mean = ad., sd = ad., lower.tail = missing, log.p = missing)`: AD implementation of [pnorm](#)
- `pnorm(q = num, mean = num., sd = num., lower.tail = missing, log.p = missing)`: Default method
- `pgamma(q = ad, shape = ad, rate = missing, scale = ad., lower.tail = missing, log.p = missing)`: AD implementation of [pgamma](#)
- `pgamma(q = num, shape = num, rate = missing, scale = num., lower.tail = missing, log.p = missing)`: Default method
- `ppois(q = ad, lambda = ad, lower.tail = missing, log.p = missing)`: AD implementation of [ppois](#)
- `ppois(q = num, lambda = num, lower.tail = missing, log.p = missing)`: Default method
- `pexp(q = ad, rate = ad., lower.tail = missing, log.p = missing)`: AD implementation of [pexp](#)
- `pexp(q = num, rate = num., lower.tail = missing, log.p = missing)`: Default method
- `pweibull(q = ad, shape = ad, scale = ad., lower.tail = missing, log.p = missing)`: AD implementation of [pweibull](#)
- `pweibull(q = num, shape = num, scale = num., lower.tail = missing, log.p = missing)`: Default method
- `pbeta(q = ad, shape1 = ad, shape2 = ad, ncp = missing, lower.tail = missing, log.p = missing)`: AD implementation of [pbeta](#)
- `pbeta(q = num, shape1 = num, shape2 = num, ncp = missing, lower.tail = missing, log.p = missing)`: Default method
- `qnorm(p = ad, mean = ad., sd = ad., lower.tail = missing, log.p = missing)`: AD implementation of [qnorm](#)
- `qnorm(p = num, mean = num., sd = num., lower.tail = missing, log.p = missing)`: Default method
- `qgamma(p = ad, shape = ad, rate = missing, scale = ad., lower.tail = missing, log.p = missing)`: AD implementation of [qgamma](#)
- `qgamma(p = num, shape = num, rate = missing, scale = num., lower.tail = missing, log.p = missing)`: Default method
- `qexp(p = ad, rate = ad., lower.tail = missing, log.p = missing)`: AD implementation of [qexp](#)
- `qexp(p = num, rate = num., lower.tail = missing, log.p = missing)`: Default method
- `qweibull(p = ad, shape = ad, scale = ad., lower.tail = missing, log.p = missing)`: AD implementation of [qweibull](#)
- `qweibull(p = num, shape = num, scale = num., lower.tail = missing, log.p = missing)`: Default method
- `qbeta(p = ad, shape1 = ad, shape2 = ad, ncp = missing, lower.tail = missing, log.p = missing)`: AD implementation of [qbeta](#)
- `qbeta(p = num, shape1 = num, shape2 = num, ncp = missing, lower.tail = missing, log.p = missing)`: Default method
- `besselK(x = ad, nu = ad, expon.scaled = missing)`: AD implementation of [besselK](#)

- `besselK(x = num, nu = num, expon.scaled = missing)`: Default method
- `besselI(x = ad, nu = ad, expon.scaled = missing)`: AD implementation of [besselI](#)
- `besselI(x = num, nu = num, expon.scaled = missing)`: Default method
- `besselJ(x = ad, nu = ad)`: AD implementation of [besselJ](#)
- `besselJ(x = num, nu = num)`: Default method
- `besselY(x = ad, nu = ad)`: AD implementation of [besselY](#)
- `besselY(x = num, nu = num)`: Default method
- `dbinom_robust()`: AD implementation
- `dsn()`: AD implementation
- `dSHASHo()`: AD implementation
- `dtweedie()`: AD implementation
- `dnbinom2()`: AD implementation
- `dnbinom_robust()`: AD implementation
- `dlgamma()`: AD implementation
- `dnorm(x = ad, mean = ad., sd = ad., log = logical.)`: AD implementation of [dnorm](#)
- `dnorm(x = num, mean = num., sd = num., log = logical.)`: Default method
- `dnorm(x = osa, mean = ANY, sd = ANY, log = ANY)`: OSA implementation
- `dnorm(x = simref, mean = ANY, sd = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dlnorm(x = ANY, meanlog = ANY, sdlog = ANY, log = ANY)`: AD implementation of [dlnorm](#).
- `dlnorm(x = osa, meanlog = ANY, sdlog = ANY, log = ANY)`: OSA implementation.
- `dlnorm(x = num, meanlog = num., sdlog = num., log = logical.)`: Default method.
- `plogis(q = advector, location = missing, scale = missing, lower.tail = missing, log.p = missing)`: Minimal AD implementation of [plogis](#)
- `qlogis(p = advector, location = missing, scale = missing, lower.tail = missing, log.p = missing)`: Minimal AD implementation of [qlogis](#)
- `dcompois()`: Conway-Maxwell-Poisson. Calculate density.
- `dcompois2()`: Conway-Maxwell-Poisson. Calculate density parameterized via the mean.
- `pbinom(q = ad, size = ad, prob = ad, lower.tail = missing, log.p = missing)`: AD implementation of [pbinom](#)
- `pbinom(q = num, size = num, prob = num, lower.tail = missing, log.p = missing)`: Default method
- `dmultinom(x = ad, size = ad., prob = ad, log = logical.)`: AD implementation of [dmultinom](#)
- `dmultinom(x = num, size = num., prob = num, log = logical.)`: Default method
- `dmultinom(x = osa, size = ANY, prob = ANY, log = ANY)`: OSA implementation
- `dmultinom(x = simref, size = ANY, prob = ANY, log = ANY)`: Simulation implementation. Modifies `x` and returns zero.
- `dmultinom(x = ANY, size = ANY, prob = ANY, log = ANY)`: Default implementation that checks for invalid usage.

Examples

```
MakeTape( function(x) pnorm(x), x=numeric(5))$jacobian(1:5)
```

expAv

*Matrix exponential of sparse matrix multiplied by a vector.***Description**

Calculates $\expm(A) \%*\% v$ using plain series summation. The number of terms is determined adaptively when `uniformization=TRUE`. The uniformization method essentially pushes the spectrum of the operator inside a zero centered disc, within which a uniform error bound is available. If A is a generator matrix (i.e. $\expm(A)$ is a probability matrix) and if v is a probability vector, then the relative error of the result is bounded by `tol`.

Usage

```
expAv(A, v, transpose = FALSE, uniformization = TRUE, tol = 1e-08, ...)
```

Arguments

<code>A</code>	Sparse matrix (usually a generator)
<code>v</code>	Vector (or matrix)
<code>transpose</code>	Calculate $\expm(t(A)) \%*\% v$? (faster due to the way sparse matrices are stored)
<code>uniformization</code>	Use uniformization method?
<code>tol</code>	Accuracy if A is a generator matrix and v a probability vector.
<code>...</code>	Extra configuration parameters

Details

Additional supported arguments via `...` currently include:

- `Nmax` Use no more than this number of terms even if the specified accuracy cannot be met.
- `warn` Give warning if number of terms is truncated by `Nmax`.
- `trace` Trace the number of terms when it adaptively changes.

Value

Vector (or matrix)

References

- Grassmann, W. K. (1977). Transient solutions in Markovian queueing systems. *Computers & Operations Research*, 4(1), 47–53.
- Sherlock, C. (2021). Direct statistical inference for finite Markov jump processes via the matrix exponential. *Computational Statistics*, 36(4), 2863–2887.

Interpolation	<i>Interpolation</i>
---------------	----------------------

Description

Some interpolation methods are available to be used as part of 'RTMB' objective functions.

Usage

```
interpol1Dfun(z, xlim = c(1, length(z)), ...)

interpol2Dfun(z, xlim = c(1, nrow(z)), ylim = c(1, ncol(z)), ...)

## S4 method for signature 'ANY,advvector,ANY,missing'
splinefun(x, y, method = c("fmm", "periodic", "natural"))

## S4 method for signature 'advvector,missing,ANY,missing'
splinefun(x, method = c("fmm", "periodic", "natural"))
```

Arguments

z	Matrix to be interpolated
xlim	Domain of x
...	Configuration parameters
ylim	Domain of y
x	spline x coordinates
y	spline y coordinates
method	Same as for the stats version, however only the three first are available.

Details

interpol1Dfun and interpol2Dfun are kernel smoothers useful in the case where you need a 3rd order *smooth* representation of a *data* vector or matrix. A typical use case is when a high-resolution map needs to be accessed along a random effect trajectory. Both 1D and 2D cases accept an 'interpolation radius' parameter (default R=2) controlling the degree of smoothness. Note, that only the value R=1 will match the data exactly, while higher radius trades accuracy for smoothness. Note also that these smoothers do not attempt to extrapolate: The returned value will be NaN outside the valid range (xlim / ylim).

splinefun imitates the corresponding stats function. The AD implementation (in contrast to interpol1Dfun) works for parameter dependent y-coordinates.

Value

function of x.

function of x and y.

Functions

- `interpol1Dfun()`: Construct a kernel smoothed representation of a vector.
- `interpol2Dfun()`: Construct a kernel smoothed representation of a matrix.
- `splinefun(x = ANY, y = advector, method = ANY, ties = missing)`: Construct a spline function.
- `splinefun(x = advector, y = missing, method = ANY, ties = missing)`: Construct a spline function.

Examples

```
## ===== interpol1D
## R=1 => exact match of observations
f <- interpol1Dfun(sin(1:10), R=1)
layout(t(1:2))
plot(sin(1:10))
plot(f, 1, 10, add=TRUE)
title("R=1")
F <- MakeTape(f, 0)
F3 <- F$jacfun()$jacfun()$jacfun()
plot(Vectorize(F3), 1, 10)
title("3rd derivative")
## ===== interpol2D
f <- interpol2Dfun(volcano, xlim=c(0,1), ylim=c(0,1))
F <- MakeTape(function(x) f(x[1],x[2]), c(.5,.5))
## ===== splinefun
T <- MakeTape(function(x){
  S <- splinefun(sin(x))
  S(4:6)
}, 1:10)
```

MVgauss

*Multivariate Gaussian densities***Description**

Multivariate Gaussian densities

Usage

```
dmvnorm(x, mu = 0, Sigma, log = FALSE, scale = 1)
```

```
dgmrf(x, mu = 0, Q, log = FALSE, scale = 1)
```

```
dautoreg(x, mu = 0, phi, log = FALSE, scale = 1)
```

```
dseparable(...)
```

```
unstructured(k)
```

Arguments

x	Density evaluation point
mu	Mean parameter vector
Sigma	Covariance matrix
log	Logical; Return log density?
scale	Extra scale parameter - see section 'Scaling'.
Q	Sparse precision matrix
phi	Autoregressive parameters
...	Log densities
k	Dimension

Details

Multivariate normal density evaluation is done using `dmvnorm()`. This is meant for dense covariance matrices. If *many evaluations* are needed for the *same covariance matrix* please note that you can pass matrix arguments: When `x` is a matrix the density is applied to each row of `x` and the return value will be a vector (length = `nrow(x)`) of densities.

The function `dgmrf()` is essentially identical to `dmvnorm()` with the only difference that `dgmrf()` is specified via the *precision* matrix (inverse covariance) assuming that this matrix is *sparse*.

Autoregressive density evaluation is implemented for all orders via `dautoreg()` (including the simplest AR1). We note that this variant is for a *stationary, mean zero* and *variance one* process. **FIXME:** Provide parameterization via partial correlations.

Separable extension can be constructed for an unlimited number of inputs. Each input must be a function returning a *gaussian mean zero* **log** density. The output of `dseparable` is another **log** density which can be evaluated for array arguments. For example `dseparable(f1, f2, f3)` takes as input a 3D array `x`. `f1` acts in 1st array dimension of `x`, `f2` in 2nd dimension and so on. In addition to `x`, parameters `mu` and `scale` can be supplied - see below.

Value

Vector of densities.

Functions

- `dmvnorm()`: Multivariate normal distribution. [OSA-residuals](#) can be used for argument `x`.
- `dgmrf()`: Multivariate normal distribution. OSA is *not* implemented.
- `dautoreg()`: Gaussian stationary mean zero AR(k) density
- `dseparable()`: Separable extension of Gaussian log-densities
- `unstructured()`: Helper to generate an unstructured correlation matrix to use with `dmvnorm`

Scaling

All the densities accept a scale argument which replaces SCALE and VECSCALE functionality of TMB. Scaling is applied elementwise on the residual $x - \mu$. This works as expected when scale is a *scalar* or a *vector* object of the same length as x . In addition, `dmvnorm` and `dgmrf` can be scaled by a vector of length equal to the covariance/precision dimension. In this case the scale parameter is recycled by row to meet the special row-wise vectorization of these densities.

Unstructured correlation

Replacement of UNSTRUCTURED_CORR functionality of TMB. Construct object using `us <- unstructured(k)`. Now `us` has two methods: `x <- us$params()` gives the parameter vector used as input to the objective function, and `us$corr(x)` turns the parameter vector into an unstructured correlation matrix.

Examples

```
func <- function(x, sd, parm, phi) {
  ## IID N(0, sd^2)
  f1 <- function(x)sum(dnorm(x, sd=sd, log=TRUE))
  Sigma <- diag(2) + parm
  ## MVNORM(0, Sigma)
  f2 <- function(x)dmvnorm(x, Sigma=Sigma, log=TRUE)
  ## AR(2) process
  f3 <- function(x)dautoreg(x, phi=phi, log=TRUE)
  ## Separable extension (implicit log=TRUE)
  -dseparable(f1, f2, f3)(x)
}
parameters <- list(x = array(0, c(10, 2, 10)), sd=2, parm=1, phi=c(.9, -.2))
obj <- MakeADFun(function(p)do.call(func, p), parameters, random="x")
## Check that density integrates to 1
obj$fn()
## Check that integral is independent of the outer parameters
obj$gr()
## Check that we can simulate from this density
s <- obj$simulate()
```

Description

OSA residuals are computed using the function `oneStepPredict`. For this to work, you need to mark the observation inside the objective function using the `OBS` function. Thereafter, residual calculation is as simple as `oneStepPredict(obj)`. However, you probably want specify a method to use.

Usage

```

oneStepPredict(
  obj,
  observation.name = names(obj$env$obs)[1],
  data.term.indicator = "_RTMB_keep_",
  ...
)

## S3 method for class 'osa'
x[...]

## S3 method for class 'osa'
length(x)

## S3 method for class 'osa'
dim(x)

## S3 method for class 'osa'
is.array(x)

## S3 method for class 'osa'
is.matrix(x)

```

Arguments

obj	TMB model object (output from MakeADFun)
observation.name	Auto detected - use the default
data.term.indicator	Auto detected - use the default
...	Passed to TMB::oneStepPredict - please carefully read the documentation , especially the method argument.
x	Object of class 'osa'

Value

data.frame with standardized residuals; Same as [oneStepPredict](#).

Functions

- `oneStepPredict()`: Calculate the residuals. See documentation of TMB: [oneStepPredict](#).
- `[]`: Subset observations marked for OSA calculation. This function makes sure that when you subset an observation of class "osa" such as `obs <- new("osa", x=advector(matrix(1:10,2)), keep = cbind(rep(TRUE,10),FALSE,FALSE))` the 'keep' attribute will be adjusted accordingly `obs[,1:2]`
- `length(osa)`: Equivalent of [length](#)
- `dim(osa)`: Equivalent of [dim](#)

- `is.array(osa)`: Equivalent of [is.array](#)
- `is.matrix(osa)`: Equivalent of [is.matrix](#)

Examples

```
set.seed(1)
rw <- cumsum(.5*rnorm(20))
obs <- rpois(20, lambda=exp(rw))
func <- function(p) {
  obs <- OBS(obs) ## Mark 'obs' for OSA calculation on request
  ans <- 0
  jump <- c(p$rw[1], diff(p$rw))
  ans <- ans - sum(dnorm(jump, sd=p$sd, log=TRUE))
  ans <- ans - sum(dpois(obs, lambda=exp(p$rw), log=TRUE))
  ans
}
obj <- MakeADFun(func,
                 parameters=list(rw=rep(0,20), sd=1),
                 random="rw")
nlminb(obj$par, obj$fn, obj$gr)
res <- oneStepPredict(obj,
                      method="oneStepGeneric",
                      discrete=TRUE,
                      range=c(0,Inf))$residual
```

Simulation

Simulation

Description

An RTMB objective function can be run in 'simulation mode' where standard likelihood evaluation is replaced by corresponding random number generation. This facilitates automatic simulation under some restrictions. Simulations can be obtained directly from the model object by `obj$simulate()` or used indirectly via [checkConsistency](#).

Usage

```
simref(n)

## S3 replacement method for class 'simref'
dim(x) <- value

## S3 method for class 'simref'
length(x)

## S3 method for class 'simref'
dim(x)

## S3 method for class 'simref'
```

```

is.array(x)

## S3 method for class 'simref'
is.matrix(x)

## S3 method for class 'simref'
as.array(x, ...)

## S3 method for class 'simref'
is.na(x)

## S3 method for class 'simref'
x[...]

## S3 replacement method for class 'simref'
x[...] <- value

## S3 method for class 'simref'
Ops(e1, e2)

## S3 method for class 'simref'
Math(x, ...)

## S3 method for class 'simref'
t(x)

## S3 method for class 'simref'
diff(x, lag = 1L, differences = 1L, ...)

## S3 method for class 'simref'
Summary(..., na.rm = FALSE)

```

Arguments

n	Length
x	Object of class 'simref'
value	Replacement (numeric)
...	Extra arguments
e1	First argument
e2	Second argument
lag	As diff
differences	As diff
na.rm	Ignored

Details

In simulation mode all log density evaluation, involving either random effects or observations, is interpreted as probability assignment.

direct vs indirect Assignments can be 'direct' as for example

```
dnorm(u, log=TRUE) ## u ~ N(0, 1)
```

or 'indirect' as in

```
dnorm(2*(u+1), log=TRUE) ## u ~ N(-1, .25)
```

Indirect assignment works for a limited set of easily invertible functions - see `methods(class="simref")`.

Simulation order Note that probability assignments are sequential: All information required to draw a new variable must already be simulated. Vectorized assignment implicitly occurs element-wise from left to right. For example the assignment

```
dnorm(diff(u), log=TRUE)
```

is not valid without a prior assignment of `u[1]`, e.g.

```
dnorm(u[1], log=TRUE)
```

Supported distributions Assignment must use supported density functions. I.e.

```
dpois(N, exp(u), log=TRUE)
```

cannot be replaced by

```
N * u - exp(u)
```

The latter will have no effect in simulation mode (the simulation will be NA).

Return value Note that when in simulation mode, the density functions all return zero. The actual simulation is written to the input argument by reference. This is very unlike standard R semantics.

Value

An object with write access to store the simulation.

Functions

- `simref()`: Construct `simref`
- `dim(simref) <- value`: Equivalent of `dim<-`
- `length(simref)`: Equivalent of `length`
- `dim(simref)`: Equivalent of `dim`
- `is.array(simref)`: Equivalent of `is.array`
- `is.matrix(simref)`: Equivalent of `is.matrix`
- `as.array(simref)`: Equivalent of `as.array`
- `is.na(simref)`: Equivalent of `is.na`
- `[]`: Equivalent of `[]`
- ``[`(simref) <- value`: Equivalent of `[<-`
- `Ops(simref)`: Equivalent of `Ops`
- `Math(simref)`: Equivalent of `Math`
- `t(simref)`: Equivalent of `t`
- `diff(simref)`: Equivalent of `diff`
- `Summary(simref)`: `Summary` operations are not invertible and will throw an error.

Examples

```

s <- simref(4)
s2 <- 2 * s[1:2] + 1
s2[] <- 7
s ## 3 3 NA NA
## Random walk
func <- function(p) {
  u <- p$u
  ans <- -dnorm(u[1], log=TRUE) ## u[1] ~ N(0,1)
  ans <- ans - sum(dnorm(diff(u), log=TRUE)) ## u[i]-u[i-1] ~ N(0,1)
}
obj <- MakeADFun(func, list(u=numeric(20)), random="u")
obj$simulate()

```

Tape

*The AD tape***Description**

The AD tape as an R function

Usage

```

MakeTape(f, x)

## S3 method for class 'Tape'
x$name

## S3 method for class 'Tape'
print(x, ...)

TapeConfig(
  comparison = c("NA", "forbid", "tape", "allow"),
  atomic = c("NA", "enable", "disable"),
  vectorize = c("NA", "disable", "enable")
)

DataEval(f, x)

GetTape(obj, name = c("ADFun", "ADGrad", "ADHess"), warn = TRUE)

```

Arguments

f	R function
x	numeric vector
name	Name of a tape method
...	Ignored

comparison	Set behaviour of AD comparison (" $>$ ", " $=$ ", etc).
atomic	Set behaviour of AD BLAS operations (notably matrix multiply).
vectorize	Enable/disable AD vectorized 'Ops' and 'Math'.
obj	Output from MakeADFun
warn	Give warning if obj was created using another DLL?

Details

A 'Tape' is a representation of a function that accepts *fixed size* numeric input and returns *fixed size* numeric output. The tape can be constructed using `F <- MakeTape(f, x)` where `f` is a standard *differentiable* R function (or more precisely: One using only functions that are documented to work for AD types). Having constructed a tape `F`, a number of methods are available:

Evaluation:

- Normal function evaluation 'F(x)' for numeric input.
- AD evaluation 'F(x)' as part of other tapes.
- Jacobian calculations using 'F\$jacobian(x)'.

Transformation:

- Get new tape representing the Jacobian using `F$jacfun()`.
- Get new tape representing the sparse Jacobian using `F$jacfun(sparse=TRUE)`.
- Get new tape representing the Laplace approximation using `F$laplace(indices)`.
- Get new tape representing the Saddle Point approximation using `F$laplace(indices, SPA=TRUE)`.
- Get new tape representing the optimum (minimum) wrt indices by `F$newton(indices)`.
- Get a 'shared pointer' representation of a tape using `F$atomic()`.
- Get tape of a single node by `F$node(index)` (mainly useful for derivative debugging).

Modification:

- Simplify internal representation of a tape using `F$simplify()`.

Extract tape information:

- Get internal parameter vector by `F$par()`.
- Get computational graph by `F$graph()`.
- Print the tape by `F$print()`.
- Get internal arrays as a `data.frame` by `F$data.frame()`.

Value

Object of class "Tape".

Methods (by generic)

- `$`: Get a tape method.
- `print(Tape)`: Print method

Functions

- `MakeTape()`: Generate a 'Tape' of an R function.
- `TapeConfig()`: Global configuration parameters of the tape (experts only!) **comparison**
By default, AD comparison gives an error (`comparison="forbid"`). This is the safe and recommended behaviour, because comparison is a non-differentiable operation. If you are building a tape that requires indicator functions e.g. $f(x)*(x<0)+g(x)*(x>=0)$ then use `comparison="tape"` to add the indicators to the tape. A final option `comparison="allow"` exists for testing/illustration purposes. Do not use.
- `DataEval()`: Move a chunk of data from R to the tape by evaluating a normal R function (replaces TMB functionality 'DATA_UPDATE').
- `GetTape()`: Extract tapes from a model object created by `MakeADFun`.

Examples

```
F <- MakeTape(prod, numeric(3))
show(F)
F$print()
H <- F$jacfun()$jacfun() ## Hessian tape
show(H)
#### Handy way to plot the graph of F
if (requireNamespace("igraph")) {
  G <- igraph::graph_from_adjacency_matrix(F$graph())
  plot(G, vertex.size=17, layout=igraph::layout_as_tree)
}
## Taped access of an element of 'rivers' dataset
F <- MakeTape(function(i) DataEval( function(i) rivers[i] , i), 1 )
F(1)
F(2)
```

TMB-interface

Interface to TMB

Description

Interface to TMB

Usage

```
MakeADFun(
  func,
  parameters,
  random = NULL,
  profile = NULL,
  integrate = NULL,
  intern = FALSE,
  map = list(),
  ADreport = FALSE,
```

```

    silent = FALSE,
    ridge.correct = FALSE,
    ...
)

sdreport(obj, ...)

ADREPORT(x)

REPORT(x)

getAll(..., warn = TRUE)

OBS(x)

checkConsistency(obj, fast = TRUE, ...)

```

Arguments

func	Function taking a parameter list (or parameter vector) as input.
parameters	Parameter list (or parameter vector) used by func.
random	As MakeADFun .
profile	As MakeADFun .
integrate	As MakeADFun .
intern	As MakeADFun .
map	As MakeADFun .
ADreport	As MakeADFun .
silent	As MakeADFun .
ridge.correct	Experimental
...	Passed to TMB
obj	TMB model object (output from MakeADFun)
x	Observation object
warn	Give a warning if overwriting an existing object?
fast	Pass observation.name to TMB ?

Value

TMB model object.

Functions

- [MakeADFun\(\)](#): Interface to [MakeADFun](#).
- [sdreport\(\)](#): Interface to [sdreport](#).
- [ADREPORT\(\)](#): Can be used inside the objective function to report quantities for which uncertainties will be calculated by [sdreport](#).

- `REPORT()`: Can be used inside the objective function to report quantities via the model object using `obj$report()`.
- `getAll()`: Can be used to assign all parameter or data objects from a list inside the objective function.
- `OBS()`: Mark the observation to be used by either `oneStepPredict` or by `obj$simulate`. If your objective function is using an observation `x`, you simply need to run `x <- OBS(x)` *inside the objective function*. This will (1) allow `oneStepPredict` to change the class of `x` to "osa" ([OSA-residuals](#)) or (2) allow `obj$simulate` to change the class of `x` to "simref" ([Simulation](#)) on request.
- `checkConsistency()`: Interface to [checkConsistency](#).

Examples

```
data(rivers)
f <- function(p) { -sum(dnorm(rivers, p$mu, p$sd, log=TRUE)) }
obj <- MakeADFun(f, list(mu=0, sd=1), silent=TRUE)
opt <- nlminb(obj$par, obj$fn, obj$gr)
sdreport(obj)
## 'REML trick'
obj2 <- MakeADFun(f, list(mu=0, sd=1), random="mu", silent=TRUE)
opt2 <- nlminb(obj2$par, obj2$fn, obj2$gr)
sdreport(obj2) ## Compare with sd(rivers)
## Single argument vector function with numeric 'parameters'
fr <- function(x) { ## Rosenbrock Banana function
  x1 <- x[1]
  x2 <- x[2]
  100 * (x2 - x1 * x1)^2 + (1 - x1)^2
}
obj <- MakeADFun(fr, numeric(2), silent=TRUE)
nlminb(c(-1.2, 1), obj$fn, obj$gr, obj$he)
```

%~%

Distributional assignment operator

Description

Distributional assignment operator

Usage

`x %~% distr`

Arguments

<code>x</code>	LHS; Random effect or data for which distribution assignment applies
<code>distr</code>	RHS; Distribution expression

Details

Provides a slightly simplified syntax *inspired by*, but *not* compatible with, other probabilistic programming languages (e.g. BUGS/JAGS):

- `x %~% distribution(...)` is syntactic sugar for `.nll <- .nll - sum(distribution(x, ..., log=TRUE))`
- The variable `.nll` is automatically initialized to \emptyset and returned on exit.

Value

The updated value of the hidden variable `.nll`.

Note

If the shorter name `~` is preferred, it can be locally overloaded using `"~" <- RTMB::"%~%"`.

Examples

```
f <- function(parms) {
  getAll(parms)
  x %~% dnorm(mu, 1)
  y %~% dpois(exp(x))
}
p <- list(mu=0, x=numeric(10))
y <- 1:10
obj <- MakeADFun(f, p, random="x")
```

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