Package ‘bdynsys’

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Author Shyam Ranganathan, Viktoria Spaiser, Richard P. Mann, David J.T. Sumpter
Maintainer Viktoria Spaiser <viktoria.sp@web.de>
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Description The package bdynsys for panel/longitudinal data combines methods to model changes in up to four indicators over times as a function of the indicators themselves and up to three predictors using ordinary differential equations (ODEs) with polynomial terms that allow to model complex and nonlinear effects. A Bayesian model selection approach is implemented. The package provides also visualisation tools to plot phase portraits of the dynamic system, showing the complex co-evolution of two indicators over time with the possibility to highlight trajectories for specified entities (e.g. countries, individuals). Furthermore the visualisation tools allow for making predictions of the trajectories of specified entities with respect to the indicators.
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Bayesian Model Selection with Bayesian Factor Computation (Internal Function)

Description
bayesfac is the core code of the Bayesian model selection in the bdynsys package. It is internally called in the main code bdynsys. It calls the functions polyfitbayes, selectterms and findindexM. It uses the Sum Square Errors from the previous model fitting step in dysymod to identify the best models for each number of model parameters and computes then the Bayesian factor using a Monte Carlo Simulation for integration for these models, which may be then compared to find the overall best model. It prints the Bayesian factors for the best models for each number of model parameters. It requires the package caTools.

Author(s)
Viktoria Spaiser, viktoria.sp@web.de

Bayes Factors Plot

Description
bayfacfig plot the Bayes Factors to visually display the selected and the overall best model. It requires the packages Hmisc and graphics.

Usage
bayfacfig(indnr, modelnr, BF, markmod)
**bdynsys**

### Arguments

- **indnr**: an integer number indicating number of indicators, to be included in the modeling procedure.
- **modelnr**: number of models for which Bayes factors were obtained, and are to be compared now in the plot.
- **BF**: double numbers giving the Bayes factors for the models, to be compared, stored in a vector.
- **markmod**: the number of the model (index of the Bayes factor in the vector), which is the overall best.

### Author(s)

Viktoria Spaiser: viktoria.sp@web.de

### Examples

```r
## Bayes Factor plot for five models with two indicators to be compared in the
## bayesian fitting, with forth model being highlighted as the overall best model
bayfacfig(2, 5, c(-5.4534, -5.3955, -5.235, -4.99948, -5.321), 4)
```

---

### Description

`bdynsys` is a package for panel/longitudinal data that combines methods to model changes in up to four indicators over time as a function of the indicators itself and up to four predictors using ordinary differential equations (ODEs) with polynomial terms that allow to model complex and nonlinear effects. A Bayesian model selection approach is implemented. The package provides also visualisation tools to plot phase portraits of the dynamic system, showing the complex co-evolution of two indicators over time with the possibility to highlight trajectories for specified entities (e.g. countries, individuals). `bdynsys` is also the name of the main function in the `bdynsys` package, that performs the bayesian dynamic systems modeling.

### Usage

```r
bdynsys(dataset, indnr, paramnr, x, y, z, v)
```

### Arguments

- **dataset**: a `plm pdata.frame` panel data frame.
- **indnr**: an integer number indicating number of indicators, to be included in the modeling procedure.
- **paramnr**: an integer number indicating number of model parameters, this is the maximum number of polynomial terms included.
x  a reference to variable from the paneldata to be included as indicator 1 in the modeling procedure.

y  a reference to variable from the paneldata to be included as indicator 2 in the modeling procedure.

z  a reference to variable from the paneldata to be included as indicator 3 in the modeling procedure.

v  a reference to variable from the paneldata to be included as indicator 4 in the modeling procedure.

Author(s)

Viktoria Spaiser: viktoria.sp@web.de

References


Examples

```r
## Bayesian Dynamic System Modeling with two variables and one modelparameter
bdynsys(datap, 2, 1, datap$logGDP, datap$EmanzV)
```

---

bestfitmod  Fitting of Dynamic System Models (Internal Function)

Description

bestfitmod is a model fitting function internally called in the code bdynsysdysymod. It calls the functions polyfitreg. It creates the testing and training datasubsets for model fitting, passes them on to polyfitreg and receives back the Sum Square of Errors which are then stored in matrix for each indicator. It returns internally the Sum Square of Error matrices to bdynsysdysymod. It requires the package caTools.

Author(s)

Viktoria Spaiser: viktoria.sp@web.de
 datap

Test Panel Data Set: Cultural Values, GDP and Democracy from 1981-2012 in 74 countries

Description


Format

panel data frame

References


dysymod

Modeling Dynamic Complex Systems with Ordinary Differential Equations (Internal Function)

Description

dysymod is the core code of the dynamic system modeling in the bdynsys package. It is internally called in the main code bdynsys. It calls the functions polyfitreg and bestfitmod. It defines the polynomial terms, that are used to build the models and creates all possible model combinations and fits them. The best three models for each number of modelparameters are then selected. It prints the three selected models for each number of modelparameters and their Log Likelihood and R-squares. It requires the package catools.
**Description**

*errorcorr* is an additional function in the bdynsys package. It calls functions `preprocess_data`. It computes the errors in the models (differential equations) and the covariances of the errors. It then uses the covariances to re-estimate the Betas of the models. The covariance matrix is printed and the re-estimated Betas saved in a file. It requires the package *MASS*.

**Usage**

```r
errorcorr(dataset, indnr, x, y, f, xterms, yterms, nrterms, z, zterms, v, vterms)
```

**Arguments**

- `dataset`: a `plm` `data.frame` panel data frame.
- `indnr`: an integer number indicating number of indicators, to be included in the modeling procedure.
- `x`: a reference to variable from the paneldata to be included as indicator 1 in the modeling procedure.
- `y`: a reference to variable from the paneldata to be included as indicator 2 in the modeling procedure.
- `f`: a function that contains the models of the indicators.
- `xterms`: a vector that contains the terms from the model $dx/dt$.
- `yterms`: a vector that contains the terms from the model $dy/dt$.
- `nrterms`: total number of in all equations, e.g. sum of terms in equation for $dx/dt$ and terms in equation for $dy/dt$, if the number of variables is two.
- `z`: a reference to variable from the paneldata to be included as indicator 3 in the modeling procedure.
- `zterms`: a vector that contains the terms from the model $dz/dt$.
- `v`: a reference to variable from the paneldata to be included as indicator 4 in the modeling procedure.
- `vterms`: a vector that contains the terms from the model $dv/dt$.

**Author(s)**

Viktoria Spaiser: viktoria.sp@web.de
Examples

```r
## Controlling Error Correlations with two indicators and with the following two models:
## \[ \begin{align*}
## \frac{dx}{dt} &= +0.0012 \times x^2 \\
## \frac{dy}{dt} &= +0.0071 \times x^3 
## \end{align*} \]
```

```r
errorcorr(datap, 2, datap$LogGDP, datap$Emanzv,
          f <- function(Y=c()) rbind(0.0012*Y[1]^2, + 0.0071*Y[1]^3), c(11), c(14), 2)
```

findindexM

Finding Indexes of Polynomial Modelterms (Internal Function)

Description

findindexM finds indexes of modelterms to be processed in selectterms if the user wishes to compare
Bayes factors of models with two vs. model with three indicators or models with three vs. models
with four indicators. The function is internally called in the code bdynsysbayesfacselectterms. It
returns internally the indexes of modelterms to bdynsysbayesfacselectterms.

Author(s)

Viktoria Spaiser: viktoria.sp@web.de

phaseportdat

Phase Potrait with Data Trajectories for Specified Entities

Description

phaseportdat creates a phase portrait (velocity plot, vectorfield) based on the two differential
equations that were considered to be the overall best models for indicator 1 and indicator 2. The user
may specify entities for which he/she wants to plot the data trajectories over the phase portrait. It
calls the function preprocess_data. It requires the packages plm, pracma, deSolve and graphics.

Usage

```r
phaseportdat(dataset, xv, yv, rangeX, rangeY, f, entidx1, entidx2, entidx3,
              entidx4, entidx5, entidx6)
```

Arguments

dataset a plm pdata.frame panel data frame.
xv a reference to variable from the paneldata to be included as indicator 1 in the
    modeling procedure.
yv a reference to variable from the paneldata to be included as indicator 2 in the
    modeling procedure.
rangeX defines the range of the indicator 1.
rangeY defines the range of the indicator 2.
f a function that contains the models of the two indicators.
entidx1 index of an entity in the wide format data of a variable.
entidx2 index of an entity in the wide format data of a variable.
entidx3 index of an entity in the wide format data of a variable.
entidx4 index of an entity in the wide format data of a variable.
entidx5 index of an entity in the wide format data of a variable.
entidx6 index of an entity in the wide format data of a variable.

Author(s)
Viktoria Spaiser: viktoria.sp@web.de

Examples

```r
## Phase Portrait with Data Trajectories with the following two models:
## dx/dt = + 0.0012 /x^2 and dy/dt = + 0.0071 x^3

phaseportdat(datap, datap$logGDP, datap$EmancV, seq(0, 1, by = 0.1), seq(0, 1, by = 0.1),
f <- function(t, Y=c()) rbind(0.0012/Y[1]^2, + 0.0071*Y[1]^3), 1, 2, 4, 5, 7, 9)
```

**phaseportmod**

**Phase Portrait with Modeled Trajectories for Specified Entities**

Description

phaseportmod creates a phase portrait (velocity plot, vectorfield) based on the two differential equations that were considered to be the overall best models for indicator 1 and indicator 2. The user may specify entities for which he/she wants to obtain the predicted (modeled) trajectories over the phase portrait. The user may extend the period of time for the modeling to get future-predicted trajectories of the entities based on the models. It calls the function preprocess_data. It requires the packages plm, pracma, deSolve and graphics. The function produces graphs by some default settings. For specific requirements the user might want to modify the code according to his/her needs.

Usage

```r
phaseportmod(dataset, yearnr, xv, yv, rangeX, rangeY, param, f, entidx1, entidx2, entidx3, entidx4, entidx5, entidx6)
```
plot_data

Arguments

dataset a plm pdata.frame panel data frame.
yearnr number of years for which the user wants to produce the phase portrait and obtain the modeled trajectories of the specified entities.
xv a reference to variable from the paneldata to be included as indicator 1 in the modeling procedure.
yv a reference to variable from the paneldata to be included as indicator 2 in the modeling procedure.
rangeX defines the range of the indicator 1.
rangeY defines the range of the indicator 2.
param a vector with parameters from the two models in f.
f a function that contains the models of the two indicators.
entidx1 index of an entity in the wide format data of a variable.
entidx2 index of an entity in the wide format data of a variable.
entidx3 index of an entity in the wide format data of a variable.
entidx4 index of an entity in the wide format data of a variable.
entidx5 index of an entity in the wide format data of a variable.
entidx6 index of an entity in the wide format data of a variable.

Author(s)
Viktoria Spaiser: viktoria.sp@web.de

Examples

## Phase Portrait with Model Trajectories over 30 years with the following two models:
## dx/dt = 0.014 + 0.0064*x*y - 0.02*x and dy/dt = 0.106*x^3 - 0.062*y/x

phaseportmodHdatap, 30, datap$logGDP, datap$DemocrH, seqHP, 1, by = 0.01), seqHP, 1, by = 0.01),
param <- c(0.014, -0.0064, -0.02, 0.106, -0.062), f <- function(t,y=c(1))
rbind(0.014 + 0.0064*y[1]*y[2] - 0.02*y[1], 0.106*y[1]^3 - 0.062*(y[2]/y[1])), 1, 2, 4, 5, 7, 9)
polyfitbayes

Usage

plot_data(dataset, xvar, yvar, rangeX, rangeY, entidx1, entidx2, entidx3, entidx4, entidx5, entidx6)

Arguments

dataset a plm pdata.frame panel data frame.
xvar a reference to variable from the paneldata to be included as indicator 1 in the modeling procedure.
yvar a reference to variable from the paneldata to be included as indicator 2 in the modeling procedure.
rangeX defines the range of the indicator 1.
rangeY defines the range of the indicator 2.
entidx1 index of an entity in the wide format data of a variable.
entidx2 index of an entity in the wide format data of a variable.
entidx3 index of an entity in the wide format data of a variable.
entidx4 index of an entity in the wide format data of a variable.
entidx5 index of an entity in the wide format data of a variable.
entidx6 index of an entity in the wide format data of a variable.

Author(s)

Viktoria Spaiser: viktoria.sp@web.de

Examples

## Plot Data in a Phase Plane with Data Trajectories for Specified Entities

plot_data(datap, datap$logGDP, datap$EmanzV, seq(0, 12, by = 0.5), seq(0, 1, by = 0.1), 1, 2, 3, 4, 5, 6)

---

polyfitbayes Bayesian Model Fitting with Polynomial Terms als Predictors and Changes as Dependent Variable (Internal Function)

Description

polyfitbayes is a modeling function internally called in the code bdynsysbayesfac. It computes the values for the independed variables, based on polynomial terms and a coefficient parameter space. The function then performs a Monte Carlo simulation to compute/integrate the log Bayes Factor. It returns internally the log Bayes factors for the best models and the modelindexes of those best models to bdynsysbayesfac.

Author(s)

Viktoria Spaiser: viktoria.sp@web.de
**polyfitreg**  

*Least Square Regression with Polynomial Terms als Predictors and Changes as Dependent Variable (Internal Function)*

---

**Description**

`polyfitreg` is a modeling function internally called in the code `bdynsysdysymod` as well as in `bdynsysdysymodbestfitmod`. It computes the values for the independent variables, based on polynomial terms and computes all possible regression models with all possible combinations of these independent variables (all possible combinations of polynomial terms) and the changes in the dependent variables which are to be predicted. The function estimates the Betas, computes the Sum Square of Error of all possible models as well as their Log Likelihood and R-squares. It returns internally the Sum Square of Error matrices to `bdynsysdysymodbestfit` and Betas to `bdynsysdysymod`. Log Likelihood and R-square are printed.

**Author(s)**

Viktoria Spaiser: viktoria.sp@web.de

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**preprocess_data**  

*Data Processing for Bayesian Dynamic System Modeling (Internal Function)*

---

**Description**

`preprocess_data` is a core code in the `bdynsys` package to prepare the data for the bayesian dynamic system modeling. It is internally called in the main code `bdynsys`. It creates wide format matrices for the indicators based on time and entity-id. It also reshapes the indicators into single columns ordered by time, computes the changes in the indicators at each timestep, reshapes them also into single columns ordered by time and stores them in variables. It furthermore removes missing values and scales the variables with their means. It returns the processed variables to `bdynsys` and that way makes them available for usage in `bdynsysdysymod` and `bdynsysbayesfac`. It requires the package `plm` and `matrixStats`.

**Author(s)**

Viktoria Spaiser: viktoria.sp@web.de
Deriving Best Models and their Polynomial Terms for Bayesian Model Fitting (Internal Function)

Description

selectterm selects/indexes terms which are part of the models to be fitted in the Bayesian fitting procedure. The function is internally called in the code bdynsysbayesfac. The model selections is based on the Sum of Square Errors which were computed in the previous model fitting step in bdynsysdysymod. It returns internally the indexes of the best models polynomial terms to bdynsysbayesfac.

Author(s)

Viktoria Spaiser: viktoria.sp@web.de
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