Package ‘greta.dynamics’

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Type Package

Title Modelling Structured Dynamical Systems in ‘greta’

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License Apache License (>= 2)


BugReports https://github.com/greta-dev/greta.dynamics/issues

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SystemRequirements Python (>= 2.7.0) with header files and shared library; TensorFlow (v1.14; https://www.tensorflow.org/); TensorFlow Probability (v0.7.0; https://www.tensorflow.org/probability/)

NeedsCompilation no

Author Nick Golding [aut, cph] (<https://orcid.org/0000-0001-8916-5570>), Nicholas Tierney [aut, cre] (<https://orcid.org/0000-0003-1460-8722>)

Maintainer Nicholas Tierney <nicholas.tierney@gmail.com>

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**greta.dynamics**

*greta.dynamics: a greta extension for modelling dynamical systems*

**Description**

An extension to *greta* with functions for simulating dynamical systems, defined by ordinary differential equations (see *ode_solve()* or transition matrices (*iterate_matrix()*).

**iterate_matrix**

*iterate transition matrices*

**Description**

Calculate the intrinsic growth rate(s) and stable stage distribution(s) for a stage-structured dynamical system, encoded as \( \text{state}_t = \text{matrix} \times \text{state}_{t-1} \).  

**Usage**

```r
iterate_matrix(
  matrix,
  initial_state = rep(1, ncol(matrix)),
  niter = 100,
  tol = 1e-06
)
```

**Arguments**

- `matrix` either a square 2D transition matrix (with dimensions \( m \times m \)), or a 3D array (with dimensions \( n \times m \times m \)), giving one or more transition matrices to iterate
- `initial_state` either a column vector (with \( m \) elements) or a 3D array (with dimensions \( n \times m \times 1 \)) giving one or more initial states from which to iterate the matrix
- `niter` a positive integer giving the maximum number of times to iterate the matrix
- `tol` a scalar giving a numerical tolerance, below which the algorithm is determined to have converged to the same growth rate in all stages
iterate_matrix

Details

iterate_matrix can either act on a single transition matrix and initial state (if matrix is 2D and initial_state is a column vector), or it can simultaneously act on $n$ different matrices and/or $n$ different initial states (if matrix and initial_state are 3D arrays). In the latter case, the first dimension of both objects should be the batch dimension $n$.

To ensure the matrix is iterated for a specific number of iterations, you can set that number as `niter`, and set `tol` to 0 or a negative number to ensure that the iterations are not stopped early.

Value

a named list with five greta arrays:

- `lambda` a scalar or vector giving the ratio of the first stage values between the final two iterations.
- `stable_state` a vector or matrix (with the same dimensions as `initial_state`) giving the state after the final iteration, normalised so that the values for all stages sum to one.
- `all_states` an $n \times m \times niter$ matrix of the state values at each iteration. This will be 0 for all entries after iterations.
- `converged` an integer scalar or vector indicating whether the iterations for each matrix have converged to a tolerance less than `tol` (1 if so, 0 if not) before the algorithm finished.
- `iterations` a scalar of the maximum number of iterations completed before the algorithm terminated. This should match `niter` if `converged` is FALSE.

Note

because greta vectorises across both MCMC chains and the calculation of greta array values, the algorithm is run until all chains (or posterior samples), sites and stages have converged to stable growth. So a single value of both converged and iterations is returned, and the value of this will always have the same value in an `mcmc.list` object. So inspecting the MCMC trace of these parameters will only tell you whether the iteration converged in all posterior samples, and the maximum number of iterations required to do so across all these samples

Examples

```r
## Not run:
# simulate from a probabilistic 4-stage transition matrix model
k <- 4

# component variables
# survival probability for all stages
survival <- uniform(0, 1, dim = k)
# conditional (on survival) probability of staying in a stage
stasis <- c(uniform(0, 1, dim = k - 1), 1)
# marginal probability of staying/progressing
stay <- survival * stasis
progress <- (survival * (1 - stay))[1:(k - 1)]
# recruitment rate for the largest two stages
recruit <- exponential(c(3, 5))
```
ode_solve

solve ODEs

Description

Solve a system of ordinary differential equations.

Usage

ode_solve(derivative, y0, times, ..., method = c("ode45", "rk4", "midpoint"))

Arguments

derivative a derivative function. The first two arguments must be 'y' and 't', the state parameter and scalar timestep respectively. The remaining parameters must be
ode_solve

named arguments representing (temporally static) model parameters. Variables and distributions cannot be defined in the function.

- **y0**: a greta array for the value of the state parameter y at time 0
- **times**: a column array of times at which to evaluate y
- **...**: named arguments giving greta arrays for the additional (fixed) parameters
- **method**: which solver to use. "ode45" uses adaptive step sizes, whilst "rk4" and "midpoint" use the fixed grid defined by times; they may be faster but less accurate than "ode45".

**Value**

greta array

**Examples**

```r
## Not run:
# replicate the Lotka-Volterra example from deSolve
library(deSolve)
LVmod <- function(Time, State, Pars) {
  with(as.list(c(State, Pars)), {
    Ingestion <- rIng * Prey * Predator
    GrowthPrey <- rGrow * Prey * (1 - Prey / K)
    MortPredator <- rMort * Predator
    
    dPrey <- GrowthPrey - Ingestion
    dPredator <- Ingestion * assEff - MortPredator
    
    return(list(c(dPrey, dPredator)))
  })
}

pars <- c(  
  rIng = 0.2, # /day, rate of ingestion
  rGrow = 1.0, # /day, growth rate of prey
  rMort = 0.2, # /day, mortality rate of predator
  assEff = 0.5, # -, assimilation efficiency
  K = 10
) # mmol/m3, carrying capacity

yini <- c(Prey = 1, Predator = 2)
times <- seq(0, 30, by = 1)
out <- ode(yini, times, LVmod, pars)

# simulate observations
jitter <- rnorm(2 * length(times), 0, 0.1)
y_obs <- out[, -1] + matrix(jitter, ncol = 2)

# ~~~~~~~~~
# fit a greta model to infer the parameters from this simulated data
# greta version of the function
```
lotka_volterra <- function(y, t, rIng, rGrow, rMort, assEff, K) {
  Prey <- y[1, 1]
  Predator <- y[1, 2]

  Ingestion <- rIng * Prey * Predator
  GrowthPrey <- rGrow * Prey * (1 - Prey / K)
  MortPredator <- rMort * Predator

  dPrey <- GrowthPrey - Ingestion
  dPredator <- Ingestion * assEff - MortPredator

  cbind(dPrey, dPredator)
}

# priors for the parameters
rIng <- uniform(0, 2) # /day, rate of ingestion
rGrow <- uniform(0, 3) # /day, growth rate of prey
rMort <- uniform(0, 1) # /day, mortality rate of predator
assEff <- uniform(0, 1) # -, assimilation efficiency
K <- uniform(0, 30) # mmol/m3, carrying capacity

# initial values and observation error
y0 <- uniform(0, 5, dim = c(1, 2))
obs_sd <- uniform(0, 1)

# solution to the ODE
y <- ode.solve(lotka_volterra, y0, times, rIng, rGrow, rMort, assEff, K)

distribution(y_obs) <- normal(y, obs_sd)

# we can use greta to solve directly, for a fixed set of parameters (the true
# ones in this case)
values <- c(
  list(y0 = t(1:2)),
  as.list(pars)
)
vals <- calculate(y, values = values)[[1]]
plot(vals[, 1] ~ times, type = "l", ylim = range(vals))
lines(vals[, 2] ~ times, lty = 2)
points(y_obs[, 1] ~ times)
points(y_obs[, 2] ~ times, pch = 2)

# or we can do inference on the parameters:

# build the model (takes a few seconds to define the tensorflow graph)
m <- model(rIng, rGrow, rMort, assEff, K, obs_sd)

# compute MAP estimate
o <- opt(m)
o
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