Package ‘markovmix’

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Title  Mixture of Markov Chains with Support of Higher Orders and Multiple Sequences

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Description  Fit mixture of Markov chains of higher orders from multiple sequences. It is also compatible with ordinary 1-component, 1-order or single-sequence Markov chains. Various utility functions are provided to derive transition patterns, transition probabilities per component and component priors. In addition, print(), predict() and component extracting/replacing methods are also defined as a convention of mixture models.

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markovmix-package markovmix package

Description

markovmix package Fit mixture of Markov chains of higher orders from multiple sequences. It is also compatible with ordinary 1-component, 1-order or single-sequence Markov chains. Various utility functions are provided to derive transition patterns, transition probabilities per component and component priors. In addition, `print()`, `predict()` and component extracting/replacing methods are also defined as a convention of mixture models.

Note

Change log:

- 0.1.0 Xiurui Zhu - Initiate the package.
- 0.1.2 Xiurui Zhu - Update package documentation.

Author(s)

Xiurui Zhu
Extract.MarkovMix

Extract or replace components of MarkovMix object

Description

Operators to extract or replace components of a MarkovMix object.

Usage

```r
## S3 method for class 'MarkovMix'
x[i]
```

```
## S3 replacement method for class 'MarkovMix'
x[i] <- value
```

Arguments

- `x` MarkovMix object.
- `i` Indices specifying components to extract or replace.
- `value` Numeric matrix as soft counts for transition patterns (like `get_counts(object = x)`), whose rows correspond to the rows in `get_states_mat(x)` and columns correspond to the number of components to replace.

Note

Change log:

- 0.1.1 Xiurui Zhu - Initiate the functions.
- 0.1.2 Xiurui Zhu - Update function documentation.

Author(s)

Xiurui Zhu

See Also

Other MarkovMix utilities: `get_counts()`, `get_order()`, `get_prior()`, `get_prob()`, `get_states_mat()`, `get_states()`, `restate()`

Examples

```r
# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
```
fit_markov_mix

Fit mixture of Markov chains

Description

fit_markov_mix fits mixture of Markov chains. It supports high-order Markov chains, multiple sequences and mixture components with cluster probabilities.

Usage

```r
fit_markov_mix(
  seq_list,
  order. = 1L,
  states = NULL,
  clusters = NULL,
  verbose = TRUE
)
```
Arguments

seq_list     Sequence list containing vectors of the same class.
order.       Integer (1L) indicating the order of the Markov chain.
states       NULL or vector indicating the states in the Markov chain. If NULL, states are inferred from unique non-NA elements in all the sequences. If vector, it should match the class of the sequences. NA elements in the vector are removed.
clusters     NULL or matrix containing clustering probabilities. If NULL, Markov chain is fit without mixture components. If matrix, rows are probabilities of sequences and columns are components. As probabilities of sequences, rows are normalized to sum up to 1.
verbose      Logical (1L) indicating whether additional messages should be printed.

Value

An object of class MarkovMix.

Note

Change log:
• 0.1.0 Xiurui Zhu - Initiate the function.

Author(s)

Xiurui Zhu

Examples

# Generate a list of integer sequences of different lengths with 4 states
test_states <- seq_len(4L)
test_maxlen <- 10L
set.seed(1111L)
test_seq <- purrr::map(
  seq_len(100L),
  ~ sample(test_states, sample.int(test_maxlen, 1L), replace = TRUE)
)

# Fit a 1-order Markov chain
markov_fit <- fit_markov_mix(
  seq_list = test_seq,
  order. = 1L,
  states = test_states
)
print(markov_fit)

# Fit a mixture of 2-order Markov chain with 3 components
test_n_comp <- 3L
test_clusters <- matrix(
  runif(length(test_seq) * test_n_comp),
  nrow = length(test_seq),
```r
ncol = test_n_comp
)
markov_mix_fit <- fit_markov_mix(
    seq_list = test_seq,
    order. = 2L,
    states = test_states,
    clusters = test_clusters
)
print(markov_mix_fit)
```

### Description

get_counts gets transition pattern counts from MarkovMix object.

### Usage

```r
get_counts(object, check = TRUE)
```

### Arguments

- **object**: MarkovMix object.
- **check**: Logical (1L) indicating whether to check object at the beginning.

### Value

A numeric matrix indicates transition pattern (soft) counts, where each row corresponds to a transition pattern and each column corresponds to a component.

### Note

Change log:

- 0.1.2 Xiurui Zhu - Initiate the function.

### Author(s)

Xiurui Zhu

### See Also

Other MarkovMix utilities: `Extract.MarkovMix`, `get_order()`, `get_prior()`, `get_prob()`, `get_states_mat()`, `get_states()``, `restate()`
Examples

# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
get_order(object = markov_mix_ex)

# Derive the states of Markov chains
get_states(object = markov_mix_ex)

# Derive state transition patterns
get_states_mat(markov_mix_ex)

# Derive probability matrices
get_prob(markov_mix_ex)

# Derive component priors
get_prior(markov_mix_ex)

# Combine state transition patterns and their probabilities
cbind(
    as.data.frame(get_states_mat(markov_mix_ex)),
    as.data.frame(get_prob(markov_mix_ex))
)

# Extract 1 or more components
markov_mix_ex[2L]
markov_mix_ex[c(1L, 3L)]

# Replace 1 or more components
nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))^ (get_order(object = markov_mix_ex, check = FALSE) + 1L)
markov_mix_ex2 <- markov_mix_ex
markov_mix_ex2[2L] <- runif(nrow_value)
print(markov_mix_ex2)
markov_mix_ex3 <- markov_mix_ex
markov_mix_ex3[c(1L, 3L)] <- matrix(runif(nrow_value * 2L), ncol = 2L)
print(markov_mix_ex3)

get_order

Get the order of Markov chains

Description

get_order gets the order of Markov chains from MarkovMix object.
Usage

get_order(object, check = TRUE)

Arguments

object MarkovMix object.
check Logical (1L) indicating whether to check object at the beginning.

Value

An integer as the order of Markov chains.

Note

Change log:
- 0.1.2 Xiurui Zhu - Initiate the function.

Author(s)

Xiurui Zhu

See Also

Other MarkovMix utilities: Extract.MarkovMix, get_counts(), get_prior(), get_prob(), get_states_mat(), get_states(), restate()

Examples

# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
get_order(object = markov_mix_ex)

# Derive the states of Markov chains
get_states(object = markov_mix_ex)

# Derive state transition patterns
get_states_mat(markov_mix_ex)

# Derive probability matrices
get_prob(markov_mix_ex)

# Derive component priors
get_prior(markov_mix_ex)

# Combine state transition patterns and their probabilities
get_prior

```r
cbind(
  as.data.frame(get_states_mat(markov_mix_ex)),
  as.data.frame(get_prob(markov_mix_ex))
)

# Extract 1 or more components
markov_mix_ex[2L]
markov_mix_ex[c(1L, 3L)]

# Replace 1 or more components
nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))^
  (get_order(object = markov_mix_ex, check = FALSE) + 1L)
markov_mix_ex2 <- markov_mix_ex
markov_mix_ex2[2L] <- runif(nrow_value)
print(markov_mix_ex2)
markov_mix_ex3 <- markov_mix_ex
markov_mix_ex3[c(1L, 3L)] <- matrix(runif(nrow_value * 2L), ncol = 2L)
print(markov_mix_ex3)
```

---

### Description

**get_prior** gets component priors from `MarkovMix` object, normalized to sum up to 1.

### Usage

```r
get_prior(object, check = TRUE)
```

### Arguments

- `object` *MarkovMix* object.
- `check` Logical (1L) indicating whether to check object at the beginning.

### Value

A numeric vector indicates component priors.

### Note

Change log:

- 0.1.0 Xiurui Zhu - Initiate the function.

### Author(s)

Xiurui Zhu
See Also

Other MarkovMix utilities: Extract.MarkovMix, get_counts(), get_order(), get_prob(), get_states_mat(), get_states(), restate()

Examples

# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
get_order(object = markov_mix_ex)

# Derive the states of Markov chains
get_states(object = markov_mix_ex)

# Derive state transition patterns
get_states_mat(markov_mix_ex)

# Derive probability matrices
get_prob(markov_mix_ex)

# Derive component priors
get_prior(markov_mix_ex)

# Combine state transition patterns and their probabilities
cbind(
  as.data.frame(get_states_mat(markov_mix_ex)),
  as.data.frame(get_prob(markov_mix_ex))
)

# Extract 1 or more components
markov_mix_ex[2L]
markov_mix_ex[c(1L, 3L)]

# Replace 1 or more components
nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))^nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))
markov_mix_ex2 <- markov_mix_ex
markov_mix_ex2[2L] <- runif(nrow_value)
print(markov_mix_ex2)
markov_mix_ex3 <- markov_mix_ex
markov_mix_ex3[c(1L, 3L)] <- matrix(runif(nrow_value * 2L), ncol = 2L)
print(markov_mix_ex3)

---

get_prob  Get probability matrix from MarkovFit object
Description

get_prob gets probability matrix from MarkovMix object. It normalizes each column in the count matrix to sum up to 1.

Usage

get_prob(object, check = TRUE)

Arguments

object MarkovMix object.
check Logical (1L) indicating whether to check object at the beginning.

Value

A numeric matrix indicating probabilities of each state transition pattern in each component.

Note

Change log:

• 0.1.0 Xiurui Zhu - Initiate the function.

Author(s)

Xiurui Zhu

See Also

Other MarkovMix utilities: Extract.MarkovMix, get_counts(), get_order(), get_prior(), get_states_mat(), get_states(), restate()

Examples

# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
get_order(object = markov_mix_ex)

# Derive the states of Markov chains
get_states(object = markov_mix_ex)

# Derive state transition patterns
get_states_mat(markov_mix_ex)

# Derive probability matrices
get_prob(markov_mix_ex)
get_states # Derive component priors
get_prior(markov_mix_ex)

# Combine state transition patterns and their probabilities
cbind(
    as.data.frame(get_states_mat(markov_mix_ex)),
    as.data.frame(get_prob(markov_mix_ex))
)

# Extract 1 or more components
markov_mix_ex[2L]
markov_mix_ex[c(1L, 3L)]

# Replace 1 or more components
nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))^(
    (get_order(object = markov_mix_ex, check = FALSE) + 1L)
)
markov_mix_ex2 <- markov_mix_ex
markov_mix_ex2[2L] <- runif(nrow_value)
print(markov_mix_ex2)
markov_mix_ex3 <- markov_mix_ex
markov_mix_ex3[c(1L, 3L)] <- matrix(runif(nrow_value * 2L), ncol = 2L)
print(markov_mix_ex3)

---

get_states Get the states of Markov chains

Description
get_states gets the states of Markov chains from MarkovMix object.

Usage
get_states(object, check = TRUE)

Arguments

object MarkovMix object.

check Logical (1L) indicating whether to check object at the beginning.

Value

A vector as the states used in Markov chains.

Note

Change log:

• 0.1.2 Xiurui Zhu - Initiate the function.
get_states

Author(s)
Xiuirui Zhu

See Also
Other MarkovMix utilities: Extract.MarkovMix, get_counts(), get_order(), get_prior(), get_prob(), get_states_mat(), restate()

Examples

# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
get_order(object = markov_mix_ex)

# Derive the states of Markov chains
get_states(object = markov_mix_ex)

# Derive state transition patterns
get_states_mat(markov_mix_ex)

# Derive probability matrices
get_prob(markov_mix_ex)

# Derive component priors
get_prior(markov_mix_ex)

# Combine state transition patterns and their probabilities
cbind(
  as.data.frame(get_states_mat(markov_mix_ex)),
  as.data.frame(get_prob(markov_mix_ex))
)

# Extract 1 or more components
markov_mix_ex[2L]
markov_mix_ex[c(1L, 3L)]

# Replace 1 or more components
nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))^ (get_order(object = markov_mix_ex, check = FALSE) + 1L)
markov_mix_ex2 <- markov_mix_ex
markov_mix_ex2[2L] <- runif(nrow_value)
print(markov_mix_ex2)
markov_mix_ex3 <- markov_mix_ex
markov_mix_ex3[c(1L, 3L)] <- matrix(runif(nrow_value * 2L), ncol = 2L)
print(markov_mix_ex3)
**get_states_mat**

*Get state transition patterns from MarkovFit object*

**Description**

`get_states_mat` gets state transition patterns from `MarkovMix` object. The number of columns is the order of the (mixture of) Markov chain(s) plus 1 (the destination state). Each column is arranged in the ascending order of the states. The last column serves as the destination state and iterates the fastest.

**Usage**

```r
get_states_mat(object, check = TRUE)
```

**Arguments**

- `object` : `MarkovMix` object.
- `check` : Logical (1L) indicating whether to check `object` at the beginning.

**Value**

A matrix indicating the state transition patterns.

**Note**

Change log:

- 0.1.0 Xiurui Zhu - Initiate the function.

**Author(s)**

Xiurui Zhu

**See Also**

Other `MarkovMix` utilities: `Extract.MarkovMix`, `get_counts()`, `get_order()`, `get_prior()`, `get_prob()`, `get_states()`, `restate()`

**Examples**

```r
# Load example MarkovMix object
data("markov_mix_ex")

# Derive transition pattern soft counts
get_counts(object = markov_mix_ex)

# Derive the order of Markov chains
get_order(object = markov_mix_ex)
```
# Derive the states of Markov chains
get_states(object = markov_mix_ex)

# Derive state transition patterns
get_states_mat(markov_mix_ex)

# Derive probability matrices
get_prob(markov_mix_ex)

# Derive component priors
get_prior(markov_mix_ex)

# Combine state transition patterns and their probabilities
cbind(
    as.data.frame(get_states_mat(markov_mix_ex)),
    as.data.frame(get_prob(markov_mix_ex))
)

# Extract 1 or more components
markov_mix_ex[2L]
markov_mix_ex[c(1L, 3L)]

# Replace 1 or more components
nrow_value <- length(get_states(object = markov_mix_ex, check = FALSE))^(
    get_order(object = markov_mix_ex, check = FALSE) + 1L)
markov_mix_ex2 <- markov_mix_ex
markov_mix_ex2[2L] <- runif(nrow_value)
print(markov_mix_ex2)
markov_mix_ex3 <- markov_mix_ex
markov_mix_ex3[c(1L, 3L)] <- matrix(runif(nrow_value * 2L), ncol = 2L)
print(markov_mix_ex3)

---

**MarkovMix-class**

### Description

An object of class `Markov` is a list containing the following components:

- **counts** Numeric matrix containing soft counts of sub-sequence patterns in each component. For (non-mixture) Markov chains, the matrix contains only 1 column and counts are actually integers, but they are still stored as numeric values.
- **order** Integer (1L) as the order of (mixture) Markov chain(s).
- **states** Vector as the states in the (mixture) Markov chain(s).

### Note

Change log:

- 0.1.0 Xiurui Zhu - Initiate the class.
**Author(s)**

Xiurui Zhu

---

**markov_mix_ex**  
*Mixture of Markov chain example*

---

**Description**

A mixture of 2-order Markov chain fit from 100 random sequences with 4 states (A, B, C, D) and 3 components.

**Usage**

markov_mix_ex

**Format**

A MarkovMix object.

**Note**

Change log:

- 0.1.0 Xiurui Zhu - Initiate the dataset.

**Author(s)**

Xiurui Zhu

---

**predict.MarkovMix**  
*Predict probabilities with MarkovMix object and new sequence list*

---

**Description**

predict.MarkovMix predicts probabilities with MarkovMix object and new sequence list. NA values are returned for sequences with no valid sub-sequences to distinguish them from those that are truly not observed (probabilities = 0) in the transition matrices.

**Usage**

```r
## S3 method for class 'MarkovMix'
predict(object, newdata, aggregate. = TRUE, ...)
```
predict.MarkovMix

Arguments

object MarkovMix object.
newdata Sequence list containing vectors of the same class.
aggregate Logical (1L) indicating whether probabilities from each component should be weighted mean by component priors (TRUE) or not (FALSE).

Value

For aggregate. = TRUE, a numeric vector of probabilities. For aggregate. = TRUE, a numeric matrix of probabilities from each component.

Note

Change log:
- 0.1.0 Xiurui Zhu - Initiate the function.

Author(s)

Xiurui Zhu

See Also

Other MarkovMix methods: print.MarkovMix()

Examples

# Load example MarkovMix object
data("markov_mix_ex")

# Generate a new list of sequences
set.seed(2222L)
new_maxlen <- 8L
new_seq_list <- purrr::map(
  seq_len(50L),
  ~ sample(get_states(object = markov_mix_ex, check = FALSE),
          sample.int(new_maxlen, 1L),
          replace = TRUE)
)

# Predict the probabilities of sequences
predict(markov_mix_ex, newdata = new_seq_list)

# Predict the probabilities of sequences from each component
predict(markov_mix_ex, newdata = new_seq_list, aggregate. = FALSE)
print.MarkovMix

Description

print.MarkovMix prints MarkovMix object in a user-friendly form, including component priors and transition matrices.

Usage

```r
## S3 method for class 'MarkovMix'
print(x, sep = "->", print_max = 20L, print_min = 10L, ...)
```

Arguments

- `x` MarkovMix object.
- `sep` Character (1L) used as separator between states in the row names of transition matrix.
- `print_max, print_min` Integers as the numbers of rows to print each transition matrix. See pillar_options for details.
- `...` Currently ignored for this method.

Value

Input `x`, invisibly.

Note

Change log:

- 0.1.0 Xiurui Zhu - Initiate the function.

Author(s)

Xeurui Zhu

See Also

Other MarkovMix methods: predict.MarkovMix()
Examples

# Generate a list of integer sequences of different lengths with 4 states
test_states <- seq_len(4L)
test_maxlen <- 10L
set.seed(1111L)
test_seq <- purrr::map(
  seq_len(100L),
  ~ sample(test_states, sample.int(test_maxlen, 1L), replace = TRUE)
)

# Fit a 1-order Markov chain
markov_fit <- fit_markov_mix(
  seq_list = test_seq,
  order. = 1L,
  states = test_states
)
print(markov_fit)

# Fit a mixture of 2-order Markov chain with 3 components
test_n_comp <- 3L
test_clusters <- matrix(
  runif(length(test_seq) * test_n_comp),
  nrow = length(test_seq),
  ncol = test_n_comp
)
markov_mix_fit <- fit_markov_mix(
  seq_list = test_seq,
  order. = 2L,
  states = test_states,
  clusters = test_clusters
)
print(markov_mix_fit)

# Reorganize states in MarkovMix object

restate(.object, .fun, .check = TRUE, ...)

Arguments

.object MarkovMix object.
.fun Function to process each column in state transition patterns as factors, such as those in forcats package.
`.check` Logical (1L) indicating whether to check object at the beginning.

Additional arguments passed on to `.fun`.

**Value**

A MarkovMix object with modified states and count matrix.

**Note**

Change log:

• 0.1.0 Xiurui Zhu - Initiate the function.

**Author(s)**

Xiurui Zhu

**See Also**

Other MarkovMix utilities: `Extract.MarkovMix`, `get_counts()`, `get_order()`, `get_prior()`, `get_prob()`, `get_states_mat()`, `get_states()`

**Examples**

```r
# Load example MarkovMix object
data("markov_mix_ex")

# Reverse states (using function)
markov_mix_new1 <- restate(.object = markov_mix_ex, .fun = forcats::fct_rev)
print(markov_mix_new1)

# Reorder states by hand (using function name with additional arguments)
markov_mix_new2 <- restate(.object = markov_mix_ex, .fun = "levels<-", value = c("B", "D", "C", "A")
print(markov_mix_new2)

# Merge state D into C (using purrr-style lambda function)
markov_mix_new3 <- restate(.object = markov_mix_ex, .fun = ~ forcats::fct_recode(.x, "C" = "D")
print(markov_mix_new3)
```
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