Package ‘surveillance’

January 27, 2018

Title Temporal and Spatio-Temporal Modeling and Monitoring of Epidemic Phenomena

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Depends R (>= 3.2.0), methods, grDevices, graphics, stats, utils, sp
(>= 1.0-15), xtable (>= 1.7-0)

Imports Rcpp (>= 0.11.1), polyCub (>= 0.6.0), MASS, Matrix, nlme, spatstat (>= 1.36-0)

LinkingTo Rcpp, polyCub

Suggests parallel, grid, xts, gridExtra, lattice, colorspace, scales,
animation, rmapshaper, msm, spc, quadprog, memoise, polyclip,
rgeos, gpclib, maptools, intervals, spdep, numDeriv, maxLik,
gsl, fanplot, hhh4contacts, testthat (>= 0.11.0), coda,
splancs, gamlss, INLA (>= 0.0-1458166556), runjags, ggplot2,
MGLM (>= 0.1.0), knitr

**Description**  Statistical methods for the modeling and monitoring of time series of counts, proportions and categorical data, as well as for the modeling of continuous-time point processes of epidemic phenomena. The monitoring methods focus on aberration detection in count data time series from public health surveillance of communicable diseases, but applications could just as well originate from environmetrics, reliability engineering, econometrics, or social sciences. The package implements many typical outbreak detection procedures such as the (improved) Farrington algorithm, or the negative binomial GLR-CUSUM method of Höhle and Paul (2008) <doi:10.1016/j.csda.2008.02.015>. A novel CUSUM approach combining logistic and multinomial logistic modeling is also included. The package contains several real-world data sets, the ability to simulate outbreak data, and to visualize the results of the monitoring in a temporal, spatial or spatio-temporal fashion. A recent overview of the available monitoring procedures is given by Salmon et al. (2016) <doi:10.18637/jss.v070.i10>. For the retrospective analysis of epidemic spread, the package provides three endemic-epidemic modeling frameworks with tools for visualization, likelihood inference, and simulation. 'hhh4' estimates models for (multivariate) count time series following Paul and Held (2011) <doi:10.1002/sim.4177> and Meyer and Held (2014) <doi:10.1214/14-AOAS743>. 'twinSIR' models the susceptible-infectious-recovered (SIR) event history of a fixed population, e.g. epidemics across farms or networks, as a multivariate point process as proposed by Höhle (2009) <doi:10.1002/bimj.200900050>. 'twinstim' estimates self-exciting point process models for a spatio-temporal point pattern of infective events, e.g., time-stamped geo-referenced surveillance data, as proposed by Meyer et al. (2012) <doi:10.1111/j.1541-0420.2011.01684.x>. A recent overview of the implemented space-time modeling frameworks for epidemic phenomena is given by Meyer et al. (2017) <doi:10.18637/jss.v077.i11>.

**License**  GPL-2

**URL**  http://surveillance.R-Forge.R-project.org/

**Additional_repositories**  https://www.math.ntnu.no/inla/R/stable

**Encoding**  latin1

**VignetteBuilder**  utils, knitr

**RoxygenNote**  6.0.1

**NeedsCompilation**  yes

**Repository**  CRAN

**Date/Publication**  2018-01-23 22:48:04

**R topics documented:**

- surveillance-package
R topics documented:

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>abattoir</td>
<td>8</td>
</tr>
<tr>
<td>addFormattedXAxis</td>
<td>9</td>
</tr>
<tr>
<td>addSeason2formula</td>
<td>10</td>
</tr>
<tr>
<td>aggregate-methods</td>
<td>12</td>
</tr>
<tr>
<td>aggregate.disProg</td>
<td>13</td>
</tr>
<tr>
<td>algo.bayes</td>
<td>13</td>
</tr>
<tr>
<td>algo.call</td>
<td>15</td>
</tr>
<tr>
<td>algo.cdc</td>
<td>16</td>
</tr>
<tr>
<td>algo.compare</td>
<td>18</td>
</tr>
<tr>
<td>algo.cusum</td>
<td>19</td>
</tr>
<tr>
<td>algo.farrington</td>
<td>21</td>
</tr>
<tr>
<td>algo.farrington.assign.weights</td>
<td>23</td>
</tr>
<tr>
<td>algo.farrington.fitGLM</td>
<td>24</td>
</tr>
<tr>
<td>algo.farrington.threshold</td>
<td>25</td>
</tr>
<tr>
<td>algo.glrnb</td>
<td>26</td>
</tr>
<tr>
<td>algo.hhh</td>
<td>29</td>
</tr>
<tr>
<td>algo.hhh.grid</td>
<td>33</td>
</tr>
<tr>
<td>algo.hmm</td>
<td>35</td>
</tr>
<tr>
<td>algo.outbreakP</td>
<td>38</td>
</tr>
<tr>
<td>algo.quality</td>
<td>40</td>
</tr>
<tr>
<td>algo.rki</td>
<td>42</td>
</tr>
<tr>
<td>algo.rogerson</td>
<td>43</td>
</tr>
<tr>
<td>algo.summary</td>
<td>45</td>
</tr>
<tr>
<td>algo.twins</td>
<td>47</td>
</tr>
<tr>
<td>all.equal</td>
<td>49</td>
</tr>
<tr>
<td>animate</td>
<td>50</td>
</tr>
<tr>
<td>anscombe.residuals</td>
<td>50</td>
</tr>
<tr>
<td>arlCusum</td>
<td>51</td>
</tr>
<tr>
<td>backprojNP</td>
<td>52</td>
</tr>
<tr>
<td>bestCombination</td>
<td>56</td>
</tr>
<tr>
<td>boda</td>
<td>57</td>
</tr>
<tr>
<td>bodaDelay</td>
<td>59</td>
</tr>
<tr>
<td>calibrationTest</td>
<td>61</td>
</tr>
<tr>
<td>campyDE</td>
<td>63</td>
</tr>
<tr>
<td>categoricalCUSUM</td>
<td>64</td>
</tr>
<tr>
<td>checkResidualProcess</td>
<td>67</td>
</tr>
<tr>
<td>clapply</td>
<td>69</td>
</tr>
<tr>
<td>coeflist</td>
<td>69</td>
</tr>
<tr>
<td>compMatrix.writeTable</td>
<td>70</td>
</tr>
<tr>
<td>correct53to52</td>
<td>71</td>
</tr>
<tr>
<td>create.disProg</td>
<td>72</td>
</tr>
<tr>
<td>create.grid</td>
<td>73</td>
</tr>
<tr>
<td>deleval</td>
<td>74</td>
</tr>
<tr>
<td>discpoly</td>
<td>75</td>
</tr>
<tr>
<td>disProg2sts</td>
<td>77</td>
</tr>
<tr>
<td>earsC</td>
<td>77</td>
</tr>
<tr>
<td>enlargeData</td>
<td>81</td>
</tr>
<tr>
<td>epidata</td>
<td>82</td>
</tr>
</tbody>
</table>
### R topics documented:

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>epidataCS</td>
<td>87</td>
</tr>
<tr>
<td>epidataCS_aggregate</td>
<td>93</td>
</tr>
<tr>
<td>epidataCS_animate</td>
<td>95</td>
</tr>
<tr>
<td>epidataCS_permute</td>
<td>97</td>
</tr>
<tr>
<td>epidataCS_plot</td>
<td>98</td>
</tr>
<tr>
<td>epidataCS_update</td>
<td>101</td>
</tr>
<tr>
<td>epidata_animate</td>
<td>102</td>
</tr>
<tr>
<td>epidata_intersperse</td>
<td>105</td>
</tr>
<tr>
<td>epidata_plot</td>
<td>106</td>
</tr>
<tr>
<td>epidata_summary</td>
<td>108</td>
</tr>
<tr>
<td>fanplot</td>
<td>110</td>
</tr>
<tr>
<td>farringtonFlexible</td>
<td>111</td>
</tr>
<tr>
<td>find.kh</td>
<td>115</td>
</tr>
<tr>
<td>findH</td>
<td>116</td>
</tr>
<tr>
<td>findK</td>
<td>118</td>
</tr>
<tr>
<td>fluBYBW</td>
<td>118</td>
</tr>
<tr>
<td>formatPval</td>
<td>120</td>
</tr>
<tr>
<td>glm_epidataCS</td>
<td>120</td>
</tr>
<tr>
<td>ha</td>
<td>122</td>
</tr>
<tr>
<td>hagelloch</td>
<td>123</td>
</tr>
<tr>
<td>hcl.colors</td>
<td>126</td>
</tr>
<tr>
<td>hepatitisA</td>
<td>127</td>
</tr>
<tr>
<td>hhh4</td>
<td>127</td>
</tr>
<tr>
<td>hhh4_formula</td>
<td>136</td>
</tr>
<tr>
<td>hhh4_methods</td>
<td>137</td>
</tr>
<tr>
<td>hhh4_predict</td>
<td>139</td>
</tr>
<tr>
<td>hhh4_simulate</td>
<td>140</td>
</tr>
<tr>
<td>hhh4_simulate_plot</td>
<td>142</td>
</tr>
<tr>
<td>hhh4_simulate_scores</td>
<td>146</td>
</tr>
<tr>
<td>hhh4_update</td>
<td>147</td>
</tr>
<tr>
<td>hhh4_validation</td>
<td>149</td>
</tr>
<tr>
<td>hhh4_W</td>
<td>154</td>
</tr>
<tr>
<td>hhh4_W Utils</td>
<td>156</td>
</tr>
<tr>
<td>husO104Hosp</td>
<td>157</td>
</tr>
<tr>
<td>imdepi</td>
<td>158</td>
</tr>
<tr>
<td>imdepifit</td>
<td>161</td>
</tr>
<tr>
<td>influMen</td>
<td>162</td>
</tr>
<tr>
<td>inside.gpc.poly</td>
<td>162</td>
</tr>
<tr>
<td>intensityplot</td>
<td>163</td>
</tr>
<tr>
<td>intersectPolyCircle</td>
<td>164</td>
</tr>
<tr>
<td>isoWeekYear</td>
<td>165</td>
</tr>
<tr>
<td>knox</td>
<td>166</td>
</tr>
<tr>
<td>ks.plot.unif</td>
<td>168</td>
</tr>
<tr>
<td>layout.labels</td>
<td>170</td>
</tr>
<tr>
<td>linelist2sts</td>
<td>171</td>
</tr>
<tr>
<td>LRCUSUM.runlength</td>
<td>173</td>
</tr>
<tr>
<td>m1</td>
<td>176</td>
</tr>
<tr>
<td>magic.dim</td>
<td>178</td>
</tr>
</tbody>
</table>
**R topics documented:**

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>makeControl</td>
<td>178</td>
</tr>
<tr>
<td>makePlot</td>
<td>179</td>
</tr>
<tr>
<td>marks</td>
<td>180</td>
</tr>
<tr>
<td>measles.weser</td>
<td>180</td>
</tr>
<tr>
<td>measlesDE</td>
<td>182</td>
</tr>
<tr>
<td>meningo.age</td>
<td>183</td>
</tr>
<tr>
<td>MMRcoverageDE</td>
<td>183</td>
</tr>
<tr>
<td>momo</td>
<td>184</td>
</tr>
<tr>
<td>multiplicity</td>
<td>185</td>
</tr>
<tr>
<td>multiplicity.Spatial</td>
<td>186</td>
</tr>
<tr>
<td>nbOrder</td>
<td>187</td>
</tr>
<tr>
<td>nowcast</td>
<td>188</td>
</tr>
<tr>
<td>pairedbinCUSUM</td>
<td>192</td>
</tr>
<tr>
<td>permutationTest</td>
<td>195</td>
</tr>
<tr>
<td>pit</td>
<td>197</td>
</tr>
<tr>
<td>plapply</td>
<td>198</td>
</tr>
<tr>
<td>plot.atwins</td>
<td>200</td>
</tr>
<tr>
<td>plot.disProg</td>
<td>201</td>
</tr>
<tr>
<td>plot.hhh4</td>
<td>203</td>
</tr>
<tr>
<td>plot.survRes</td>
<td>209</td>
</tr>
<tr>
<td>poly2adjmat</td>
<td>211</td>
</tr>
<tr>
<td>polyAtBorder</td>
<td>212</td>
</tr>
<tr>
<td>predict.ah</td>
<td>213</td>
</tr>
<tr>
<td>primeFactors</td>
<td>213</td>
</tr>
<tr>
<td>print.algoQV</td>
<td>214</td>
</tr>
<tr>
<td>qlomax</td>
<td>214</td>
</tr>
<tr>
<td>R0</td>
<td>215</td>
</tr>
<tr>
<td>ranef</td>
<td>218</td>
</tr>
<tr>
<td>readData</td>
<td>218</td>
</tr>
<tr>
<td>refvalIdxByDate</td>
<td>219</td>
</tr>
<tr>
<td>residuals.ah</td>
<td>220</td>
</tr>
<tr>
<td>residualsCT</td>
<td>221</td>
</tr>
<tr>
<td>rotaBB</td>
<td>222</td>
</tr>
<tr>
<td>runifdisc</td>
<td>223</td>
</tr>
<tr>
<td>salmAllOnset</td>
<td>224</td>
</tr>
<tr>
<td>salmHospitalized</td>
<td>224</td>
</tr>
<tr>
<td>salmNewport</td>
<td>225</td>
</tr>
<tr>
<td>salmonella.agona</td>
<td>225</td>
</tr>
<tr>
<td>scale.gpc.poly</td>
<td>226</td>
</tr>
<tr>
<td>scores</td>
<td>226</td>
</tr>
<tr>
<td>shadar</td>
<td>228</td>
</tr>
<tr>
<td>sim.pointSource</td>
<td>229</td>
</tr>
<tr>
<td>sim.seasonalNoise</td>
<td>230</td>
</tr>
<tr>
<td>simHHH</td>
<td>231</td>
</tr>
<tr>
<td>stcd</td>
<td>233</td>
</tr>
<tr>
<td>stK</td>
<td>235</td>
</tr>
<tr>
<td>sts-class</td>
<td>237</td>
</tr>
<tr>
<td>stsBP-class</td>
<td>240</td>
</tr>
</tbody>
</table>
### R topics documented:

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>stsNC-class</td>
<td>241</td>
</tr>
<tr>
<td>stsNClist_animate</td>
<td>242</td>
</tr>
<tr>
<td>stsNewport</td>
<td>243</td>
</tr>
<tr>
<td>stsplot</td>
<td>243</td>
</tr>
<tr>
<td>stspplot_space</td>
<td>244</td>
</tr>
<tr>
<td>stspplot_spacetime</td>
<td>247</td>
</tr>
<tr>
<td>stspplot_time</td>
<td>248</td>
</tr>
<tr>
<td>stsSlot-generics</td>
<td>252</td>
</tr>
<tr>
<td>sts_animate</td>
<td>252</td>
</tr>
<tr>
<td>sts_creation</td>
<td>254</td>
</tr>
<tr>
<td>sts_ggplot</td>
<td>256</td>
</tr>
<tr>
<td>sts_observation</td>
<td>257</td>
</tr>
<tr>
<td>surveillance.options</td>
<td>258</td>
</tr>
<tr>
<td>test</td>
<td>259</td>
</tr>
<tr>
<td>testSim</td>
<td>260</td>
</tr>
<tr>
<td>tidy.sts</td>
<td>261</td>
</tr>
<tr>
<td>toFileDisProg</td>
<td>262</td>
</tr>
<tr>
<td>toLatex.sts</td>
<td>263</td>
</tr>
<tr>
<td>twinSIR</td>
<td>264</td>
</tr>
<tr>
<td>twinSIR_intensityplot</td>
<td>269</td>
</tr>
<tr>
<td>twinSIR_methods</td>
<td>272</td>
</tr>
<tr>
<td>twinSIR_profile</td>
<td>274</td>
</tr>
<tr>
<td>twinSIR_simulation</td>
<td>276</td>
</tr>
<tr>
<td>twinstim</td>
<td>281</td>
</tr>
<tr>
<td>twinstim_epitest</td>
<td>289</td>
</tr>
<tr>
<td>twinstim_iaf</td>
<td>292</td>
</tr>
<tr>
<td>twinstim_iafplot</td>
<td>296</td>
</tr>
<tr>
<td>twinstim_intensity</td>
<td>299</td>
</tr>
<tr>
<td>twinstim_methods</td>
<td>302</td>
</tr>
<tr>
<td>twinstim_plot</td>
<td>305</td>
</tr>
<tr>
<td>twinstim_profile</td>
<td>306</td>
</tr>
<tr>
<td>twinstim_siaf</td>
<td>308</td>
</tr>
<tr>
<td>twinstim_simEndemicEvents</td>
<td>310</td>
</tr>
<tr>
<td>twinstim_simulation</td>
<td>311</td>
</tr>
<tr>
<td>twinstim_step</td>
<td>317</td>
</tr>
<tr>
<td>twinstim_tiaf</td>
<td>318</td>
</tr>
<tr>
<td>twinstim_update</td>
<td>319</td>
</tr>
<tr>
<td>unionSpatialPolygons</td>
<td>321</td>
</tr>
<tr>
<td>untie</td>
<td>322</td>
</tr>
<tr>
<td>wrap.algo</td>
<td>324</td>
</tr>
<tr>
<td>xtable.algoQV</td>
<td>325</td>
</tr>
<tr>
<td>zetaweights</td>
<td>326</td>
</tr>
<tr>
<td>[.sts-methods</td>
<td>327</td>
</tr>
</tbody>
</table>

**Index**

328
Description

The surveillance package implements statistical methods for the retrospective modeling and prospective monitoring of epidemic phenomena in temporal and spatio-temporal contexts. Focus is on (routinely collected) public health surveillance data, but the methods just as well apply to data from environmetrics, econometrics or the social sciences. As many of the monitoring methods rely on statistical process control methodology, the package is also relevant to quality control and reliability engineering.

Details

Package: surveillance
Version: 1.16.0
License: GPL-2
URL: http://surveillance.R-forge.R-project.org/

The package implements many typical outbreak detection procedures such as Stroup et al. (1989), Farrington et al., (1996), Rossi et al. (1999), Rogerson and Yamada (2001), a Bayesian approach (Höhle, 2007), negative binomial CUSUM methods (Höhle and Mazick, 2009), and a detector based on generalized likelihood ratios (Höhle and Paul, 2008). However, also CUSUMs for the prospective change-point detection in binomial, beta-binomial and multinomial time series is covered based on generalized linear modeling. This includes, e.g., paired binary CUSUM described by Steiner et al. (1999) or paired comparison Bradley-Terry modeling described in Höhle (2010). The package contains several real-world datasets, the ability to simulate outbreak data, visualize the results of the monitoring in temporal, spatial or spatio-temporal fashion. In dealing with time series data, the fundamental data structure of the package is the S4 class sts wrapping observations, monitoring results and date handling for multivariate time series. A recent overview of the available monitoring procedures is given by Salmon et al. (2016).

For the retrospective analysis of epidemic spread, the package provides three endemic-epidemic modeling frameworks with tools for visualization, likelihood inference, and simulation. The function hhh4 offers inference methods for the (multivariate) count time series models of Held et al. (2005), Paul et al. (2008), Paul and Held (2011), Held and Paul (2012), and Meyer and Held (2014). See vignette("hhh4") for a general introduction and vignette("hhh4_spacetime") for a discussion and illustration of spatial hhh4 models. Furthermore, the fully Bayesian approach for univariate time series of counts from Held et al. (2006) is implemented as function algo.twins. Self-exciting point processes are modeled through endemic-epidemic conditional intensity functions. twinSIR (Höhle, 2009) models the susceptible-infectious-recovered (SIR) event history of a fixed population, e.g., epidemics across farms or networks; see vignette("twinSIR") for an illustration. twinstim (Meyer et al., 2012) fits spatio-temporal point process models to point patterns of infective events, e.g., time-stamped geo-referenced surveillance data on infectious disease occurrence; see vignette("twinstim") for an illustration. A recent overview of the implemented
space-time modeling frameworks for epidemic phenomena is given by Meyer et al. (2017).

Acknowledgements

Substantial contributions of code by:

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Author(s)

Michael Höhle, Sebastian Meyer, Michaela Paul

Maintainer: Sebastian Meyer <seb.meyer@fau.de>

References

Relevant references are listed in `surveillance::REFERENCES`, and `citation(package = "surveillance")` gives the two main software references for the modeling (Meyer et al., 2017) and the monitoring (Salmon et al., 2016) functionalities.

If you use the `surveillance` package in your own work, please do cite the corresponding publications.

Examples

```r
# Additional documentation and illustrations of the methods are
# available in the form of package vignettes and demo scripts:
vignette(package = "surveillance")
demo(package = "surveillance")
```

---

**abattoir**

---

**Abattoir Data**

Description

A synthetic dataset from the Danish meat inspection – useful for illustrating the beta-binomial CUSUM.

Usage

```r
data(abattoir)
```
**Details**

The object of class "sts" contains an artificial data set inspired by meat inspection data used by Danish Pig Production, Denmark. For each week the number of pigs with positive audit reports is recorded together with the total number of audits made that week.

**References**


**See Also**

categoricalCUSUM

**Examples**

data("abattoir")
plot(abattoir)
population(abattoir)

---

**addFormattedXAxis**   
*Formatted Time Axis for "sts" Objects*

**Description**

Add a nicely formatted x-axis to time series plots related to the "sts" class. This utility function is, e.g., used by stsplot_time1 and plothHH4_fitted1.

**Usage**

addFormattedXAxis(x, epochsAsDate = FALSE, 
xaxis.tickFreq = list("%Q"="atChange), 
xaxis.labelFreq = xaxis.tickFreq, 
xaxis.labelFormat = "%G
\n\n%Q", 
...)

**Arguments**

- **x**  
an object of class "sts".
- **epochsAsDate**  
a logical indicating if the old (FALSE) or the new (TRUE) and more flexible implementation should be used. The xaxis.* arguments are only relevant for the new implementation epochsAsDate = TRUE.
- **xaxis.labelFormat**, **xaxis.tickFreq**, **xaxis.labelFreq**  
see the details below.
- **...**  
further arguments passed to axis.
Details

The setting epochsAsDate = TRUE enables very flexible formatting of the x-axis and its annotations using the xaxis.tickFreq, xaxis.labelFreq and xaxis.labelFormat arguments. The first two are named lists containing pairs with the name being a strftime single conversion specification and the second part is a function which based on this conversion returns a subset of the rows in the sts objects. The subsetting function has the following header: function(x, xm1), where x is a vector containing the result of applying the conversion in name to the epochs of the sts object and xm1 is the scalar result when applying the conversion to the natural element just before the first epoch. Please note that the input to the subsetting function is converted using as.numeric before calling the function. Hence, the conversion specification needs to result in a string convertible to integer.

Three predefined subsetting functions exist: atChange, at2ndChange and atMedian, which are used to make a tick at each (each 2nd for at2ndChange) change and at the median index computed on all having the same value, respectively:

\[
\begin{align*}
\text{atChange} & \leftarrow \text{function}(x, xm1) \text{ which(diff(c(xm1,x))} \neq 0) \\
\text{at2ndChange} & \leftarrow \text{function}(x, xm1) \text{ which(diff(c(xm1,x) \equiv 2)} \neq 0) \\
\text{atMedian} & \leftarrow \text{function}(x, xm1) \text{ tapply(seq_along(x), INDEX=x, quantile, prob=0.5, type=3)}
\end{align*}
\]

By defining own functions here, one can obtain an arbitrary degree of flexibility.

Finally, xaxis.labelFormat is a strftime compatible formatting string, e.g. the default value is "%G\n\n%Q", which means ISO year and quarter (in roman letters) stacked on top of each other.

Value

NULL (invisibly). The function is called for its side effects.

Author(s)

Michael Höhle with contributions by Sebastian Meyer

See Also

the examples in stspplot_time1 and plotHHH4_fitted1

---

addSeason2formula | Function that adds a sine-/cosine formula to an existing formula.

Description

This function helps to construct a formula object that can be used in a call to hhh4 to model seasonal variation via a sum of sine and cosine terms.

Usage

addSeason2formula(f = ~1, S = 1, period = 52, timevar = "t")
Arguments

- **f** formula that the seasonal terms should be added to, defaults to an intercept ~1.
- **S** number of sine and cosine terms. If S is a vector, unit-specific seasonal terms are created.
- **period** period of the season, defaults to 52 for weekly data.
- **timevar** the time variable in the model. Defaults to "t".

Details

The function adds the seasonal terms

\[ \sum_{s=1}^{S} \gamma_s \sin\left(\frac{2\pi s}{\text{period}} t\right) + \delta_s \cos\left(\frac{2\pi s}{\text{period}} t\right), \]

where \( \gamma_s \) and \( \delta_s \) are the unknown parameters and \( t, t = 1, 2, \ldots \) denotes the time variable `timevar`, to an existing formula `f`.

Note that the seasonal terms can also be expressed as

\[ \gamma_s \sin\left(\frac{2\pi s}{\text{period}} t\right) + \delta_s \cos\left(\frac{2\pi s}{\text{period}} t\right) = A_s \sin\left(\frac{2\pi s}{\text{period}} t + \epsilon_s\right) \]

with amplitude \( A_s = \sqrt{\gamma_s^2 + \delta_s^2} \) and phase shift \( \tan(\epsilon_s) = \delta_s / \gamma_s \). The amplitude and phase shift can be obtained from a fitted `hhh4` model via `coef(..., amplitudeShift = TRUE)`, see `coef.hhh4`.

Value

Returns a **formula** with the seasonal terms added and its environment set to `.GlobalEnv`. Note that to use the resulting formula in `hhh4`, a time variable named as specified by the argument `timevar` must be available.

Author(s)

M. Paul, with contributions by S. Meyer

See Also

`hhh4`, `fe`, `ri`

Examples

# add 2 sine/cosine terms to a model with intercept and linear trend
addSeason2formula(f = ~ 1 + t, S = 2)

# the same for monthly data
addSeason2formula(f = ~ 1 + t, S = 2, period = 12)

# different number of seasons for a bivariate time series
addSeason2formula(f = ~ 1, S = c(3, 1), period = 52)
aggregate-methods

**Aggregate an "sts" Object Over Time or Across Units**

**Description**

Method to aggregate the matrix slots of an sts object. Either the time series is aggregated so a new sampling frequency of nfreq units per time slot is obtained (i.e as in `aggregate.ts`) or the aggregation is over all ncol units.

Note: The function is not 100% consistent with what the generic function `aggregate` does.

**Methods**

```r
x = "sts", by="time", nfreq="all",... x an object of class sts
by a string being either "time" or "unit"
nfreq new sampling frequency if by=="time". If nfreq="all" then all time instances are summed.
... not used
returns an object of class sts
```

**Warning**

Aggregation by unit sets the upperbound slot to NA and the map slot is left as-is, but the object cannot be plotted by unit any longer. The populationFrac slot is aggregated just like the observed slot and population fractions are recomputed. This might not be intended, especially for aggregation over time.

**See Also**

`aggregate`

**Examples**

```r
data("ha.sts")
dim(ha.sts)
dim(aggregate(ha.sts,by="unit"))
dim(aggregate(ha.sts,nfreq=13))
```
aggregate.disProg

Aggregate the observed counts

Description
Aggregates the observed counts for a multivariate disProgObj over the units. Future versions of surveillance will also allow for time aggregations etc.

Usage
```r
# S3 method for class 'disProg'
aggregate(x,...)
```

Arguments
- `x`: Object of class disProg
- `...`: not used at the moment

Value
- `x`: univariate disProg object with aggregated counts and respective states for each time point.

Examples
```r
data(ha)
plot(aggregate(ha))
```

algo.bayes
The Bayes System

Description
Evaluation of timepoints with the Bayes subsystem 1, 2, 3 or a self defined Bayes subsystem.

Usage
```r
algo.bayesLatestTimepoint(disProgObj, timePoint = NULL,
control = list(b = 0, w = 6, actY = TRUE,alpha=0.05))
algo.bayes(disProgObj, control = list(range = range,
b = 0, w = 6, actY = TRUE,alpha=0.05))
algo.bayes1(disProgObj, control = list(range = range))
algo.bayes2(disProgObj, control = list(range = range))
algo.bayes3(disProgObj, control = list(range = range))
```
Arguments

disProgObj object of class disProg (including the observed and the state chain)
timePoint time point which should be evaluated in algo.bayes LatestTimepoint. The default is to use the latest timepoint
control control object: range determines the desired timepoints which should be evaluated, b describes the number of years to go back for the reference values, w is the half window width for the reference values around the appropriate timepoint and actY is a boolean to decide if the year of timePoint also contributes w reference values. The parameter alpha is the \((1 - \alpha)\)-quantile to use in order to calculate the upper threshold. As default b, w, actY are set for the Bayes 1 system with alpha=0.05.

Details

Using the reference values the \((1 - \alpha) \cdot 100\%\) quantile of the predictive posterior distribution is calculated as a threshold. An alarm is given if the actual value is bigger or equal than this threshold. It is possible to show using analytical computations that the predictive posterior in this case is the negative binomial distribution. Note: algo.rki or algo.farrington use two-sided prediction intervals – if one wants to compare with these procedures it is necessary to use an alpha, which is half the one used for these procedures.

Note also that algo.bayes calls algo.bayesLatestTimepoint for the values specified in range and for the system specified in control. algo.bayes1, algo.bayes2, algo.bayes3 call algo.bayesLatestTimepoint for the values specified in range for the Bayes 1 system, Bayes 2 system or Bayes 3 system.

- "Bayes 1" reference values from 6 weeks. Alpha is fixed at 0.05.
- "Bayes 2" reference values from 6 weeks ago and 13 weeks of the previous year (symmetrical around the same week as the current one in the previous year). Alpha is fixed at 0.05.
- "Bayes 3" 18 reference values. 9 from the year ago and 9 from two years ago (also symmetrical around the comparable week). Alpha is fixed at 0.05.

The procedure is now able to handle NA's in the reference values. In the summation and when counting the number of observed reference values these are simply not counted.

Value

survRes algo.bayesLatestTimepoint returns a list of class survRes (surveillance result), which includes the alarm value for recognizing an outbreak (1 for alarm, 0 for no alarm), the threshold value for recognizing the alarm and the input object of class disProg. algo.bayes gives a list of class survRes which includes the vector of alarm values for every timepoint in range and the vector of threshold values for every timepoint in range for the system specified by b, w and actY, the range and the input object of class disProg. algo.bayes1 returns the same for the Bayes 1 system, algo.bayes2 for the Bayes 2 system and algo.bayes3 for the Bayes 3 system.

Author(s)

M. Höhle, A. Riebler, C. Lang
Source


See Also

algo.call, algo.rkiLatestTimepoint and algo.rki for the RKI system.

Examples

disProg <- sim.pointSource(p = 0.99, r = 0.5, length = 208, A = 1,
                          alpha = 1, beta = 0, phi = 0,
                          frequency = 1, state = NULL, K = 1.7)

# Test for bayes 1 the latest timepoint
algo.bayesLatestTimePoint(disProg)

# Test week 200 to 208 for outbreaks with a selfdefined bayes
algo.bayes(disProg, control = list(range = 200:208, b = 1,
                                 w = 5, actY = TRUE, alpha=0.05))

# The same for bayes 1 to bayes 3
algo.bayes1(disProg, control = list(range = 200:208, alpha=0.05))
algo.bayes2(disProg, control = list(range = 200:208, alpha=0.05))
algo.bayes3(disProg, control = list(range = 200:208, alpha=0.05))
Value

a list of survRes objects generated by the specified surveillance algorithm

See Also

algo.rki, algo.bayes, algo.farrington

Examples

# Create a test object
disProg <- sim.pointSource(p = 0.99, r = 0.5, length = 400, A = 1,
    alpha = 1, beta = 0, phi = 0,
    frequency = 1, state = NULL, K = 1.7)

# Let this object be tested from any methods in range = 200:400
range <- 200:400
survRes <- algo.call(disProg,
    control = list(
        funcName = "rki1", range = range),
        funcName = "rki2", range = range),
        funcName = "rki3", range = range),
        funcName = "rki", b = 3, w = 2, actY = FALSE),
        funcName = "rki", b = 2, w = 9, actY = TRUE),
        funcName = "bayes1", range = range),
        funcName = "bayes2", range = range),
        funcName = "bayes3", range = range),
        funcName = "bayes", name = "myBayes",
        range = range, b = 1, w = 5, actY = TRUE, alpha=0.05)

# this are some survResObjects
plot(survRes[["rki(6,6,0)"]])
survRes[["bayes(5,5,1)"]]

algo.cdc

The CDC Algorithm

Description

Surveillance using the CDC Algorithm

Usage

algo.cdcLatestTimepoint(disProgObj, timePoint = NULL,
    control = list(b = 5, m = 1, alpha=0.025))
algo.cdc(disProgObj, control = list(range = range, b= 5, m=1,
    alpha = 0.025))
Arguments

- **disProgObj**: object of class disProg (including the observed and the state chain).
- **timePoint**: time point which should be evaluated in `algo.cdcLatestTimepoint`. The default is to use the latest timepoint.
- **control**: control object: `range` determines the desired timepoints which should be evaluated, `b` describes the number of years to go back for the reference values, `m` is the half window width for the reference values around the appropriate timepoint (see details). The standard definition is `b=5` and `m=1`.

Details

Using the reference values for calculating an upper limit, alarm is given if the actual value is bigger than a computed threshold. `algo.cdc` calls `algo.cdcLatestTimepoint` for the values specified in `range` and for the system specified in `control`. The threshold is calculated from the predictive distribution, i.e.

\[
\text{mean}(x) + z_{\alpha/2} \cdot \text{sd}(x) \cdot \sqrt{1 + 1/k},
\]

which corresponds to Equation 8-1 in Farrington and Andrews (2003). Note that an aggregation into 4-week blocks occurs in `algo.cdcLatestTimepoint` and `m` denotes number of 4-week blocks (months) to use as reference values. This function currently does the same for monthly data (not correct!)

Value

- `algo.cdcLatestTimepoint` returns a list of class `survRes` (surveillance result), which includes the alarm value (alarm = 1, no alarm = 0) for recognizing an outbreak, the threshold value for recognizing the alarm and the input object of class disProg.
- `algo.cdc` gives a list of class `survRes` which includes the vector of alarm values for every timepoint in `range`, the vector of threshold values for every timepoint in `range` for the system specified by `b`, `w`, the range and the input object of class disProg.

Author(s)

M. Höhle

References


See Also

`algo.rkiLatestTimepoint`, `algo.bayesLatestTimepoint` and `algo.bayes` for the Bayes system.
algo.compare

Comparison of Specified Surveillance Systems using Quality Values

Description
Comparison of specified surveillance algorithms using quality values.

Usage
algo.compare(survResList)

Arguments

survResList a list of survRes objects to compare via quality values.

Value
Matrix with values from algo.quality, i.e. quality values for every surveillance algorithm found in survResults.

See Also
algo.quality

Examples

# Create a test object
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 500,
A = 1, alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 1.7)

# Test week 200 to 208 for outbreaks with a selfdefined cdc
algo.cdc(disProgObj, control = list(range = 400:500, alpha=0.025))
list(funcName = "rki", range = range, 
b = 2, w = 9, actY = TRUE),
list(funcName = "bayes1", range = range),
list(funcName = "bayes2", range = range),
list(funcName = "bayes3", range = range),
list(funcName = "bayes", name = "myBayes",
  range = range, b = 1, w = 5, actY = TRUE, alpha=0.05)
}}
algo.compare(survRes)

algo.cusum | **CUSUM method**

**Description**

Approximate one-side CUSUM method for a Poisson variate based on the cumulative sum of the deviation between a reference value k and the transformed observed values. An alarm is raised if the cumulative sum equals or exceeds a prespecified decision boundary h. The function can handle time varying expectations.

**Usage**

```
algo.cusum(disProgObj, control = list(range = range, k = 1.04, h = 2.26, 
m = NULL, trans = "standard", alpha = NULL))
```

**Arguments**

- `disProgObj` object of class disProg (including the observed and the state chain)
- `control` control object:
  - `range` determines the desired time points which should be evaluated
  - `k` is the reference value
  - `h` the decision boundary
  - `m` how to determine the expected number of cases – the following arguments are possible
    - `numeric` a vector of values having the same length as `range`. If a single numeric value is specified then this value is replicated length(range) times.
    - `NULL` A single value is estimated by taking the mean of all observations previous to the first range value.
    - "glm" A GLM of the form
      
      \[
      \log(m_t) = \alpha + \beta t + \sum_{s=1}^{S} (\gamma_s \sin(\omega_s t) + \delta_s \cos(\omega_s t)),
      \]

      where \(\omega_s = \frac{2\pi s}{52}\) are the Fourier frequencies is fitted. Then this model is used to predict the range values.
trans one of the following transformations (warning: Anscombe and NegBin transformations are experimental)

- rossi: standardized variables $z_3$ as proposed by Rossi
- standard: standardized variables $z_1$ (based on asymptotic normality) - This is the default.
- anscombe: anscombe residuals – experimental
- anscombe2nd: anscombe residuals as in Pierce and Schafer (1986) based on 2nd order approximation of $E(X)$ – experimental
- pearsonNegBin: compute Pearson residuals for NegBin – experimental
- anscombeNegBin: anscombe residuals for NegBin – experimental
- none: no transformation

alpha: parameter of the negative binomial distribution, s.t. the variance is $m + \alpha \cdot m^2$

Value

algo.cusum gives a list of class "survRes" which includes the vector of alarm values for every timepoint in range and the vector of cumulative sums for every timepoint in range for the system specified by k and h, the range and the input object of class "disProg".

The upperbound entry shows for each time instance the number of diseased individuals it would have taken the cusum to signal. Once the CUSUM signals no resetting is applied, i.e. signals occurs until the CUSUM statistic again returns below the threshold.

In case `control$glm` was used, the returned `control$m$glm` entry contains the fitted "glm" object.

Note

This implementation is experimental, but will not be developed further.

Author(s)

M. Paul and M. Höhle

References

G. Rossi, L. Lampugnani and M. Marchi (1999), An approximate CUSUM procedure for surveillance of health events, Statistics in Medicine, 18, 2111–2122


Examples

```R
# Xi ~ Po(5), i=1,...,500
disProgObj <- create.disProg(week=1:500, observed= rpois(500, lambda=5),
                                state=rep(0,500))
# there should be no alarms as mean doesn't change
res <- algo.cusum(disProgObj, control = list(range = 100:500, trans="anscombe"))
plot(res)
```
algo.farrington

Surveillance for a count data time series using the Farrington method.

Description

The function takes range values of the surveillance time series disProgObj and for each time point uses a GLM to predict the number of counts according to the procedure by Farrington et al. (1996). This is then compared to the observed number of counts. If the observation is above a specific quantile of the prediction interval, then an alarm is raised.

Usage

algo.farrington(disProgObj, control=list(range=NULL, b=3, w=3, reweight=TRUE, verbose=FALSE, alpha=0.01, trend=TRUE, limit54=c(5, 4), powertrans="2/3", fitFun=c("algo.farrington.fitGLM.fast", "algo.farrington.fitGLM", "algo.farrington.fitGLM.populationOffset")))

Arguments

disProgObj object of class disProgObj (including the observed and the state time series.)
control list of control parameters
  range Specifies the index of all timepoints which should be tested. If range is NULL the maximum number of possible weeks is used (i.e. as many weeks as possible while still having enough reference values).
  b how many years back in time to include when forming the base counts.
  w windows size, i.e. number of weeks to include before and after the current week
  reweight Boolean specifying whether to perform reweight step
  trend If true a trend is included and kept in case the conditions documented in Farrington et al. (1996) are met (see the results). If false then NO trend is fit.
  verbose Boolean indicating whether to show extra debugging information.
  plot Boolean specifying whether to show the final GLM model fit graphically (use History|Recording to see all pictures).
powertrans  Power transformation to apply to the data. Use either "2/3" for skewness correction (Default), "1/2" for variance stabilizing transformation or "none" for no transformation.

alpha  An approximate (two-sided) \((1 - \alpha)\) prediction interval is calculated.

limit54  To avoid alarms in cases where the time series only has about 0-2 cases the algorithm uses the following heuristic criterion (see Section 3.8 of the Farrington paper) to protect against low counts: no alarm is sounded if fewer than cases = 5 reports were received in the past period = 4 weeks. limit54=c(cases, period) is a vector allowing the user to change these numbers. Note: As of version 0.9-7 the term "last" period of weeks includes the current week - otherwise no alarm is sounded for horrible large numbers if the four weeks before that are too low.

fitFun  String containing the name of the fit function to be used for fitting the GLM. The options are algo.farrington.fitglm.fast (default) and algo.farrington.fitglm or algo.farrington.fitglm.populationOffset. See details of algo.farrington.fitglm for more information.

Details  The following steps are performed according to the Farrington et al. (1996) paper.

1. fit of the initial model and initial estimation of mean and overdispersion.
2. calculation of the weights omega (correction for past outbreaks)
3. refitting of the model
4. revised estimation of overdispersion
5. rescaled model
6. omission of the trend, if it is not significant
7. repetition of the whole procedure
8. calculation of the threshold value
9. computation of exceedance score

Value  An object of class SurvRes.

Author(s)  M. Höhle


See Also  algo.farrington.fitglm, algo.farrington.threshold
algo.farrington.assign.weights

Assign weights to base counts

Description
Weights are assigned according to the Anscombe residuals

Usage
algo.farrington.assign.weights(s, weightsThreshold=1)

Arguments
s Vector of standardized Anscombe residuals
weightsThreshold A scalar indicating when observations are seen as outlier. In the original Farrington proposal the value was 1 (default value), in the improved version this value is suggested to be 2.58.
Fit Poisson GLM of the Farrington procedure for a single time point

The function fits a Poisson regression model (GLM) with mean predictor

$$\log \mu_t = \alpha + \beta t$$

as specified by the Farrington procedure. If requested, Anscombe residuals are computed based on an initial fit and a 2nd fit is made using weights, where base counts suspected to be caused by earlier outbreaks are downweighted.

Usage

```r
algo.farrington.fitGLM(response, wtime, timeTrend = TRUE,
                        reweight = TRUE, ...)
algo.farrington.fitGLM.fast(response, wtime, timeTrend = TRUE,
                            reweight = TRUE, ...)
algo.farrington.fitGLM.populationOffset(response, wtime, population,
                                                timeTrend=TRUE, reweight=TRUE, ...)
```

Arguments

- `response` The vector of observed base counts
- `wtime` Vector of week numbers corresponding to `response`
- `timeTrend` Boolean whether to fit the $\beta t$ or not
- `reweight` Fit twice – 2nd time with Anscombe residuals
- `population` Population size. Possibly used as offset, i.e. in `algo.farrington.fitGLM.populationOffset` the value $\log(\text{population})$ is used as offset in the linear predictor of the GLM:

$$\log \mu_t = \log(\text{population}) + \alpha + \beta t$$

This provides a way to adjust the Farrington procedure to the case of greatly varying populations. Note: This is an experimental implementation with methodology not covered by the original paper.

... Used to catch additional arguments, currently not used.
algo.farrington.threshold

Details
Compute weights from an initial fit and rescale using Anscombe based residuals as described in the anscombe.residuals function.

Note that algo.farrington.fitGLM uses the glm routine for fitting. A faster alternative is provided by algo.farrington.fitGLM.fast which uses the glm.fit function directly (thanks to Mikko Virtanen). This saves computational overhead and increases speed for 500 monitored time points by a factor of approximately two. However, some of the routine glm functions might not work on the output of this function. Which function is used for algo.farrington can be controlled by the control$fitFun argument.

Value
an object of class GLM with additional fields wtime, response and phi. If the glm returns without convergence NULL is returned.

See Also
anscombe.residuals,algo.farrington

algo.farrington.threshold

Compute prediction interval for a new observation

Description
Depending on the current transformation \( h(y) = \{ y, \sqrt{y}, y^{2/3} \} \),

\[
V(h(y_0) - h(\mu_0)) = V(h(y_0)) + V(h(\mu_0))
\]

is used to compute a prediction interval. The prediction variance consists of a component due to the variance of having a single observation and a prediction variance.

Usage
algo.farrington.threshold(pred,phi,alpha=0.01,skewness.transform="none",y)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>pred</td>
<td>A GLM prediction object</td>
</tr>
<tr>
<td>phi</td>
<td>Current overdispersion parameter (superflous?)</td>
</tr>
<tr>
<td>alpha</td>
<td>Quantile level in Gaussian based CI, i.e. an ((1 - \alpha) \cdot 100%) confidence interval is computed.</td>
</tr>
<tr>
<td>skewness.transform</td>
<td>Skewness correction, i.e. one of &quot;none&quot;, &quot;1/2&quot;, or &quot;2/3&quot;.</td>
</tr>
<tr>
<td>y</td>
<td>Observed number</td>
</tr>
</tbody>
</table>
Value

Vector of length four with lower and upper bounds of an \((1 - \alpha) \cdot 100\%\) confidence interval (first two arguments) and corresponding quantile of observation \(y\) together with the median of the predictive distribution.

---

**algo.glrnb**

*Count Data Regression Charts*

**Description**

Count data regression charts for the monitoring of surveillance time series as proposed by Höhle and Paul (2008). The implementation is described in Salmon et al. (2016).

**Usage**

```r
algo.glrnb(disProgObj, control = list(range=range, c.ARL=5, 
mu0=NULL, alpha=0, Mtilde=1, M=-1, change="intercept", 
theta=NULL, dir=c("inc","dec"), 
ret=c("cases","value"), xMax=1e4))
```

```r
algo.glrpois(disProgObj, control = list(range=range, c.ARL=5, 
mu0=NULL, Mtilde=1, M=-1, change="intercept", 
theta=NULL, dir=c("inc","dec"), 
ret=c("cases","value"), xMax=1e4))
```

**Arguments**

- **disProgObj** object of class `disProg` to do surveillance for
- **control** A list controlling the behaviour of the algorithm
  - range vector of indices in the observed vector to monitor (should be consecutive)
  - `mu0` A vector of in-control values of the mean of the Poisson / negative binomial distribution with the same length as `range`. If `NULL` the observed values in `1:(min(range)-1)` are used to estimate the beta vector through a generalized linear model. To fine-tune the model one can instead specify `mu0` as a list with two components:
    - `S` integer number of harmonics to include (typically 1 or 2)
    - `trend` A Boolean indicating whether to include a term \(t\) in the GLM model
  - The fitting is controlled by the `estimateGLRnbHook` function. The in-control mean model is re-fitted after every alarm. The fitted models can be found as a list `mod` in the `control` slot after the call.
  - Note: If a value for `alpha` is given, then the inverse of this value is used as fixed `theta` in a `negative.binomial` `glm`. If `is.null(alpha)` then the parameter is estimated as well (using `glm.nb`) – see the description of this parameter for details.
alpha The (known) dispersion parameter of the negative binomial distribution, i.e. the parametrization of the negative binomial is such that the variance is \( \text{mean} + \alpha \times \text{mean}^2 \). Note: This parametrization is the inverse of the shape parametrization used in R – for example in \texttt{dnbinom} and \texttt{glr.nb}. Hence, if \( \alpha = 0 \) then the negative binomial distribution boils down to the Poisson distribution and a call of \texttt{algo.glrnb} is equivalent to a call to \texttt{algo.glrpois}. If \( \alpha = \text{NULL} \) the parameter is calculated as part of the in-control estimation. However, the parameter is estimated only once from the first fit. Subsequent fittings are only for the parameters of the linear predictor with \( \alpha \) fixed.

cNarl threshold in the GLR test, i.e. \( c_\gamma \).

Mtilde number of observations needed before we have a full rank the typical setup for the "intercept" and "epi" charts is \( \text{Mtilde} = 1 \).

M number of time instances back in time in the window-limited approach, i.e. the last value considered is \( \max 1, n - M \). To always look back until the first observation use \( M = -1 \).

change a string specifying the type of the alternative. Currently the two choices are \texttt{intercept} and \texttt{epi}. See the SFB Discussion Paper 500 for details.

theta if \text{NULL} then the GLR scheme is used. If not \text{NULL} the prespecified value for \( \kappa \) or \( \lambda \) is used in a recursive LR scheme, which is faster.

dir a string specifying the direction of testing in GLR scheme. With "inc" only increases in \( x \) are considered in the GLR-statistic, with "dec" decreases are regarded.

ret a string specifying the type of upperbound-statistic that is returned. With "cases" the number of cases that would have been necessary to produce an alarm or with "value" the GLR-statistic is computed (see below).

\( x\text{Max} \) Maximum value to try for \( x \) to see if this is the upperbound number of cases before sounding an alarm (Default: 1e4). This only applies for the GLR using the NegBin when \( \text{ret} = "cases" \) – see details.

Details

This function implements the seasonal count data chart based on generalized likelihood ratio (GLR) as described in the Höhle and Paul (2008) paper. A moving-window generalized likelihood ratio detector is used, i.e. the detector has the form

\[
N = \inf \left\{ n : \max_{1 \leq k \leq n} \sum_{t=k}^{n} \log \left( \frac{f_{\theta_1}(x_t|z_t)}{f_{\theta_0}(x_t|z_t)} \right) \geq c_\gamma \right\}
\]

where instead of \( 1 \leq k \leq n \) the GLR statistic is computed for all \( k \in \{ n - M, \ldots, n - \tilde{M} + 1 \} \). To achieve the typical behaviour from \( 1 \leq k \leq n \) use \( \text{Mtilde} = 1 \) and \( M = -1 \).

So \( N \) is the time point where the GLR statistic is above the threshold the first time: An alarm is given and the surveillance is reset starting from time \( N + 1 \). Note that the same \texttt{c.ARL} as before is used, but if \( \text{mu} \neq 0 \) is different at \( N + 1, N + 2, \ldots \) compared to time \( 1, 2, \ldots \) the run length properties differ. Because \texttt{c.ARL} to obtain a specific ARL can only be obtained my Monte Carlo simulation there is no good way to update \texttt{c.ARL} automatically at the moment. Also, FIR GLR-detectors might be worth considering.
In case is.null(theta) and alpha>0 as well as ret="cases" then a brute-force search is conducted for each time point in range in order to determine the number of cases necessary before an alarm is sounded. In case no alarm was sounded so far by time \( t \), the function increases \( x[t] \) until an alarm is sounded any time before time point \( t \). If no alarm is sounded by \( x_{\text{Max}} \), a return value of \( 1e99 \) is given. Similarly, if an alarm was sounded by time \( t \) the function counts down instead. Note: This is slow experimental code!

At the moment, window limited “intercept” charts have not been extensively tested and are at the moment not supported. As speed is not an issue here this doesn’t bother too much. Therefore, a value of \( M=-1 \) is always used in the intercept charts.

**Value**

`algo.glrpois` simply calls `algo.glrnbd` with `control$alpha` set to 0.

`algo.glrnbd` returns a list of class `survRes` (surveillance result), which includes the alarm value for recognizing an outbreak (1 for alarm, 0 for no alarm), the threshold value for recognizing the alarm and the input object of class `disProg`. The upperbound slot of the object are filled with the current \( GLR(n) \) value or with the number of cases that are necessary to produce an alarm at any time point \( \leq n \). Both lead to the same alarm timepoints, but "cases" has an obvious interpretation.

**Author(s)**

M. Höhle with contributions by V. Wimmer

**References**


**Examples**

```r
# Simulate data and apply the algorithm
S <- 1 ; t <- 1:120 ; m <- length(t)
beta <- c(1.5,0.6,0.6)
omega <- 2*pi/52
#log mu_0,t
# Generate example data with changepoint and tau=tau
tau <- 100
kappa <- 0.4
mu0 <- exp(base)
mul <- exp(base + kappa)

# Poisson example
# Generate data
set.seed(42)
x <- rpois(length(t),mu0*(exp(kappa)^((t>=tau)))
```
**algo.hhh**

*Fit a Classical HHH Model (DEPRECATED)*

**Description**

Fits a Poisson or negative binomial model to a (multivariate) time series of counts as described by Held et al. (2005) and Paul et al. (2008).

Note that this implementation is **deprecated** and superseded by the function `hhh`. We keep `algo.hhh` in the package only for backwards compatibility with the original publications.

**Usage**

```r
algo.hhh(disProgObj, control=list(lambda=TRUE, neighbours=FALSE,
linear=FALSE, nseason = 0),
```

---

```r
s.ts <- create.disProg(week=1:length(t), observed=x, state=(t>=tau))
# Plot the data
plot(s.ts, legend=NULL, xaxis.years=FALSE)
# Run
cntrl = list(range=t, c.ARL=5, Mtilde=1, mu0=mu0,
    change="intercept", ret="value", dir="inc")
glr.ts <- algo.glrpois(s.ts, control=cntrl)
plot(glr.ts, xaxis.years=FALSE)
lr.ts <- algo.glrpois(s.ts, control=c(cntrl, theta=0.4))
plot(lr.ts, xaxis.years=FALSE)

## NegBin example
# Generate data
set.seed(42)
alpha <- 0.2
x <- rbinom(length(t), mu=mu0*(exp(kappa)^t(tau)), size=1/alpha)
s.ts <- create.disProg(week=1:length(t), observed=x, state=(t>=tau))
# Plot the data
plot(s.ts, legend=NULL, xaxis.years=FALSE)
# Run GLR based detection
cntrl = list(range=t, c.ARL=5, Mtilde=1, mu0=mu0, alpha=alpha,
    change="intercept", ret="value", dir="inc")
glr.ts <- algo.glrnbin(s.ts, control=c(cntrl))
plot(glr.ts, xaxis.years=FALSE)
# CUSUM LR detection with backcalculated number of cases
cntrl2 = list(range=t, c.ARL=5, Mtilde=1, mu0=mu0, alpha=alpha,
    change="intercept", ret="cases", dir="inc", theta=1.2)
glr.ts2 <- algo.glrnbin(s.ts, control=c(cntrl2))
plot(glr.ts2, xaxis.years=FALSE)
```
negbin=c("none", "single", "multiple"),
proportion=c("none", "single", "multiple"),lag.range=NULL),
theta.start=NULL, verbose=TRUE)

Arguments

disProgObj  object of class disProg
ccontrol  control object:
  lambda  If TRUE an autoregressive parameter $\lambda$ is included, if lambda is a vector of logicals, unit-specific parameters $\lambda_i$ are included. By default, observations $y_{t-lag}$ at the previous time points, i.e. $lag = 1$, are used for the autoregression. Other lags can be used by specifying lambda as a vector of integers, see Examples and Details.
  neighbours  If TRUE an autoregressive parameter for adjacent units $\phi$ is included, if neighbours is a vector of logicals, unit-specific parameters $\phi_i$ are included. By default, observations $y_{t-lag}$ at the previous time points, i.e. $lag = 1$, are used for the autoregression. Other lags can be used by specifying neighbours as a vector of integers.
  linear  a logical (or a vector of logicals) indicating whether a linear trend $\beta$ (or a linear trend $\beta_i$ for each unit) is included
  nseason  Integer number of Fourier frequencies; if nseason is a vector of integers, each unit $i$ gets its own seasonal parameters
  negbin  if "single" negative binomial rather than poisson is used, if "multiple" unit-specific overdispersion parameters are used.
  proportion  see Details
  lag.range  determines which observations are used to fit the model
  theta.start  vector with starting values for all parameters specified in the control object (for optim). See algo.hhh.grid.
  verbose  if true information about convergence is printed

Details

This function fits a model as specified in equations (1.2) and (1.1) in Held et al. (2005) to univariate time series, and as specified in equations (3.3) and (3.2) (with extensions given in equations (2) and (4) in Paul et al., 2008) to multivariate time series.

For univariate time series, the mean structure of a Poisson or a negative binomial model is

$$\mu_t = \lambda y_{t-lag} + \nu_t$$

where

$$\log(\nu_t) = \alpha + \beta t + \sum_{j=1}^{S} (\gamma_{2j-1} \sin(\omega_j t) + \gamma_{2j} \cos(\omega_j t))$$

and $\omega_j = 2\pi j / \text{period}$ are Fourier frequencies with known period, e.g. period=52 for weekly data.

Per default, the number of cases at time point $t - 1$, i.e. $lag = 1$, enter as autoregressive covariates into the model. Other lags can also be considered.
For multivariate time series the mean structure is

\[ \mu_{it} = \lambda_i y_{i,t-lag} + \phi_i \sum_{j \sim i} w_{ji} y_{j,t-lag} + n_{it} \nu_{it} \]

where

\[ \log(\nu_{it}) = \alpha_i + \beta_i t + \sum_{j=1}^{S_i} (\gamma_{i,2j} \sin(\omega_j t) + \gamma_{i,2j} \cos(\omega_j t)) \]

and \( n_{it} \) are standardized population counts. The weights \( w_{ji} \) are specified in the columns of the neighbourhood matrix \( \text{disProgObj$neighbourhood} \).

Alternatively, the mean can be specified as

\[ \mu_{it} = \lambda_i \pi_{i,t-1} + \sum_{j \sim i} \lambda_j (1 - \pi_j) / |k \sim j| y_{j,t-1} + n_{it} \nu_{it} \]

if proportion="single" ("multiple") in the control argument. Note that this model specification is still experimental.

**Value**

Returns an object of class \( \text{ah} \) with elements

- coefficients: estimated parameters
- se: estimated standard errors
- cov: covariance matrix
- loglikelihood: loglikelihood
- convergence: logical indicating whether \text{optim} converged or not
- fitted.values: fitted mean values \( \mu_{i,t} \)
- control: specified control object
- disProgObj: specified \text{disProgObject}
- lag: which lag was used for the autoregressive parameters \text{lambda} and \text{phi}
- nobs: number of observations used for fitting the model

**Note**

For the time being this function is not a surveillance algorithm, but only a modelling approach as described in the papers by Held et al (2005) and Paul et al (2008).

**Author(s)**

M. Paul, L. Held, M. Höhle

**References**


See Also

algo.hhh.grid.hhh4

Examples

# univariate time series: salmonella agona cases
data(salmonella.agona)

model1 <- list(lambda=TRUE, linear=TRUE,
               nseason=1, negbin="single")

algo.hhh(salmonella.agona, control=model1)

# multivariate time series:
# measles cases in Lower Saxony, Germany
data(measles.weser)

# same model as above
algo.hhh(measles.weser, control=model1)

# include autoregressive parameter phi for adjacent "Kreise"
# specify start values for theta
model2 <- list(lambda = TRUE, neighbours = TRUE,
                linear = FALSE, nseason = 1,
                negbin = "single")
algo.hhh(measles.weser, control = model2, thetastart = rep(0, 20))

## weekly counts of influenza and meningococcal infections
## in Germany, 2001-2006
data(influen)

# specify model with two autoregressive parameters lambda_i, overdispersion
# parameters psi_i, an autoregressive parameter phi for meningococcal infections
# (i.e. nu_flu,t = lambda_flu * y_flu,t-1
# and nu_men,t = lambda_men * y_men,t-1 + phi_men*y_flu,t-1 )
# S=(3,1) Fourier frequencies
model <- list(lambda=c(TRUE,TRUE), neighbours=c(FALSE,TRUE),
               linear=FALSE,nseason=c(3,1),negbin="multiple")

# run algo.hhh
algo.hhh(influen, control=model)

# now meningococcal infections in the same week should enter as covariates
# (i.e. nu_flu,t = lambda_flu * y_flu,t-1
# and nu_men,t = lambda_men * y_men,t-1 + phi_men*y_flu,t )
model2 <- list(lambda=c(1,1), neighbours=c(NA,0),
               linear=FALSE,nseason=c(3,1),negbin="multiple")

algo.hhh(influen, control=model2)
Fit a Classical HHH Model (DEPRECATED) with Varying Start Values

Description

algo.hhh.grid tries multiple starting values in algo.hhh. Starting values are provided in a matrix with gridSize rows (usually created by create.grid). The grid search is conducted until either all starting values are used or a time limit maxTime is exceeded. The result with the highest likelihood is returned.

Note that the algo.hhh implementation of HHH models is deprecated and superseded by the function hhh4.

Usage

algo.hhh.grid(disProgObj, control=list(lambda=TRUE, neighbours=FALSE, linear=FALSE, nseason=0, negbin=c("none", "single", "multiple"), proportion=c("none", "single", "multiple"), lag.range=NULL), thetastartMatrix, maxTime=1800, verbose=FALSE)

Arguments

disProgObj object of class disProg
 contro list: lambda If TRUE an autoregressive parameter \( \lambda \) is included, if lambda is a vector of logicals, unit-specific parameters \( \lambda_i \) are included. By default, observations \( y_{t-lag} \) at the previous time points, i.e. \( lag = 1 \), are used for the autoregression. Other lags can be used by specifying lambda as a vector of integers, see Examples and algo.hhh for details. 

neighbours If TRUE an autoregressive parameter for adjacent units \( \phi \) is included, if neighbours is a vector of logicals, unit-specific parameters \( \phi_i \) are included. By default, observations \( y_{t-lag} \) at the previous time points, i.e. \( lag = 1 \), are used for the autoregression. Other lags can be used by specifying neighbours as a vector of integers. 

linear a logical (or a vector of logicals) indicating whether a linear trend \( \beta \) (or a linear trend \( \beta_i \) for each unit) is included 

nseason integer number of Fourier frequencies; if nseason is a vector of integers, each unit \( i \) gets its own seasonal parameters 

negbin if "single" negative binomial rather than poisson is used, if "multiple" unit-specific overdispersion parameters are used. 

proportion see details in algo.hhh 

lag.range determines which observations are used to fit the model 

thetatstartMatrix matrix with initial values for all parameters specified in the control object as rows.
verbose if true progress information is printed
maxTime maximum of time (in seconds) to elapse until algorithm stops.

Value

Returns an object of class ahg with elements

- **best** result of a call to algo.hhh with highest likelihood
- **allLoglik** values of loglikelihood for all starting values used
- **gridSize** number of different starting values in thetastartMatrix
- **gridUsed** number of used starting values
- **time** elapsed time
- **convergence** if false algo.hhh did not converge for all (used) starting values

Author(s)

M. Paul, L. Held

References


See Also

algo.hhh, create.grid

Examples

```r
## monthly counts of menigococcal infections in France
data(meningo.age)

# specify model for algo.hhh.grid
model1 <- list(lambda=TRUE)

# create grid of initial values
grid1 <- create.grid(meningo.age, model1,
  params = list( epidemic=c(0.1,0.9,5)))

# try multiple starting values, print progress information
algo.hhh.grid(meningo.age, control=model1, thetastartMatrix=grid1,
  verbose=TRUE)

## more sophisticated models with a much longer runtime follow
## Not run:
# specify model
```
algo.hmm

Hidden Markov Model (HMM) method

Description

This function implements on-line HMM detection of outbreaks based on the retrospective procedure described in Le Strat and Carret (1999). Using the function msm (from package msm) a specified HMM is estimated, the decoding problem, i.e. the most probable state configuration, is found by the Viterbi algorithm and the most probable state of the last observation is recorded. On-line detection is performed by sequentially repeating this procedure.

Warning: This function can be very slow - a more efficient implementation would be nice!
Usage

```r
algo.hmm(disProgObj, control = list(range=range, Mtilde=-1, 
  noStates=2, trend=TRUE, noHarmonics=1, 
  covEffectEqual=FALSE, saveHMMs = FALSE, extraSMMargins=list()))
```

Arguments

disProgObj  object of class disProg (including the observed and the state chain)
control  control object:
  `range` determines the desired time points which should be evaluated. Note that opposite to other surveillance methods an initial parameter estimation occurs in the HMM. Note that range should be high enough to allow for enough reference values for estimating the HMM
  `Mtilde` number of observations back in time to use for fitting the HMM (including the current observation). Reasonable values are a multiple of `disProgObj$freq`, the default is `Mtilde=-1`, which means to use all possible values - for long series this might take very long time!
  `noStates` number of hidden states in the HMM – the typical choice is 2. The initial rates are set such that the `noStates`th state is the one having the highest rate. In other words: this state is considered the outbreak state.
  `trend` Boolean stating whether a linear time trend exists, i.e. if `TRUE` (default) then \( \beta_j \neq 0 \)
  `noHarmonics` number of harmonic waves to include in the linear predictor. Default is 1.
  `covEffectEqual` see details
  `saveHMMs` Boolean, if `TRUE` then the result of the fitted HMMs is saved. With this option the function can also be used to analyse data retrospectively. Default option is `FALSE`
  `extraSMMargins` A named list with additional arguments to send to the `msm` HMM fitting function. Note that the `msm` arguments `formula`, `data`, `qmatrix`, `hmodel`, `hcovariates` and `hconstraint` are automatically filled by `algo.hmm`, thus these should NOT be modified.

Details

For each time point \( t \) the reference values \( \text{values} \) are extracted. If the number of requested values is larger than the number of possible values the latter is used. Now the following happens on these reference values:

A noState-State Hidden Markov Model (HMM) is used based on the Poisson distribution with linear predictor on the log-link scale. I.e.

\[
Y_t\big|X_t = j \sim Po(\mu^j_t),
\]

where

\[
\log(\mu^j_t) = \alpha_j + \beta_j \cdot t + \sum_{i=1}^{nH} \gamma^j_i \cos(2i\pi/\text{freq} \cdot (t - 1)) + \delta^j_i \sin(2i\pi/\text{freq} \cdot (t - 1))
\]
and \( nH = \text{noHarmonics} \) and \( freq = 12.52 \) depending on the sampling frequency of the surveillance data. In the above \( t - 1 \) is used, because the first week is always saved as \( t = 1 \), i.e. we want to ensure that the first observation corresponds to \( \cos(0) \) and \( \sin(0) \).

If \( \text{coveffectEqual} \) then all covariate effects parameters are equal for the states, i.e. \( \beta_j = \beta, \gamma^i_j = \gamma^i, \delta^i_j = \delta^i \) for all \( j = 1, \ldots, \text{noState} \).

In case more complicated HMM models are to be fitted it is possible to modify the \texttt{msm} code used in this function. Using e.g. \texttt{AIC} one can select between different models (see the \texttt{msm} package for further details).

Using the Viterbi algorithms the most probable state configuration is obtained for the reference values and if the most probable configuration for the last reference value (i.e. time \( t \)) equals \( \text{controlDnoofstates} \) then an alarm is given.

Note: The HMM is re-fitted from scratch every time, sequential updating schemes of the HMM would increase speed considerably! A major advantage of the approach is that outbreaks in the reference values are handled automatically.

**Value**

\texttt{algo.hmm} gives a list of class \texttt{survRes} which includes the vector of alarm values for every timepoint in range. No upperbound can be specified and is put equal to zero.

The resulting object contains a slot \texttt{controlDhmm}, which contains the \texttt{msm} object with the fitted HMM.

**Author(s)**

M. Höhle

**References**

Y. Le Strat and F. Carrat, Monitoring Epidemiologic Surveillance Data using Hidden Markov Models (1999), Statistics in Medicine, 18, 3463–3478


**See Also**

\texttt{msm}

**Examples**

```r
#Simulate outbreak data from HMM
set.seed(123)
counts <- sim.pointSource(p = 0.98, r = 0.8, length = 3*52,
                           A = 1, alpha = 1, beta = 0, phi = 0,
                           frequency = 1, state = NULL, K = 1.5)

## Not run:
#Do surveillance using a two state HMM without trend component and
#the effect of the harmonics being the same in both states. A sliding
```
#window of two years is used to fit the HMM

```
surv <- algo.hmm(counts, control=list(range=(2*52):length(counts$observed),
                   Mtilde=2*52, noStates=2, trend=FALSE,
                   covEffectsEqual=TRUE, extraMSMargs=list())
```

plot(surv, legend=list(x="topright"))

```
## End(Not run)

if (require(" msm")) {
# retrospective use of the function, i.e. monitor only the last time point
# but use option saveHMMs to store the output of the HMM fitting

surv <- algo.hmm(counts, control=list(range=length(counts$observed), Mtilde=-1, noStates=2,
                      trend=FALSE, covEffectsEqual=TRUE, saveHMMs=TRUE))

# Compute most probable state using the viterbi algorithm - 1 is "normal", 2 is "outbreak".

viterbi msm(surv$control$hmm[[1]])$fitted

# How often correct?

```
tab <- cbind(truth=counts$state + 1,
             hmm=viterbi msm(surv$control$hmm[[1]])$fitted)
table(tab[,1], tab[,2])
```
}

---

### algo.outbreakP

**Semiparametric surveillance of outbreaks**

---

### Description

Frisen and Andersson (2009) method for semiparametric surveillance of outbreaks

### Usage

```
algo.outbreakP(disProgObj, control = list(range = range, k=100,
             ret=c("cases","value"), maxUpperboundCases=1e5))
```

### Arguments

- **disProgObj**: object of class disProg (including the observed and the state chain).
- **control**: A list controlling the behaviour of the algorithm
  - **range**: determines the desired time-points which should be monitored. Note that it is automatically assumed that ALL other values in disProgObj can be used for the estimation, i.e. for a specific value i in range all values from 1 to i are used for estimation.
  - **k**: The threshold value. Once the outbreak statistic is above this threshold k an alarm is sounded.
  - **ret**: a string specifying the type of upperbound-statistic that is returned. With "cases" the number of cases that would have been necessary to produce an alarm (NNBA) or with "value" the outbreakP-statistic is computed (see below).
**maxUpperboundCases**  Upperbound when numerically searching for NNBA. Default is 1e5.

**Details**

A generalized likelihood ratio test based on the Poisson distribution is implemented where the means of the in-control and out-of-control states are computed by isotonic regression.

\[ \text{OutbreakP}(s) = \prod_{t=1}^{s} \left( \frac{\hat{\mu}^{C1}(t)}{\hat{\mu}^{D}(t)} \right)^{x(t)} \]

where \( \hat{\mu}^{C1}(t) \) is the estimated mean obtained by uni-modal regression under the assumption of one change-point and \( \hat{\mu}^{D}(t) \) is the estimated result when there is no change-point (i.e. this is just the mean of all observations). Note that the contrasted hypothesis assume all means are equal until the change-point, i.e. this detection method is especially suited for detecting a shift from a relative constant mean. Hence, this is less suited for detection in diseases with strong seasonal endemic component. Onset of influenza detection is an example where this method works particular well.

In case `control$ret == "cases"` then a brute force numerical search for the number needed before alarm (NNBA) is performed. That is, given the past observations, what's the minimum number which would have caused an alarm? Note: Computing this might take a while because the search is done by sequentially increasing/decreasing the last observation by one for each time point in `control$range` and then calling the workhorse function of the algorithm again. The argument `control$maxUpperboundCases` controls the upper limit of this search (default is 1e5). Currently, even though the statistic has passed the threshold, the NNBA is still computed. After a few time instances what typically happens is that no matter the observed value we would have an alarm at this time point. In this case the value of NNBA is set to NA. Furthermore, the first time point is always NA, unless \( k < 1 \).

**Value**

`algo.outbreakP` gives a list of class `survRes` which includes the vector of alarm values for every time-point in `range`, the vector of threshold values for every time-point in `range`.

**Author(s)**

M. Höhle – based on Java code by M. Frisen and L. Schiöler

**Source**

The code is an extended R port of the Java code by Marianne Frisén and Linus Schiöler from the CASE project available under the GNU GPL License v3. See [https://case.folkhalsomyndigheten.se/](https://case.folkhalsomyndigheten.se/) for further details on the CASE project. A manual on how to use an Excel implementation of the method is available at [http://economics.handels.gu.se/english/Units+and+Centra/statistical_research_unit/software](http://economics.handels.gu.se/english/Units+and+Centra/statistical_research_unit/software).

An additional feature of the R code is that it contains a search for NNBA (see details).
References


Examples

```r
# Use data from outbreakP manual (http://www.hgu.gu.se/item.aspx?id=16857)
y <- matrix(c(1,0,3,1,2,3,5,4,7,3,5,8,16,23,33,34,48),ncol=1)

# Generate sts object with these observations
mysts <- sts(y, alarm=y*0)

# Run the algorithm and present results
# Only the value of outbreakP statistic
upperbound(outbreakP(mysts, control=list(range=1:length(y),k=100, ret="value")))

# Graphical illustration with number-needed-before-alarm (NNBA) upperbound.
res <- outbreakP(mysts, control=list(range=1:length(y),k=100, ret="cases"))
plot(res, dx.upperbound=0, lwd=c(1,1,3), legend.opts=list(legend=c("Infected", "NNBA","Outbreak","Alarm"), horiz=TRUE))
```

---

**algo.quality**

*Computation of Quality Values for a Surveillance System Result*

**Description**

Computation of the quality values for a surveillance system output.

**Usage**

`algo.quality(sts, penalty = 20)`

**Arguments**

- `sts` object of class `survRes` or `sts`, which includes the state chain and the computed alarm chain
- `penalty` the maximal penalty for the lag
Details

The lag is defined as follows: In the state chain just the beginnings of an outbreak chain (outbreaks directly following each other) are considered. In the alarm chain, the range from the beginning of an outbreak until \( \min(\text{nextoutbreakbeginning}, \text{penalty}) \) timepoints is considered. The penalty timepoints were chosen, to provide an upper bound on the penalty for not discovering an outbreak. Now the difference between the first alarm by the system and the defined beginning is denoted “the lag.” Additionally outbreaks found by the system are not punished. At the end, the mean of the lags for every outbreak chain is returned as summary lag.

Value

a list of quality values:

<table>
<thead>
<tr>
<th></th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>TP</td>
<td>Number of correct found outbreaks.</td>
</tr>
<tr>
<td>FP</td>
<td>Number of false found outbreaks.</td>
</tr>
<tr>
<td>TN</td>
<td>Number of correct found non outbreaks.</td>
</tr>
<tr>
<td>FN</td>
<td>Number of false found non outbreaks.</td>
</tr>
<tr>
<td>sens</td>
<td>True positive rate, meaning ( \frac{TP}{FN + TP} ).</td>
</tr>
<tr>
<td>spec</td>
<td>True negative rate, meaning ( \frac{TN}{TN + FP} ).</td>
</tr>
<tr>
<td>dist</td>
<td>Euclidean distance between ((1 - \text{spec}, \text{sens})) to ((0, 1)).</td>
</tr>
<tr>
<td>lag</td>
<td>Lag of the outbreak recognizing by the system.</td>
</tr>
</tbody>
</table>

See Also

algo.rki

Examples

```r
# Create a test object
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 200, A = 1,
                               alpha = 1, beta = 0, phi = 0,
                               frequency = 1, state = NULL, K = 1.7)

# Let this object be tested from rki
survResObj <- algo.rki(disProgObj, control = list(range = 50:200))

# Compute the quality values
algo.quality(survResObj)
```
algo.rki

The system used at the RKI

Description

Evaluation of timepoints with the detection algorithms used by the RKI

Usage

```
algo.rkiLatestTimepoint(disProgObj, timePoint = NULL,  
                           control = list(b = 2, w = 4, actY = FALSE))
algo.rki(disProgObj, control = list(range = range,  
             b = 2, w = 4, actY = FALSE))
algo.rki1(disProgObj, control = list(range = range))
algo.rki2(disProgObj, control = list(range = range))
algo.rki3(disProgObj, control = list(range = range))
```

Arguments

- `disProgObj`: object of class `disProg` (including the observed and the state chain).
- `timePoint`: time point which should be evaluated in `algo.rkiLatestTimepoint`. The default is to use the latest timepoint.
- `control`: control object: `range` determines the desired timepoints which should be evaluated, `b` describes the number of years to go back for the reference values, `w` is the half window width for the reference values around the appropriate timepoint and `actY` is a boolean to decide if the year of `timePoint` also spend `w` reference values of the past. As default `b`, `w`, `actY` are set for the RKI 3 system.

Details

Using the reference values for calculating an upper limit (threshold), alarm is given if the actual value is bigger than a computed threshold. `algo.rki` calls `algo.rkiLatestTimepoint` for the values specified in `range` and for the system specified in `control`. `algo.rki1` calls `algo.rkiLatestTimepoint` for the values specified in `range` for the RKI 1 system. `algo.rki2` calls `algo.rkiLatestTimepoint` for the values specified in `range` for the RKI 2 system. `algo.rki3` calls `algo.rkiLatestTimepoint` for the values specified in `range` for the RKI 3 system.

- "RKI 1" reference values from 6 weeks ago
- "RKI 2" reference values from 6 weeks ago and 13 weeks of the year ago (symmetrical around the comparable week).
- "RKI 3" 18 reference values, 9 from the year ago and 9 from two years ago (also symmetrical around the comparable week).
**Value**

algo.rkiLatestTimepoint returns a list of class survRes (surveillance result), which includes the alarm value (alarm = 1, no alarm = 0) for recognizing an outbreak, the threshold value for recognizing the alarm and the input object of class disProg.

algo.rki gives a list of class survRes which includes the vector of alarm values for every timepoint in range, the vector of threshold values for every timepoint in range for the system specified by b, w and actY, the range and the input object of class disProg. algo.rki1 returns the same for the RKI 1 system, algo.rki2 for the RKI 2 system and algo.rki3 for the RKI 3 system.

**Author(s)**

M. Höhle, A. Riebler, Christian Lang

**See Also**

algo.bayesLatestTimepoint and algo.bayes for the Bayes system.

**Examples**

```r
# Create a test object
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 208, A = 1,
                               alpha = 1, beta = 0, phi = 0,
                               frequency = 1, state = NULL, K = 1.7)

# Test week 200 to 208 for outbreaks with a selfdefined rki
algo.rki(disProgObj, control = list(range = 200:208, b = 1,
                                    w = 5, actY = TRUE))

# The same for rki 1 to rki 3
algo.rki1(disProgObj, control = list(range = 200:208))
algo.rki2(disProgObj, control = list(range = 200:208))
algo.rki3(disProgObj, control = list(range = 200:208))

# Test for rki 1 the latest timepoint
algo.rkiLatestTimepoint(disProgObj)
```

---

**algo.rogerson**

*Modified CUSUM method as proposed by Rogerson and Yamada (2004)*

**Description**

Modified Poisson CUSUM method that allows for a time-varying in-control parameter \( \theta_{0,t} \) as proposed by Rogerson and Yamada (2004). The same approach can be applied to binomial data if distribution=”binomial” is specified.
Usage

```
algo.rogerson(disProgObj, control = list(range = range,
    theta0t = NULL, ARL0 = NULL, s = NULL, hValues = NULL,
    distribution = c("poisson","binomial"), nt = NULL, FIR=FALSE,
    limit = NULL, digits = 1))
```

Arguments

disProgObj  object of class disProg that includes a matrix with the observed number of counts
control list with elements

- range  vector of indices in the observed matrix of disProgObj to monitor
- theta0t  matrix with in-control parameter, must be specified
- ARL0  desired average run length $\gamma$
- s  change to detect, see `findH` for further details
- hValues  matrix with decision intervals $h$ for a sequence of values $\theta_{0,t}$ (in the range of theta0t)
- distribution  "poisson" or "binomial"
- nt  optional matrix with varying sample sizes for the binomial CUSUM
- FIR  a FIR CUSUM with head start $\frac{h}{2}$ is applied to the data if TRUE, otherwise no head start is used; see details
- limit  numeric that determines the procedure after an alarm is given, see details
- digits  the reference value and decision interval are rounded to digits decimal places. Defaults to 1 and should correspond to the number of digits used to compute hValues

Details

The CUSUM for a sequence of Poisson or binomial variates $x_t$ is computed as

$$S_t = \max\{0, S_{t-1} + c_t(x_t - k_t)\}, \ t = 1, 2, \ldots,$$

where $S_0 = 0$ and $c_t = \frac{h}{k_t}$; $k_t$ and $h_t$ are time-varying reference values and decision intervals. An alarm is given at time $t$ if $S_t \geq h$.

If FIR=TRUE, the CUSUM starts with a head start value $S_0 = \frac{h}{2}$ at time $t = 0$. After an alarm is given, the FIR CUSUM starts again at this head start value.

The procedure after the CUSUM gives an alarm can be determined by limit. Suppose that the CUSUM signals at time $t$, i.e. $S_t \geq h$. For numeric values of limit, the CUSUM is bounded above after an alarm is given, i.e. $S_t$ is set to $\min\{\text{limit} \cdot h, S_t\}$.

Using limit=0 corresponds to resetting $S_t$ to zero after an alarm as proposed in the original formulation of the CUSUM. If FIR=TRUE, $S_t$ is reset to $\frac{h}{2}$ (i.e. limit=$\frac{h}{2}$). If limit=NULL, no resetting occurs after an alarm is given.
algo.summary

Value

Returns an object of class survRes with elements

- **alarm**: indicates whether the CUSUM signaled at time \( t \) or not (1 = alarm, 0 = no alarm)
- **upperbound**: CUSUM values \( S_t \)
- **disProgObj**: disProg object
- **control**: list with the alarm threshold \( h \) and the specified control object

Note

algo.rogerson is a univariate CUSUM method. If the data are available in several regions (i.e. observed is a matrix), multiple univariate CUSUMs are applied to each region.

References


See Also

- hValues

Examples

```r
# simulate data
set.seed(123)
data <- simHHH(control = list(coefs = list(alpha =-0.5, gamma = 0.4, delta = 0.6)), length=300)

# extract mean used to generate the data
lambda <- data$endemic

# determine a matrix with h values
hVals <- hValues(theta0 = 10:150/100, ARL0=500, s = 1, distr = "poisson")

# apply modified Poisson CUSUM
res <- algo.rogerson(data$data,
control=c(hVals, list(theta0=lambda, range=1:300)))
plot(res)
```

algo.summary

Summary Table Generation for Several Disease Chains

Description

Summary table generation for several disease chains.
Usage

algo.summary(compMatrices)

Arguments

compMatrices  list of matrices constructed by algo.compare.

Details

As lag the mean of all single lags is returned. TP values, FN values, TN values and FP values are summed up. dist, sens and spec are new computed on the basis of the new TP value, FN value, TN value and FP value.

Value

a matrix summing up the singular input matrices

See Also

algo.compare, algo.quality

Examples

# Create a test object
disProgObj1 <- sim.pointSource(p = 0.99, r = 0.5, length = 400,
A = 1, alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 1.7)
disProgObj2 <- sim.pointSource(p = 0.99, r = 0.5, length = 400,
A = 1, alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 5)
disProgObj3 <- sim.pointSource(p = 0.99, r = 0.5, length = 400,
A = 1, alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 17)

# Let this object be tested from any methods in range = 200:400
range <- 200:400
control <- list(list(funcName = "rki1", range = range),
list(funcName = "rki2", range = range),
list(funcName = "rki3", range = range))
compmatix1 <- algo.compare(algo.call(disProgObj1, control=control))
compmatix2 <- algo.compare(algo.call(disProgObj2, control=control))
compmatix3 <- algo.compare(algo.call(disProgObj3, control=control))
algo.summary( list(a=compmatix1, b=compmatix2, c=compmatix3) )
Description

Fits a negative binomial model (as described in Held et al. (2006) to an univariate time series of counts.

Usage

algo.twins(disProgObj, control=list(burnin=1000, filter=10, sampleSize=2500, noOfHarmonics=1, alpha_xi=10, beta_xi=10, psiRWSigma=0.25, alpha_psi=1, beta_psi=0.1, nu_trend=FALSE, logFile="twins.log"))

Arguments

disProgObj object of class disProg
control control object:
  burnin Number of burn in samples.
  filter Thinning parameter. If filter = 10 every 10th sample is after the burn in is returned.
  sampleSize Number of returned samples. Total number of samples = burnin+filter*sampleSize
  noOfHarmonics Number of harmonics to use in the modelling, i.e. L in (2.2) of Held et al (2006).
  alpha_xi Parameter $\alpha_\xi$ of the hyperprior of the epidemic parameter $\lambda$
  beta_xi Parameter $\beta_\xi$ of the hyperprior of the epidemic parameter $\lambda$
  psiRWSigma Starting value for the tuning of the variance of the random walk proposal for the overdispersion parameter $\psi$.
  alpha_psi Parameter $\alpha_\psi$ of the prior of the overdispersion parameter $\psi$
  beta_psi Parameter $\beta_\psi$ of the prior of the overdispersion parameter $\psi$
  nu_trend Adjust for a linear trend in the endemic part? (default: FALSE)
logFile Base file name for the output files. The function writes three output files in the current working directory getwd(). If logfile = “twins.log” the results are stored in the three files ‘twins.log’, ‘twins.log2’ and ‘twins.log.acc’.
  ‘twins.log’ contains the returned samples of the parameters $\psi$, $\gamma_0$, $\gamma_1$, $\gamma_2$, $K$, $\xi$, $\lambda_1$, ..., $\lambda_n$, the predictive distribution of the number of cases at time $n + 1$ and the deviance.
  ‘twins.log2’ contains the sample means of the variables $X_t$, $Y_t$, $\omega_t$ and the relative frequency of a changepoint at time $t$ for $t=1,...,n$ and the relative frequency of a predicted changepoint at time $n+1$.
  ‘twins.log.acc’ contains the acceptance rates of $\psi$, the changepoints and the endemic parameters $\gamma_0$, $\gamma_1$, $\gamma_2$ in the third column and the variance of the random walk proposal for the update of the parameter $\psi$ in the second column.
Details

Note that for the time being this function is not a surveillance algorithm, but only a modelling approach as described in the Held et. al (2006) paper.

Note also that the function writes three logfiles in the current working directory `getwd()`: ‘twins.log’, ‘twins.log.acc’ and ‘twins.log2’. Thus you need to have write permissions in the current working directory.

Finally, inspection of the C++ code using valgrind shows some memory leaks when running the old underlying C++ program. As we are unable to fix this impurity at the present time, we have instead put the example code in a `dontrun` environment. The example code, however, works fine – the measure is thus more aimed at reducing the number of CRAN problems with the package.

Value

Returns an object of class `atwins` with elements

- `control` specified control object
- `disProgObj` specified disProg-object
- `logfile` contains the returned samples of the parameters $\psi$, $\gamma_0$, $\gamma_1$, $\gamma_2$, $K$, $\xi$, $\lambda_1$, $\ldots$, $\lambda_n$, the predictive distribution and the deviance.
- `logfile2` contains the sample means of the variables $X_t$, $Y_t$, $\omega_t$ and the relative frequency of a changepoint at time $t$ for $t=1,\ldots,n$ and the relative frequency of a predicted changepoint at time $n+1$.

Author(s)

M. Hofmann and M. Höhle and D. Sabanés Bové

References


Examples

```r
# Not run:
# Load the data used in the Held et al. (2006) paper
data("hepatitisA")

# Fix seed - this is used for the MCMC samplers in twins
set.seed(123)

# Call algorithm and save result (use short chain without filtering for speed)
otwins <- algo.twins(hepatitisA,
                     control=list(burnin=500, filter=1, sampleSize=1000))

# This shows the entire output (use ask=TRUE for pause between plots)
plot(otwins, ask=FALSE)

# Direct access to MCMC output
```
all.equal

Test if Two Model Fits are (Nearly) Equal

Description

Two model fits are compared using standard \texttt{all.equal}-methods after discarding certain elements considered irrelevant for the equality of the fits, e.g., the runtime and the call.

Usage

\begin{verbatim}
## S3 method for class 'twinstim'
all.equal(target, current, ..., ignore = NULL)

## S3 method for class 'hhh4'
all.equal(target, current, ..., ignore = NULL)
\end{verbatim}

Arguments

- \texttt{target, current} the model fits to be compared.
- \texttt{...} further arguments for standard \texttt{all.equal}-methods, e.g., the numerical tolerance.
- \texttt{ignore} an optional character vector of elements to ignore when comparing the two fitted objects. The following elements are always ignored: "runtime" and "call".

Value

Either \texttt{TRUE} or a character vector describing differences between the \texttt{target} and the \texttt{current} model fit.

Author(s)

Sebastian Meyer
animate

Generic animation of spatio-temporal objects

Description

Generic function for animation of R objects.

Usage

animate(object, ...)

Arguments

object The object to animate.
... Arguments to be passed to methods, such as graphical parameters or time interval options for the snapshots.

See Also

The methods `animate.epidata`, `animate.epidataCS`, and `animate.sts` for the animation of surveillance data.

anscombe.residuals

Compute Anscombe Residuals

Description

Compute Anscombe residuals from a fitted glm, which makes them approximately standard normal distributed.

Usage

anscombe.residuals(m, phi)

Arguments

m a fitted "glm"
phi the current estimated overdispersion

Value

The standardized Anscombe residuals of m

References

McCullagh & Nelder, Generalized Linear Models, 1989
Calculation of Average Run Length for discrete CUSUM schemes

Description

Calculates the average run length (ARL) for an upward CUSUM scheme for discrete distributions (i.e. Poisson and binomial) using the Markov chain approach.

Usage

```r
arlCusum(h=10, k=3, theta=2.4, distr=c("poisson","binomial"),
          w=NULL, digits=1, ...)
```

Arguments

- `h` decision interval
- `k` reference value
- `theta` distribution parameter for the cumulative distribution function (cdf) $F$, i.e. rate $\lambda$ for Poisson variates or probability $p$ for binomial variates
- `distr` "poisson" or "binomial"
- `w` Winsorizing value $\bar{w}$ for a robust CUSUM, to get a nonrobust CUSUM set $\bar{w} > k+h$. If NULL, a nonrobust CUSUM is used.
- `digits` $k$ and $h$ are rounded to digits decimal places
- `...` further arguments for the distribution function, i.e. number of trials $n$ for binomial cdf

Value

Returns a list with the ARL of the regular (zero-start) and the fast initial response (FIR) CUSUM scheme with reference value $k$, decision interval $h$ for $X \sim F(\theta)$, where $F$ is the Poisson or binomial CDF.

- `ARL` one-sided ARL of the regular (zero-start) CUSUM scheme
- `FIR.ARL` one-sided ARL of the FIR CUSUM scheme with head start $\frac{h}{2}$

Source

Based on the FORTRAN code of

backprojNP  

Non-parametric back-projection of incidence cases to exposure cases using a known incubation time as in Becker et al (1991)

**Description**

The function is an implementation of the non-parametric back-projection of incidence cases to exposure cases described in Becker et al. (1991). The method back-projects exposure times from a univariate time series containing the number of symptom onsets per time unit. Here, the delay between exposure and symptom onset for an individual is seen as a realization of a random variable governed by a known probability mass function. The back-projection function calculates the expected number of exposures $\lambda_t$ for each time unit under the assumption of a Poisson distribution, but without any parametric assumption on how the $\lambda_t$ evolve in time.

Furthermore, the function contains a bootstrap based procedure, as given in Yip et al (2011), which allows an indication of uncertainty in the estimated $\lambda_t$. The procedure is equivalent to the suggestion in Becker and Marschner (1993). However, the present implementation in backprojNP allows only a univariate time series, i.e. simultaneous age groups as in Becker and Marschner (1993) are not possible.

The method in Becker et al. (1991) was originally developed for the back-projection of AIDS incidence, but it is equally useful for analysing the epidemic curve in outbreak situations of a disease with long incubation time, e.g. in order to qualitatively investigate the effect of intervention measures.

**Usage**

```r
backprojNP(sts, incu.pmf,
  control = list(k = 2,
    eps = rep(0.005,2),
    iter.max=rep(250,2),
    Tmark = nrow(sts),
    B = -1,
    alpha = 0.05,
    verbose = FALSE,
    lambda0 = NULL,
    eq3a.method = c("R","C"),
    hookFun = function(stsbp) {}),
  ...
)
```

**Arguments**

- **sts**
  - An object of class "sts" (or one that can be coerced to that class): contains the observed number of symptom onsets as a time series.

- **incu.pmf**
  - Probability mass function (PMF) of the incubation time. The PMF is specified as a vector or matrix with the value of the PMF evaluated at 0, ..., $d_{m.a.x}$, i.e. note that the support includes zero. The value of $d_{m.a.x}$ is automatically calculated as length(incu.pmf)-1 or nrow(incu.pmf)-1. Note that if the sts object has
more than one column, then for the backprojection the incubation time is either
recycled for all components or, if it is a matrix with the same number of columns
as the sts object, the \( k \)’th column of \( \text{incu.pmf} \) is used for the backprojection of
the \( k \)’th series.

c\text{control} A list with named arguments controlling the functionality of the non-parametric
back-projection.

d\text{control} An integer representing the smoothing parameter to use in the smoothing step
of the EMS algorithm. Needs to be an even number.
ed\text{eps} A vector of length two representing the convergence threshold \( \varepsilon \) of the EMS
algorithm, see Details for further information. The first value is the thresh-
hold to use in the \( k = 0 \) loop, which forms the values for the parametric
bootstrap. The second value is the threshold to use in the actual fit and
bootstrap fitting using the specified \( k \). If \( k \) is only of length one, then this
number is replicated twice.
t\text{mark} Numeric with \( T' \leq T \). Upper time limit on which to base convergence,
i.e. only the values \( \lambda_1, \ldots, \lambda_{T'} \) are monitored for convergence. See details.
d\text{iter.max} The maximum number of EM iterations to do before stopping.
b\text{B} Number of parametric bootstrap samples to perform from an initial \( k=0 \) fit.
For each sample a back projection is performed. See Becker and Marschner
(1993) for details.
d\text{alpha} \((1-\alpha)*100\%\) confidence intervals are computed based on the percentile
method.
d\text{verbose} (boolean). If true show extra progress and debug information.
d\text{lambda0} Start values for lambda. Vector needs to be of the length \( nrow(sts) \).
ed\text{eq3a.method} A single character being either "R" or "C" depending on whether
the three nested loops of equation 3a in Becker et al. (1991) are to be exe-
cuted as safe R code (can be extremely slow, however the implementation is
not optimized for speed) or a C code (can be more than 200 times faster!).
However, the C implementation is experimental and can hang R if, e.g., the
time series does not go far enough back.
d\text{hookFun} Hook function called for each iteration of the EM algorithm. The
function should take a single argument \( \text{stsbp} \) of class "\text{stsBP}" class. It
will be have the lambda set to the current value of lambda. If no action
desired just leave the function body empty (default). Additional arguments
are possible.

Details

Becker et al. (1991) specify a non-parametric back-projection algorithm based on the Expectation-
Maximization-Smoothing (EMS) algorithm.

In the present implementation the algorithm iterates until

\[
\frac{||\lambda^{(k+1)} - \lambda^{(k)}||}{||\lambda^{(k)}||} < \varepsilon
\]

This is a slight adaptation of the proposals in Becker et al. (1991). If \( T \) is the length of \( \lambda \) then one
can avoid instability of the algorithm near the end by considering only the \( \lambda \)'s with index 1, \ldots, \( T' \).
See the references for further information.

**Value**

backprojNP returns an object of "stsBP".

**Note**

The method is still experimental. A proper plot routine for stsBP objects is currently missing.

**Author(s)**

Michael Höhle with help by Daniel Sabanés Bové for the Rcpp interface

**References**


**Examples**

```r
#Generate an artificial outbreak of size n starting at time t0 and being of length
n <- 1e3 ; t0 <- 23 ; l <- 10

#PMF of the incubation time is an interval censored gamma distribution
#with mean 15 truncated at 25.
dmax <- 25
inc.pmf <- c(0,(pgamma(1:dmax,15,1.4) - pgamma(0:(dmax-1),15,1.4)))/pgamma(dmax,15,1.4))
#Function to sample from the incubation time
rincu <- function(n) {
  sample(0:dmax, size=n, replace=TRUE, prob=inc.pmf)
}
#Sample time of exposure and length of incubation time
set.seed(123)
exposureTimes <- t0 + sample(x=0:(l-1),size=n,replace=TRUE)
symptomTimes <- exposureTimes + rincu(n)

#Time series of exposure (truth) and symptom onset (observed)
X <- table(factor(exposureTimes,levels=1:(max(symptomTimes)+dmax)))
Y <- table(factor(symptomTimes,levels=1:(max(symptomTimes)+dmax)))
#Convert Y to an sts object
```

```r
backprojNP
```
Ysts <- sts(Y)

# Plot the outbreak
plot(Ysts, xaxis.labelFormat=NULL, legend=NULL)
# Add true number of exposures to the plot
lines(1:length(Y)*0.2,X,col="red",type="h",lty=2)

# Helper function to show the EM step
plotIt <- function(cur.sts) {
  plot(cur.sts,xaxis.labelFormat=NULL, legend=NULL,ylim=c(0,140))
}

# Call non-parametric back-projection function with hook function but
# without bootstrapped confidence intervals
bpnp.control <- list(k=0,eps=rep(0.005,2),iter.max=rep(250,2),B=-1,hookFun=plotIt,verbose=TRUE)

# Fast C version (use argument: eq3a.method="C")!
system.time(sts.bp <- backprojNP(Ysts, incu.pmf=inc.pmf,
                           control=modifyList(bpnp.control,list(eq3a.method="C")), ylim=c(0,max(X,Y))))

# Show result
plot(sts.bp,xaxis.labelFormat=NULL,legend=NULL,lwd=c(1,1,2),lty=c(1,1,1),main="")
lines(1:length(Y)*0.2,X,col="red",type="h",lty=2)

# Do the convolution for the expectation
mu <- matrix(0,ncol=ncol(sts.bp),nrow=nrow(sts.bp))
# Loop over all series
for (j in 1:ncol(sts.bp)) {
  # Loop over all time points
  for (t in 1:nrow(sts.bp)) {
    # Convolution, note support of inc.pmf starts at zero (move idx by 1)
    i <- seq_len(t)
    mu[t,j] <- sum(inc.pmf[t-i+1] * upperbound(sts.bp)[i,j],na.rm=TRUE)
  }
  # Show the fit
  lines(1:nrow(sts.bp)-0.5,mu[,j],col="green",type="s",lwd=3)
}

# Non-parametric back-projection including bootstrap CIs. B=10 is only
# used for illustration in the documentation example
# In practice use a realistic value of B=1000 or more.
bnpn.control2 <- modifyList(bpnp.control, list(hookFun=NULL,k=2,B=10,eq3a.method="C"))
## Not run:
bnpn.control2 <- modifyList(bpnp.control, list(hookFun=NULL,k=2,B=1000,eq3a.method="C"))

## End(Not run)
sts.bp2 <- backprojNP(Ysts, incu.pmf=inc.pmf, control=bpnp.control2)

########################################################################
# Plot the result. This is currently a manual routine.
# ToDo: Need to specify a plot method for stsBP objects which also
# shows the CI.
# Parameters:
# stsBP - object of class stsBP which is to be plotted.

plot stsBP <- function(stsBP) {
  maxy <- max(observed(stsBP), upperbound(stsBP), stsBP@ci, na.rm = TRUE)
  plot(upperbound(stsBP), type = "n", ylim = c(0, maxy), ylab = "Cases", xlab = "time")
  if (!all(is.na(stsBP@ci))) {
    polygon( c(1:nrow(stsBP), rev(1:nrow(stsBP))),
              c(stsBP@ci[2,], rev(stsBP@ci[1,])), col = "lightgray")
  }
  lines(upperbound(stsBP), type = "l", lwd = 2)
  legend(x = "topright", c(expression(lambda[t])), lty = c(1), col = c(1), fill = c(NA), border = c(NA), lwd = c(2))

  invisible()
}

# Plot the result of k=0 and add truth for comparison. No CIs available
plot stsBP(sts.bp)
lines(1:length(Y),X,col=2,type="h")
# Same for k=2
plot stsBP(sts.bp2)
lines(1:length(Y),X,col=2,type="h")

---

bestCombination  

**Partition of a number into two factors**

**Description**

Given a prime number factorization x, bestCombination partitions x into two groups, such that the product of the numbers in group one is as similar as possible to the product of the numbers of group two. This is useful in magic.dim.

**Usage**

bestCombination(x)

**Arguments**

x  
prime number factorization

**Value**

a vector c(prod(set1), prod(set2))
Description

The function takes range values of a univariate surveillance time series \( \text{sts} \) and for each time point uses a negative binomial regression model to compute the predictive posterior distribution for the current observation. The \((1 - \alpha) \cdot 100\%\) quantile of this predictive distribution is then used as bound: If the actual observation is above the bound an alarm is raised. The Bayesian Outbreak Detection Algorithm (\( \text{boda} \)) is due to Manitz and Höhle (2013) and its implementation is illustrated in Salmon et al. (2016).

Usage

\[
\text{boda(sts, control = list(}
  \text{  range=NULL, X=NULL, trend=FALSE, season=FALSE,}
  \text{  prior=c('iid','rw1','rw2'), alpha=0.05, mc.munu=100,}
  \text{  mc.y=10, verbose=FALSE,multicore=TRUE,}
  \text{  samplingMethod=c('joint','marginals'),}
  \text{  quantileMethod=c("MC","MM")})
\]

Arguments

- \text{sts} \hspace{1cm} \text{object of class} \text{sts} \text{ (including the observed and the state time series)}
- \text{control} \hspace{0.5cm} \text{Control object given as a list containing the following components:}
  - \text{range} \hspace{0.5cm} \text{Specifies the index of all timepoints which should be tested. If range is NULL all possible timepoints are used.}
  - \text{X} \hspace{0.5cm} \text{trend} \hspace{0.5cm} \text{Boolean indicating whether a linear trend term should be included in the model for the expectation the log-scale}
  - \text{season} \hspace{0.5cm} \text{Boolean to indicate whether a cyclic spline should be included.}
  - \text{alpha} \hspace{0.5cm} \text{The threshold for declaring an observed count as an aberration is the}\n  \hspace{1cm} \text{\((1 - \alpha) \cdot 100\%\) quantile of the predictive posterior.}
  - \text{mc.munu} \hspace{0.5cm} \text{mc.y} \hspace{0.5cm} \text{Number of samples of} \text{ y} \text{ to generate for each par of the mean and size parameter. A total of} \text{ mc.munu} \times \text{ mc.y} \text{ samples are generated.}
  - \text{verbose} \hspace{0.5cm} \text{Argument sent to the inla call. When using ESS it might be necessary to force verbose mode for INLA to work.}
  - \text{multicore} \hspace{0.5cm} \text{Detect using parallel:::detectCores how many logical cores are available and set INLA to use this number.}
  - \text{samplingMethod} \hspace{0.5cm} \text{Should one sample from the parameters joint distribution (joint) or from their respective marginal posterior distribution (marginals)?}
quantileMethod Character, either MC or MM. Indicates how to compute the quantile based on the posterior distribution (no matter the inference method): either by sampling mc.munu values from the posterior distribution of the parameters and then for each sampled parameters vector sampling mc.ny response values so that one gets a vector of response values based on which one computes an empirical quantile (MC method, as explained in Manitz and Höhle 2013); or by sampling mc.munu from the posterior distribution of the parameters and then compute the quantile of the mixture distribution using bisectionning, which is faster.

Warning

This function is currently experimental!! It also heavily depends on the INLA package so changes there might affect the operational ability of this function. Since the computations for the Bayesian GAM are quite involved do not expect this function to be particularly fast. Future work could focus on improving the speed, e.g., one issue would be to make the inference work in a sequential fashion.

Note

This function requires the R package INLA, which is currently not available from CRAN. It can be obtained from an additional repository as described at http://www.r-inla.org/download.

Author(s)

J. Manitz, M. Höhle, M. Salmon

References


Examples

## Not run:
## running this example takes a couple of minutes

#Load the campylobacteriosis data for Germany
data("campyDE")
#Make an sts object from the data.frame
cam.sts <- stts(epoch=as.numeric(campyDE$date), epochAsDate=TRUE, observed=campyDE$case, state=campyDE$state)

#Define monitoring period
# range <- which(epoch(cam.sts)>as.Date("2007-01-01"))
# range <- which(epoch(cam.sts)>as.Date("2011-12-10"))
range <- tail(1:nrow(cam.sts),n=2)
**bodaDelay**

Bayesian Outbreak Detection in the Presence of Reporting Delays

**Description**

The function takes range values of the surveillance time series `sts` and for each time point uses a Bayesian model of the negative binomial family with log link inspired by the work of Noufaily et al. (2012) and of Manitz and Höhle (2014). It allows delay-corrected aberration detection as explained in Salmon et al. (2015). A reportingTriangle has to be provided in the `control` slot.

**Usage**

```r
bodaDelay(sts, control = list(
  range = NULL, b = 3, w = 3, mc.munu = 100, mc.y = 10,
  pastAberrations = TRUE, verbose = FALSE,
  alpha = 0.01, trend = TRUE, limit54 = c(5,4),
  inferenceMethod = c("asym","INLA"), quantileMethod = c("MC","MM"),
  noPeriods = 1, pastWeeksNotIncluded = 26, delay = TRUE))
```

**Arguments**

- **sts**
  - sts-object to be analysed. Needs to have a reporting triangle.
- **control**
  - list of control arguments:
  - `b` How many years back in time to include when forming the base counts.
  - `w` Window’s half-size, i.e. number of weeks to include before and after the current week in each year.
  - `range` Specifies the index of all timepoints which should be tested. If range is NULL all possible timepoints are used.
  - `pastAberrations` Boolean indicating whether to include an effect for past outbreaks in a second fit of the model. This option only makes sense if `inferenceMethod` is INLA, as it is not supported by the other inference method.
  - `verbose` Boolean specifying whether to show extra debugging information.
alpha An approximate (one-sided) \((1 - \alpha) \cdot 100\%\) prediction interval is calculated unlike the original method where it was a two-sided interval. The upper limit of this interval i.e. \((1 - \alpha) \cdot 100\%\) quantile serves as an upperbound.

trend Boolean indicating whether a trend should be included

noPeriods Number of levels in the factor allowing to use more baseline. If equal to 1 no factor variable is created, the set of reference values is defined as in Farrington et al (1996).

inferenceMethod Which inference method used, as defined in Salmon et al. (2015). If one chooses INLA then inference is performed with INLA. If one chooses asym then the asymptotic normal approximation of the posteriori is used.

pastWeeksNotIncluded Number of past weeks to ignore in the calculation.

delay Boolean indicating whether to take reporting delays into account.

mcNmunu Number of samples for the parameters of the negative binomial distribution for calculating a threshold

mcNy Number of samples for observations when performing Monte Carlo to calculate a threshold

limitUT \(c(cases,period)\) is a vector allowing the user to change these numbers.

quantileMethod Character, either \(mc\) or \(mm\). Indicates how to compute the quantile based on the posterior distribution (no matter the inference method): either by sampling \(mc.munu\) values from the posterior distribution of the parameters and then for each sampled parameters vector sampling \(mc.y\) response values so that one gets a vector of response values based on which one computes an empirical quantile (MC method, as explained in Salmon et al. 2015); or by sampling \(mc.munu\) from the posterior distribution of the parameters and then compute the quantile of the mixture distribution using bisectioning, which is faster.

References


Examples

```r
## Not run:

data("stsNewport")
salm.Normal <- list()
salmDelayAsym <- list()
for (week in 43:45){
  listWeeks <- as.Date(row.names(stsNewport@control$reportingTriangle$n), origin="1970-01-01")
  dateObs <- listWeeks[isoWeekYear(listWeeks)$ISOYear==2011 &
```
calibrationTest

isoWeekYear(listWeeks)$ISOWeek==week]
stsC <- sts_observation(stsNewport,
  dateObservation=dateObs,
  cut=TRUE)
inWeeks <- which(formatDate(epoch(stsC), "SG") == 2011 &
  isoWeekYear(as.Date(epoch(stsC)))$ISOWeek>=40 &
  isoWeekYear(as.Date(epoch(stsC)))$ISOWeek<=48)

rangeTest <- inWeeks
alpha <- 0.07

# Control slot for Noufaily method
controlNoufaily <- list(range=rangeTest, noPeriods=10,
  b=4, w=3, weightsThreshold=2.58, pastWeeksNotIncluded=26,
  pThresholdTrend=1, thresholdMethod="nbPlugin", alpha=alpha*2,
  limit54=c(0,50))

# Control slot for the Proposed algorithm with D=0 correction
controlNormal <- list(range=rangeTest, b=4, w=3,
  reweight = TRUE, mc.munu=10000, mc.y=100,
  verbose = FALSE,
  alpha = alpha, trend = TRUE,
  limit54=c(0,50),
  noPeriods = 10, pastWeeksNotIncluded = 26,
  delay=FALSE)

# Control slot for the Proposed algorithm with D=10 correction
controlDelayNorm <- list(range=rangeTest, b=4, w=3,
  reweight = FALSE, mc.munu=10000, mc.y=100,
  verbose = FALSE,
  alpha = alpha, trend = TRUE,
  limit54=c(0,50),
  noPeriods = 10, pastWeeksNotIncluded = 26,
  delay=TRUE, inferenceMethod="sym")

set.seed(1)
salm.Normal[[week]] <- farringtonFlexible(stsC, controlNoufaily)
salmDelayAsym[[week]] <- bodaDelay(stsC, controlDelayNorm)
}

opar <- par(mfrow=c(2,3))
lapply(salmDelayAsym[c(43,44,45)],plot, legend=NULL, main="", ylim=c(0,35))
lapply(salm.Normal[c(43,44,45)],plot, legend=NULL, main="", ylim=c(0,35))
par(opar)

## End(Not run)
Description

The implemented calibration tests for Poisson or negative binomial predictions of count data are based on proper scoring rules and described in detail in Wei and Held (2014). The following proper scoring rules are available: Dawid-Sebastiani score ("dss"), logarithmic score ("logs"), ranked probability score ("rps").

Usage

calibrationTest(x, ...)

## Default S3 method:
calibrationTest(x, mu, size = NULL,
               which = c("dss", "logs", "rps"),
               tolerance = 1e-4, method = 2, ...)

Arguments

x
the observed counts. All involved functions are vectorized and also accept matrices or arrays.

mu
the means of the predictive distributions for the observations x.

size
either NULL (default), indicating Poisson predictions with mean mu, or dispersion parameters of negative binomial forecasts for the observations x, parametrized as in dnbinom with variance mu*(1+mu/size).

which
a character string indicating which proper scoring rule to apply.

tolerance
absolute tolerance for the null expectation and variance of "logs" and "rps". For the latter, see the note below. Unused for which = "dss" (closed form).

method
selection of the z-statistic: method = 2 refers to the alternative test statistic $Z^*_k$ of Wei and Held (2014, Discussion), which has been recommended for low counts. method = 1 corresponds to Equation 5 in Wei and Held (2014).

... unused (argument of the generic).

Value

an object of class "htest", which is a list with the following components:

method
a character string indicating the type of test performed (including which scoring rule).

data.name
a character string naming the supplied x argument.

statistic
the z-statistic of the test.

parameter
the number of predictions underlying the test, i.e., length(x).

p.value
the p-value for the test.

Note

If the gsl package is installed, its implementations of the Bessel and hypergeometric functions are used when calculating the null expectation and variance of the rps. These functions are faster and yield more accurate results (especially for larger mu).
Author(s)
Sebastian Meyer and Wei Wei

References

Examples
mu <- c(0.1, 1, 3, 6, pi, 100)
size <- 0.1
set.seed(1)
y <- rbinom(length(mu), mu = mu, size = size)
calibrationTest(y, mu = mu, size = size) # p = 0.99
calibrationTest(y, mu = mu, size = 1) # p = 4.3e-05
calibrationTest(y, mu = 1, size = size) # p = 0.6959
calibrationTest(y, mu = 1, size = size, which = "rps") # p = 0.1286

campyDE

Description
Weekly number of reported campylobacteriosis cases in Germany, 2002-2011, together with the
 corresponding absolute humidity (in g/m^3) that week. The absolute humidity was computed ac-
cording to the procedure by Dengler (1997) using the means of representative weather station data
from the German Climate service.

Usage
data(campyDE)

Format
A data.frame containing the following columns

date Date instance containing the Monday of the reporting week.
case Number of reported cases that week.
state Boolean indicating whether there is external knowledge about an outbreak that week
hum Mean absolute humidity (in g/m^3) of that week as measured by a single representative weather
station.
11.hum-15.hum Lagged version (lagged by 1-5) of the hum covariate.
newyears Boolean indicating whether the reporting week corresponds to the first two weeks of
the year (TRUE) or not (FALSE). Note: The first week of a year is here defined as the first
reporting week, which has its corresponding Monday within new year.
christmas  Boolean indicating whether the reporting week corresponds to the last two weeks of the year (TRUE) or not (FALSE). Note: This are the first two weeks before the new year's weeks.

O104period  Boolean indicating whether the reporting week corresponds to the W21-W30 period of increased gastroenteritis awareness during the O104:H4 STEC outbreak.

Source

The data on campylobacteriosis cases have been queried from the Survstat@RKI database of the German Robert Koch Institute (https://survstat.rki.de/).

Data for the computation of absolute humidity were obtained from the German Climate Service (Deutscher Wetterdienst), Climate data of Germany, available at http://www.dwd.de.

A complete data description and an analysis of the data can be found in Manitz and Höhle (2013).

References


Examples

#Load the data
data("campyDE")

#O104 period is W21-W30 in 2011
stopifnot(all(campyDE$O104period == (
  (campyDE$date >= as.Date("2011-05-23")) &
  (campyDE$date < as.Date("2011-07-31")))
))

#Make an sts object from the data.frame
cam.sts <- sts(epoch=as.numeric(campyDE$date), epochAsDate=TRUE,
  observed=campyDE$case, state=campyDE$state)

#Plot the result
plot(cam.sts)

categoricalCUSUM  CUSUM detector for time-varying categorical time series

Description

Function to process sts object by binomial, beta-binomial or multinomial CUSUM as described by Höhle (2010). Logistic, multinomial logistic, proportional odds or Bradley-Terry regression models are used to specify in-control and out-of-control parameters. The implementation is illustrated in Salmon et al. (2016).
Usage

categoricalCUSUM(stsObj, control = list(range=NULL, h=5, pi0=NULL, pi1=NULL, dfun=NULL, ret=c("cases","value")), ...)

Arguments

stsObj Object of class sts containing the number of counts in each of the k categories of the response variable. Time varying number of counts n_t is found in slot populationFrac.

control Control object containing several items

• range Vector of length t_max with indices of the observed slot to monitor.
• h Threshold to use for the monitoring. Once the CUSUM statistics is larger or equal to h we have an alarm.
• pi0(k-1) x t_max in-control probability vector for all categories except the reference category.
• mu1(k-1) x t_max out-of-control probability vector for all categories except the reference category.
• dfun The probability mass function (PMF) or density used to compute the likelihood ratios of the CUSUM. In a negative binomial CUSUM this is dnbinom, in a binomial CUSUM dbinom and in a multinomial CUSUM dmultinom. The function must be able to handle the arguments y, size, mu and log. As a consequence, one in the case of, e.g. the beta-binomial distribution has to write a small wrapper function.
• ret Return the necessary proportion to sound an alarm in the slot upperbound or just the value of the CUSUM statistic. Thus, ret is one of the values in c("cases","value"). Note: For the binomial PMF it is possible to compute this value explicitly, which is much faster than the numeric search otherwise conducted. In case dfun just corresponds to dbinom just set the attribute isBinomialPMF for the dfun object.

... Additional arguments to send to dfun.

Details

The function allows the monitoring of categorical time series as described by regression models for binomial, beta-binomial or multinomial data. The later includes e.g. multinomial logistic regression models, proportional odds models or Bradley-Terry models for paired comparisons. See the Höhle (2010) reference for further details about the methodology.

Once an alarm is found the CUSUM scheme is reset (to zero) and monitoring continues from there.

Value

An sts object with observed, alarm, etc. slots trimmed to the control$range indices.

Author(s)

M. Höhle
References


See Also
categoricalCUSUM

Examples

```r
if (require("gamlss")) {
  ###############################################################
  #Beta-binomial CUSUM for a small example containing the time-varying
  #number of positive test out of a time-varying number of total
  #test.
  ###############################################################

  #Load meat inspection data
data("abattoir")

  #Use GAMLSS to fit beta-bin regression model
  phase1 <- 1:(2+52)
  phase2 <- (max(phase1)+1) : nrow(abattoir)

  #Fit beta-binomial model using GAMLSS
  abattoir.df <- as.data.frame(abattoir)

  #Replace the observed and epoch column names to something more convenient
dict <- c("observed"="y", "epoch"="t", "population"="n")
  replace <- dict[colnames(abattoir.df)]
  colnames(abattoir.df)[!is.na(replace)] <- replace[!is.na(replace)]

  m.bbin <- gamlss( cbind(y,n-y) ~ 1 + t +
               + sin(2*pi/52*t) + cos(2*pi/52*t) +
               + sin(4*pi/52*t) + cos(4*pi/52*t), sigma.formula=~1,
               family=BB(sigma.link="log"),
               data=abattoir.df[phase1,c("n","y","t")])

  #CUSUM parameters
  R <- 2 #detect a doubling of the odds for a test being positive
  h <- 4 #threshold of the cusum

  #Compute in-control and out of control mean
  pi0 <- predict(m.bbin,newdata=abattoir.df[phase2,c("n","y","t")],type="response")
  pi1 <- plogis(qlogis(pi0)+log(R))

  #Create matrix with in control and out of control proportions.
  #Categories are D=1 and D=0, where the latter is the reference category
  pi0m <- rbind(pi0, 1-pi0)
  ...}
```
checkResidualProcess

pi1m <- rbind(pi1, 1-pi1)

# Use the multinomial surveillance function. To this end it is necessary
# to create a new abattoir object containing counts and proportion for
# each of the k=2 categories. For binomial data this appears a bit
# redundant, but generalizes easier to k>2 categories.

abattoir2 <- sts(epoch=1:nrow(abattoir), start=c(2006,1), freq=52,
                  observed=cbind(abattoir@observed, abattoir@populationFrac-abattoir@observed),
                  populationFrac=cbind(abattoir@populationFrac, abattoir@populationFrac),
                  state=matrix(0,nrow=nrow(abattoir),ncol=2),
                  multinomialTS=TRUE)

#Function to use as dfun in the categoricalCUSUM
#(just a wrapper to the dBB function). Note that from v 3.0-1 the
#first argument of dBB changed its name from "y" to "x"!

mydBBCUSUM <- function(y, mu, sigma, size, log = FALSE) {
    return(dBB(y[1,], mu = mu[1,], sigma = sigma, bd = size, log = log))
}

#Create control object for multinom cusum and use the categoricalCUSUM
#method
control <- list(range=phase2,h=h,pi0=pi0m, pi1=pi1m, ret="cases",
               dfun=mydBBCUSUM)
surv <- categoricalCUSUM(abattoir2, control=control,
                          sigma=exp(m.bbin$sigma.coef))

#Show results
plot(surv[,1],dx.upperbound=0)
lines(pi0,col="green")
lines(pi1,col="red")

#Index of the alarm
which.max(alarms(surv[,1]))

checkResidualProcess  Check the residual process of a fitted twinSIR or twinstim

Description

Transform the residual process (cf. the residuals methods for classes "twinSIR" and "twinstim")
such that the transformed residuals should be uniformly distributed if the fitted model well de-
scribes the true conditional intensity function. Graphically check this using ks.plot.unif. The
transformation for the residuals tau is $1 - \exp(-\text{diff}(c(\emptyset, \text{tau})))$ (cf. Ogata, 1988). Another plot inspects the serial correlation between the transformed residuals (scatterplot between $u_i$ and $u_{i+1}$).

Usage

```r
checkResidualProcess(object, plot = 1:2, mfrow = c(1, length(plot)), ...)
```

Arguments

- `object` an object of class "twinSIR" or "twinstim".
- `plot` logical (or integer index) vector indicating if (which) plots of the transformed residuals should be produced. The `plot` index 1 corresponds to a `ks.plot.unif` to check for deviations of the transformed residuals from the uniform distribution. The `plot` index 2 corresponds to a scatterplot of $u_i$ vs. $u_{i+1}$. By default (`plot = 1:2`), both plots are produced.
- `mfrow` see `par`.
- `...` further arguments passed to `ks.plot.unif`.

Value

A list (returned invisibly, if `plot = TRUE`) with the following components:

- `tau` the residual process obtained by `residuals(object)`.
- `U` the transformed residuals which should be distributed as $U(0,1)$.
- `ks` the result of the `ks.test` for the uniform distribution of $U$.

Author(s)

Sebastian Meyer

References


See Also

- `ks.plot.unif` and the `residuals`-method for classes "twinSIR" and "twinstim".

Examples

```r
## load the twinSIR() fit
data("foofit")
checkResidualProcess(foofit)
```
**clapply**  
*Conditional lapply*

**Description**

Use `lapply` if the input is a list and otherwise apply the function directly to the input and wrap the result in a list. The function is implemented as

\[
\text{if (is.list}(X) \text{lapply}(X, \text{FUN, ...}) \text{else list}(\text{FUN}(X, ...))
\]

**Usage**

`clapply(X, FUN, ...)`

**Arguments**

- **x**  
  a list or a single R object on which to apply `FUN`.  
- **FUN**  
  the function to be applied to (each element of) `x`.  
- **...**  
  optional arguments to `FUN`.

**Value**

a list (of length 1 if `x` is not a list).

---

**coeflist**  
*List Coefficients by Model Component*

**Description**

S3-generic function to use with models which contain several groups of coefficients in their coefficient vector. The `coeflist` methods are intended to list the coefficients by group. The default method simply splits the coefficient vector given the number of coefficients by group.

**Usage**

`coeflist(x, ...)`

### Default S3 method:

`coeflist(x, npars, ...)`

**Arguments**

- **x**  
  a model with groups of coefficients or, for the default method, a vector of coefficients.  
- **npars**  
  a named vector specifying the number of coefficients per group.  
- **...**  
  potential further arguments (currently ignored).
Value

a list of coefficients

Author(s)

Sebastian Meyer

Examples

```r
## the default method just 'split's the coefficient vector
coeffs <- c(a = 1, b = 3, dispersion = 0.5)
npars <- c(regression = 2, variance = 1)
coeflist(coeffs, npars)
```

---

### compMatrix.writeTable

**LaTeX Table Generation**

Description

Generates a LaTeX table

Usage

```r
compMatrix.writeTable(compMatrix)
```

Arguments

- `compMatrix`: Matrix which includes quality values for every surveillance system.

Value

LaTeX xtable of the entered matrix.

Author(s)

M. Höhle, A. Riebler, C. Lang

Examples

```r
### First creates some tables ###

# Create a test object
disProgObj1 <- sim.pointSource(p = 0.99, r = 0.5, length = 400,
                                A = 1, alpha = 1, beta = 0, phi = 0,
                                frequency = 1, state = NULL, K = 1.7)
disProgObj2 <- sim.pointSource(p = 0.99, r = 0.5, length = 400,
                                A = 1, alpha = 1, beta = 0, phi = 0,
                                frequency = 1, state = NULL, K = 5)
disProgObj3 <- sim.pointSource(p = 0.99, r = 0.5, length = 400,
                                A = 1, alpha = 1, beta = 0, phi = 0,
                                frequency = 1, state = NULL, K = 1.7)
```
**correct53to52**

A = 1, alpha = 1, beta = 0, phi = 0, frequency = 1, state = NULL, K = 17

# Let this object be tested from any methods in range = 200:400
range <- 200:400
control <- list(list(funcName = "rki1", range = range),
                list(funcName = "rki2", range = range),
                list(funcName = "rki3", range = range))

### This are single compMatrices
compMatrix1 <- algo.compare(algo.call(disProgObj1, control=control))
compMatrix2 <- algo.compare(algo.call(disProgObj2, control=control))
compMatrix3 <- algo.compare(algo.call(disProgObj3, control=control))

### This is a summary compMatrix
sumCompMatrix <- algo.summary( list(a=compMatrix1,
         b=compMatrix2, c=compMatrix3) )

### Now show the latexTable from the single compMatrix compMatrix1
compMatrix1.writeTable(compMatrix1)

### Now show the latexTable from the summary compMatrix
compMatrix.writeTable(sumCompMatrix)

---

**correct53to52**

*Data Correction from 53 to 52 weeks*

**Description**

Correction of data from 53 to 52 weeks a year

**Usage**

correct53to52(disProgObj, firstweek = 1)

**Arguments**

- **disProgObj**: object of class disProg (including the observed and the state chain).
- **firstweek**: the number of the first week in a year, default = 1 (if it starts with the beginning of a year). Necessary, because the infected of week 53 and the infected of week 52 must be added.

**Details**

*readData* reads data with 53 weeks a year, but normally one year is said to have 52 weeks.

**Value**

a disProg (disease progress) object including a list of the observed and the state chain (corrected to 52 weeks instead of 53 weeks a year)
create.disProg

Creating an object of class disProg

Description

Creates an object of class disProg from a vector with the weeknumber (week) and matrices with
the observed number of counts (observed) and the respective state chains (state), where each col-
umn represents an individual time series. The matrices neighbourhood and populationFrac provide
information about neighbouring units and population proportions.

Usage

create.disProg(week, observed, state, start=c(2001,1), freq=52,
    neighbourhood=NULL, populationFrac=NULL, epochAsDate=FALSE)

Arguments

week index in the matrix of observations, typically weeks
observed matrix with parallel time series of counts where rows are time points and columns
are the individual time series for unit/area $i, i = 1, \ldots, m$
state matrix with corresponding states
start vector of length two denoting the year and the sample number (week, month,
etc.) of the first observation
freq sampling frequency per year, i.e. 52 for weekly data, 12 for monthly data, 13 if
52 weeks are aggregated into 4 week blocks.
neighbourhood neighbourhood matrix $N$ of dimension $m \times m$ with elements $n_{ij} = 1$ if units $i$
and $j$ are adjacent and 0 otherwise
populationFrac matrix with corresponding population proportions
epochAsDate interpret the integers in week as Dates. Default is FALSE

Value

object of class disProg

See Also

readData

Examples

# This calls correct53to52 automatically
obj <- readData("k1",week53to52=TRUE)
correct53to52(obj) # first entry is the first week of the year

obj <- readData("n1",week53to52=FALSE)
correct53to52(obj, firstweek = 5) # now it's assumed that the fifth
# entry is the first week of the year
create.grid

Author(s)
M. Paul

Examples
# create an univariate disProg object
# read in salmonella.agona data
salmonella <- read.table(system.file("extdata/salmonella.agona.txt", 
package = "surveillance"), header = TRUE)

# look at data.frame
str(salmonella)

salmonellaDisProg <- create.disProg(week = 1:nrow(salmonella), 

observed = salmonella$observed, 
state = salmonella$state, 
start = c(1990, 1))

# look at disProg object
salmonellaDisProg

create.grid Create a Matrix of Initial Values for algo.hhh.grid

Description
(An auxiliary function for the deprecated HHH estimation routine algo.hhh.grid; use hhh4 instead.)

For a given model and a list of parameters specified as param = c(lower,upper,length), 
create.grid creates a grid of initial values for algo.hhh.grid. The resulting matrix contains all combinations of the supplied parameters which each are a sequence of length length from lower to upper. Note that the autoregressive parameters λ, φ and the overdispersion parameter ψ must be positive. Only one sequence of initial values is considered for the autoregressive, endemic and overdispersion parameters to create the grid, e.g. initial values are the same for each one of the seasonal and trend parameters.

Usage
create.grid(disProgObj, control, params = list(epidemic = c(0.1, 0.9, 5), 
edemic=c(-0.5,0.5,3), negbin = c(0.3, 12, 10)))

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>disProgObj</td>
<td>object of class disProg</td>
</tr>
<tr>
<td>control</td>
<td>specified model</td>
</tr>
<tr>
<td>params</td>
<td>list of parameters: param=c(lower,upper,length)</td>
</tr>
</tbody>
</table>

  * epidemic autoregressive parameters λ and φ.
  * endemic trend and seasonal parameters β, γ_j.
  * negbin overdispersion parameter for negative binomial model ψ.
Value

matrix matrix with gridSize starting values as rows

Author(s)

M. Paul

See Also

algo.hhh.grid

Examples

# simulate data
set.seed(123)
disProgObj <- simHHH(control = list(coefs = list(alpha =-0.5, gamma = 0.4, delta = 0.6)),length=300)$data

# consider the model specified in a control object for algo.hhh.grid
cntrl1 <- list(lambda=TRUE, neighbours=TRUE, linear=TRUE, nseason=1)
cntrl2 <- list(lambda=TRUE, negbin="single")

# create a grid of initial values for respective parameters
grid1 <- create.grid(disProgObj, cntrl1, 
  params = list(epidemic=c(0.1,0.9,3), endemic=c(-1,1,3)))
grid2 <- create.grid(disProgObj, cntrl2, 
  params = list(epidemic=c(0.1,0.9,5), negbin=c(0.3,12,10)))

Surgical Failures Data

Description

The dataset from Steiner et al. (1999) on A synthetic dataset from the Danish meat inspection – useful for illustrating the beta-binomial CUSUM.

Usage

data(abattoir)
Details

Steiner et al. (1999) use data from de Leval et al. (1994) to illustrate monitoring of failure rates of a surgical procedure for a bivariate outcome.

Over a period of six years an arterial switch operation was performed on 104 newborn babies. Since the death rate from this surgery was relatively low the idea of surgical "near miss" was introduced. It is defined as the need to reinstitute cardiopulmonary bypass after a trial period of weaning. The object of class \texttt{sts} contains the recordings of near misses and deaths from the surgery for the 104 newborn babies of the study.

The data could also be handled by a multinomial CUSUM model.

References

Steiner, S. H., Cook, R. J., and Farewell, V. T. (1999), Monitoring paired binary surgical outcomes using cumulative sum charts, Statistics in Medicine, 18, pp. 69–86.


See Also

\texttt{pairedbinCUSUM}

Examples

data("deleval")
plot(deleval, xaxis.labelFormat=NULL, ylab="Response", xlab="Patient number")

discpoly(center, radius, npoly = 64,
        class = c("Polygon", "owin", "gpc.poly"),
        hole = FALSE)

Description

Generates a polygon representing a disc/circle (in planar coordinates) as an object of one of three possible classes: "\texttt{Polygon}" , "\texttt{owin}" , or – if \texttt{rgeos} (or \texttt{gpclib}) are available – "\texttt{gpc.poly}".

Usage

discpoly(center, radius, npoly = 64,
        class = c("Polygon", "owin", "gpc.poly"),
        hole = FALSE)
Arguments

- `center`: numeric vector of length 2 (center coordinates of the circle).
- `radius`: single numeric value (radius of the circle).
- `npoly`: single integer. Number of edges of the polygonal approximation.
- `class`: class of the resulting polygon (partial name matching applies). For "owin", this is just a wrapper around `spatstat`'s own `disc` function.
- `hole`: logical. Does the resulting polygon represent a hole?

Value

A polygon of class `class` representing a circle/disc with `npoly` edges accuracy. If `class="gpc.poly"` although this formal class is not currently defined (and `rgeos` is not available), only the `pts` slot of a "gpc.poly" is returned with a warning.

Author(s)

Sebastian Meyer
This function is inspired by the `disc` function from package `spatstat` authored by Adrian Baddeley and Rolf Turner.

See Also

disc in package `spatstat`.

Examples

```r
## Construct circles with increasing accuracy and of different spatial classes
disc1 <- discpoly(c(0,0), 5, npoly=4, class = "owin")
disc2 <- discpoly(c(0,0), 5, npoly=16, class = "Polygon")

## Look at the results
print(disc1)
plot(disc1, axes=TRUE, main="", border=2)

print(disc2)
lines(disc2, col=3)

if (requireNamespace("rgeos")) {  # for the "gpc.poly" class definition
disc3 <- discpoly(c(0,0), 5, npoly=64, class = "gpc.poly")
print(disc3)
plot(disc3, add=TRUE, poly.args=list(border=4))
}

## if one only wants to _draw_ a circle without an object behind
symbols(0, 0, circles=5, inches=FALSE, add=TRUE, fg=5)
```
**Description**

A small helper function to convert a disProg object to become an object of the S4 class sts and vice versa. In the future the sts should replace the disProg class, but for now this function allows for conversion between the two formats.

**Usage**

```r
disProg2sts(disProgObj, map=NULL)
sts2disProg(sts)
```

**Arguments**

- `disProgObj`: an object of class "disProg"
- `map`: an optional "SpatialPolygons" object
- `sts`: an object of class "sts" to convert

**Value**

an object of class "sts" or "disProg", respectively.

**See Also**

- [sts-class](https://example.com/sts-class)

**Examples**

```r
data(ha)
print(disProg2sts(ha))
class(sts2disProg(disProg2sts(ha)))
```

---

**earsC**

*Surveillance for a count data time series using the EARS C1, C2 or C3 method and its extensions*

**Description**

The function takes range values of the surveillance time series sts and for each time point computes a threshold for the number of counts based on values from the recent past. This is then compared to the observed number of counts. If the observation is above a specific quantile of the prediction interval, then an alarm is raised. This method is especially useful for data without many historic values, since it only needs counts from the recent past.
Usage

earsC(sts, control = list(range = NULL, method = "C1",
       baseline = 7, minSigma = 0,
       alpha = 0.001))

Arguments

sts object of class sts (including the observed and the state time series), which is to be monitored.
control Control object
range Specifies the index in the sts object of all the timepoints which should be monitored. If range is NULL the maximum number of possible timepoints is used (this number depends on the method chosen):
   C1 all timepoints from the observation with index baseline + 1 can be monitored,
   C2 timepoints from index baseline + 3 can be monitored,
   C3 timepoints starting from the index baseline + 5 can be monitored.
method String indicating which method to use:
   "C1" for EARS C1-MILD method (Default),
   "C2" for EARS C2-MEDIUM method,
   "C3" for EARS C3-HIGH method.
See Details for further information about the methods.
baseline how many time points to use for calculating the baseline, see details
minSigma By default 0. If minSigma is higher than 0, for C1 and C2, the quantity zAlpha * minSigma is then the alerting threshold if the baseline is zero. Howard Burkom suggests using a value of 0.5 or 1 for sparse data.
alpha An approximate (two-sided) \( (1 - \alpha) \cdot 100\% \) prediction interval is calculated. By default if alpha is NULL the value 0.001 is assumed for C1 and C2 whereas 0.025 is assumed for C3. These different choices are the one made at the CDC.

Details

The three methods are different in terms of baseline used for calculation of the expected value and in terms of method for calculating the expected value:

• in C1 and C2 the expected value is the moving average of counts over the sliding window of the baseline and the prediction interval depends on the standard derivation of the observed counts in this window. They can be considered as Shewhart control charts with a small sample used for calculations.

• in C3 the expected value is based on the sum over 3 timepoints (assessed timepoints and the two previous timepoints) of the discrepancy between observations and predictions, predictions being calculated with the C2 method. This method has similarities with a CUSUM method due to it adding discrepancies between predictions and observations over several timepoints, but is not a CUSUM (sum over 3 timepoints, not accumulation over a whole range), even if it sometimes is presented as such.
Here is what the function does for each method, see the literature sources for further details:

1. For C1 the baseline are the baseline (default 7) timepoints before the assessed timepoint \( t \), \( t - \text{baseline} \) to \( t - 1 \). The expected value is the mean of the baseline. An approximate (two-sided) \( (1 - \alpha) \cdot 100\% \) prediction interval is calculated based on the assumption that the difference between the expected value and the observed value divided by the standard derivation of counts over the sliding window, called \( C_1(t) \), follows a standard normal distribution in the absence of outbreaks:

\[
C_1(t) = \frac{Y(t) - \bar{Y}_1(t)}{S_1(t)},
\]

where

\[
\bar{Y}_1(t) = \frac{1}{\text{baseline}} \sum_{i=t-1}^{t-\text{baseline}} Y(i)
\]

and

\[
S_1^2(t) = \frac{1}{6} \sum_{i=t-1}^{t-\text{baseline}} [Y(i) - \bar{Y}_1(i)]^2.
\]

Then under the null hypothesis of no outbreak,

\[
C_1(t) \sim N(0,1)
\]

An alarm is raised if

\[
C_1(t) \geq z_{1-\alpha}
\]

with \( z_{1-\alpha} \) the \((1 - \alpha)^{th}\) quantile of the standard normal distribution.

The upperbound \( U_1(t) \) is then defined by:

\[
U_1(t) = \bar{Y}_1(t) + z_{1-\alpha}S_1(t).
\]

2. C2 is very similar to C1 apart from a 2-day lag in the baseline definition. In other words the baseline for C2 is baseline (Default: 7) timepoints with a 2-day lag before the monitored timepoint \( t \), i.e. \((t - \text{baseline} - 2)\) to \( t - 3 \). The expected value is the mean of the baseline. An approximate (two-sided) \( (1 - \alpha) \cdot 100\% \) prediction interval is calculated based on the assumption that the difference between the expected value and the observed value divided by the standard derivation of counts over the sliding window, called \( C_2(t) \), follows a standard normal distribution in the absence of outbreaks:

\[
C_2(t) = \frac{Y(t) - \bar{Y}_2(t)}{S_2(t)},
\]

where

\[
\bar{Y}_2(t) = \frac{1}{\text{baseline}} \sum_{i=t-3}^{t-\text{baseline}-2} Y(i)
\]

and

\[
S_2^2(t) = \frac{1}{\text{baseline} - 1} \sum_{i=t-3}^{t-\text{baseline}-2} [Y(i) - \bar{Y}_2(i)]^2.
\]
Then under the null hypothesis of no outbreak,

\[ C_2(t) \sim N(0, 1) \]

An alarm is raised if

\[ C_2(t) \geq z_{1-\alpha}, \]

with \( z_{1-\alpha} \) the \((1 - \alpha)^{th}\) quantile of the standard normal distribution.

The upperbound \( U_2(t) \) is then defined by:

\[ U_2(t) = \bar{Y}_2(t) + z_{1-\alpha}S_2(t). \]

3. C3 is quite different from the two other methods, but it is based on C2. Indeed it uses \( C_2(t) \) from timepoint \( t \) and the two previous timepoints. This means the baseline consists of the timepoints \( t - (\text{baseline} + 4) \) to \( t - 3 \). The statistic \( C_3(t) \) is the sum of discrepancies between observations and predictions.

\[ C_3(t) = \sum_{i=t}^{t-2} \max(0, C_2(i) - 1) \]

Then under the null hypothesis of no outbreak,

\[ C_3(t) \sim N(0, 1) \]

An alarm is raised if

\[ C_3(t) \geq z_{1-\alpha}, \]

with \( z_{1-\alpha} \) the \((1 - \alpha)^{th}\) quantile of the standard normal distribution.

The upperbound \( U_3(t) \) is then defined by:

\[ U_3(t) = \bar{Y}_2(t) + S_2(t) \left( z_{1-\alpha} - \sum_{i=t-1}^{t-2} \max(0, C_2(i) - 1) \right). \]

Value

An object of class \texttt{sts} with the slots \texttt{upperbound} and \texttt{alarm} filled by the chosen method.

Author(s)

M. Salmon, H. Burkom

Source

enlargeData

**Examples**

```r
# Sim data and convert to sts object
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 208, A = 1,
alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 1.7)
stsObj <- disProg2sts(disProgObj)

# Call earsC function and show result
res1 <- earsC(stsObj, control = list(range = 20:208, method="C1"))
plot(res1, legend.opts=list(horiz=TRUE, x="topright"))

# Compare C3 upperbounds depending on alpha
res3 <- earsC(stsObj, control = list(range = 20:208,method="C3",alpha = 0.001))
plot(upperbound(res3), type='l')
res3 <- earsC(stsObj, control = list(range = 20:208,method="C3"))
lines(upperbound(res3), col='red')
```

---

**enlargeData**  

**Data Enlargement**

**Description**

Enlargement of data which is too short for a surveillance method to evaluate.

**Usage**

```r
enlargeData(disProgObj, range = 1:156, times = 1)
```

**Arguments**

- `disProgObj` object of class disProg (including the observed and the state chain).
- `range` range of already existing data (state, observed) which should be used for enlargement.
- `times` number of times to enlarge.

**Details**

observed and state are enlarged in the way that the part range of observed and state is repeated times times in front of observed and state. Sometimes it's useful to care for the cyclic property of the timeseries, so as default we enlarge observed and state once with the first three existing years, assuming a year has 52 weeks.
Value

a disProg (disease progress) object including a list of the observed and the state chain (extended with cyclic data generation)

See Also

readData

Examples

obj <- readData("k1")
enlargeData(obj) # enlarge once with part 1:156
enlargeData(obj, 33:36, 10) # enlarge 10 times with part 33:36

epidata

Continuous-Time SIR Event History of a Fixed Population

Description

The function `as.epidata` is used to generate objects of class "epidata". Objects of this class are specific data frames containing the event history of an epidemic together with some additional attributes. These objects are the basis for fitting spatio-temporal epidemic intensity models with the function `twinSIR`. Their implementation is illustrated in Meyer et al. (2017, Section 4), see vignette("twinSIR"). Note that the spatial information itself, i.e. the positions of the individuals, is assumed to be constant over time. Besides epidemics following the SIR compartmental model, also data from SI, SIRS and SIS epidemics may be supplied.

Usage

`as.epidata(data, ...)

## S3 method for class 'data.frame'
as.epidata(data, t0,
    tE.col, tI.col, tR.col, id.col, coords.cols,
    f = list(), w = list(), D = dist,
    max.time = NULL, keep.cols = TRUE, ...)

## Default S3 method:
as.epidata(data, id.col, start.col, stop.col,
    atRiskY.col, event.col, Revent.col, coords.cols,
    f = list(), w = list(), D = dist, .latent = FALSE, ...)

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

## S3 method for class 'epidata'
x[i, j, drop]

## S3 method for class 'epidata'
update(object, f = list(), w = list(), D = dist, ...)"
Arguments

data
For the data.frame-method, a data frame with as many rows as there are individuals in the population and time columns indicating when each individual became exposed (optional), infectious (mandatory, but can be NA for non-affected individuals) and removed (optional). Note that this data format does not allow for re-infection (SIRS) and time-varying covariates. The data.frame-method converts the individual-indexed data frame to the long event history start/stop format and then feeds it into the default method. If calling the generic function as.epidata on a data.frame and the t0 argument is missing, the default method is called directly.

For the default method, data can be a matrix or a data.frame. It must contain the observed event history in a form similar to Surv(, type="counting") in package survival, with additional information (variables) along the process. Rows will be sorted automatically during conversion. The observation period is split up into consecutive intervals of constant state - thus constant infection intensities. The data frame consists of a block of $N$ (number of individuals) rows for each of those time intervals (all rows in a block have the same start and stop values... therefore the name “block”), where there is one row per individual in the block. Each row describes the (fixed) state of the individual during the interval given by the start and stop columns start.col and stop.col.

Note that there may not be more than one event (infection or removal) in a single block. Thus, in a single block, only one entry in the event.col and Revent.col may be 1, all others are 0. This rule follows the point process characteristic that there are no concurrent events (infections or removals).

t0.max.time
observation period. In the resulting "epidata", the time scale will be relative to the start time t0. Individuals that have already been removed prior to t0, i.e., rows with tR <= t0, will be dropped. The end of the observation period (max.time) will by default (NULL, or if NA) coincide with the last observed event.

tE.col, tI.col, tR.col
single numeric or character indexes of the time columns in data, which specify when the individuals became exposed, infectious and removed, respectively.
tE.col and tR.col can be missing, corresponding to SIR, SEI, or SI data.

NA entries mean that the respective event has not (yet) occurred. Note that is.na(tE) implies is.na(tI) and is.na(tR), and is.na(tI) implies is.na(tR) (and this is checked for the provided data).

CAVE: Support for latent periods (tE.col) is experimental!

id.col
single numeric or character index of the id column in data. The id column identifies the individuals in the data frame. It is converted to a factor by calling factor, i.e., unused levels are dropped if it already was a factor.

start.col
single index of the start column in data. Can be numeric (by column number) or character (by column name). The start column contains the (numeric) time points of the beginnings of the consecutive time intervals of the event history. The minimum value in this column, i.e. the start of the observation period should be 0.

stop.col
single index of the stop column in data. Can be numeric (by column number) or character (by column name). The stop column contains the (numeric) time
points of the ends of the consecutive time intervals of the event history. The stop value must always be greater than the start value of a row.

atRiskY.col  
single index of the atRiskY column in data. Can be numeric (by column number) or character (by column name). The atRiskY column indicates if the individual was “at-risk” of becoming infected during the time interval (start; stop). This variable must be logical or in 0/1-coding. Individuals with atRiskY == 0 in the first time interval (normally the rows with start == 0) are taken as initially infectious.

event.col  
single index of the event column in data. Can be numeric (by column number) or character (by column name). The event column indicates if the individual became infected at the stop time of the interval. This variable must be logical or in 0/1-coding.

Revent.col  
single index of the Revent column in data. Can be numeric (by column number) or character (by column name). The Revent column indicates if the individual was recovered at the stop time of the interval. This variable must be logical or in 0/1-coding.

coords.cols  
indexes of the coords columns in data. Can be numeric (by column number), character (by column name), or NULL (no coordinates, e.g., if D is a pre-specified distance matrix). These columns contain the individuals’ coordinates, which determine the distance matrix for the distance-based components of the force of infection (see argument f). By default, Euclidean distance is used (see argument D).

Note that the functions related to twinSIR currently assume fixed positions of the individuals during the whole epidemic. Thus, an individual has the same coordinates in every block. For simplicity, the coordinates are derived from the first time block only (normally the rows with start == 0).

The animate-method requires coordinates.

f  
a named list of vectorized functions for a distance-based force of infection. The functions must interact elementwise on a (distance) matrix D so that f[[m]](D) results in a matrix. A simple example is function(u) {u <= 1}, which indicates if the Euclidean distance between the individuals is smaller than or equal to 1. The names of the functions determine the names of the epidemic variables in the resulting data frame. So, the names should not coincide with names of other covariates. The distance-based weights are computed as follows: Let I(t) denote the set of infectious individuals just before time t. Then, for individual i at time t, the m’th covariate has the value \( \sum_{j \in I(t)} f_m(d_{ij}) \), where \( d_{ij} \) denotes entries of the distance matrix (by default this is the Euclidean distance \( ||s_i - s_j|| \) between the individuals’ coordinates, but see argument D).

w  
a named list of vectorized functions for extra covariate-based weights \( w_{ij} \) in the epidemic component. Each function operates on a single time-constant covariate in data, which is determined by the name of the first argument: The two function arguments should be named varname.i and varname.j, where varname is one of names(data). Similar to the components in f, length(w) epidemic covariates will be generated in the resulting "epidata" named according to names(w). So, the names should not coincide with names of other covariates. For individual i at time t, the m’th such covariate has the value
\[ \sum_{j \in I(i)} w_m(z_m^{(i)}, z_m^{(j)}), \]

where \( z^{(i)} \) denotes the variable in data associated with \( w[\cdot] \).

D either a function to calculate the distances between the individuals with locations taken from coord.cols (the default is Euclidean distance via the function dist) and the result converted to a matrix via as.matrix, or a pre-computed distance matrix with dimnames containing the individual ids (a classed "Matrix" is supported).

keep.cols logical indicating if all columns in data should be retained (and not only the obligatory "epidata" columns), in particular any additional columns with time-constant individual-specific covariates. Alternatively, keep.cols can be a numeric or character vector indexing columns of data to keep.

.latent (internal) logical indicating whether to allow for latent periods (EXPERIMENTAL). Otherwise (default), the function verifies that an event (i.e., switching to the I state) only happens when the respective individual is at risk (i.e., in the S state).

x,object an object of class "epidata".

... arguments passed to print.data.frame. Currently unused in the as.epidata-methods.

i,j,drop arguments passed to [.data.frame.

Details

The print method for objects of class "epidata" simply prints the data frame with a small header containing the time range of the observed epidemic and the number of infected individuals. Usually, the data frames are quite long, so the summary method summary.epidata might be useful. Also, indexing/subsetting "epidata" works exactly as for data.frames, but there is an own method, which assures consistency of the resulting "epidata" or drops this class, if necessary. The update-method can be used to add or replace distance-based (f) or covariate-based (w) epidemic variables in an existing "epidata" object.

SIS epidemics are implemented as SIRS epidemics where the length of the removal period equals 0. This means that an individual, which has an R-event will be at risk immediately afterwards, i.e. in the following time block. Therefore, data of SIS epidemics have to be provided in that form containing "pseudo-R-events".

Value

a data.frame with the columns "BLOCK","id","start","stop","atRiskY","event","Revent" and the coordinate columns (with the original names from data), which are all obligatory. These columns are followed by any remaining columns of the input data. Last but not least, the newly generated columns with epidemic variables corresponding to the functions in the list f are appended, if length(f) > 0.

The data.frame is given the additional attributes

"eventTimes" numeric vector of infection time points (sorted chronologically).

"timeRange" numeric vector of length 2: c(min(start), max(stop)).

"coords.cols" numeric vector containing the column indices of the coordinate columns in the resulting data frame.
"f" this equals the argument f.
"w" this equals the argument w.

Note

The column name "BLOCK" is a reserved name. This column will be added automatically at conversion and the resulting data frame will be sorted by this column and by id. Also the names "id", "start", "stop", "atRiskY", "event" and "Revent" are reserved for the respective columns only.

Author(s)

Sebastian Meyer

References


See Also

The hagelloch data for a “real” ”epidata” object. The code for the conversion from the simple data frame to the SIR event history using as.epidata.data.frame is given in example(hagelloch).

The plot and the summary method for class ”epidata”. Furthermore, the function animate.epidata for the animation of epidemics.

Function twinSIR for fitting spatio-temporal epidemic intensity models to epidemic data.

Function simEpidata for the simulation of epidemic data.

Examples

# see help("hagelloch") for an example with a real data set

# here is an artificial event history
data("fooedata")
str(fooedata)

# convert the data to an object of class ”epidata”,
# also generating some epidemic covariates
myEpidata <- as.epidata(fooedata,
  id.col = 1, start.col = "start", stop.col = "stop",
  atRiskY.col = "atRisk", event.col = "infected", Revent.col = "removed",
  coords.cols = c("x","y"),
  f = list(B1 = function(u) u <= 1, B2 = function(u) u > 1))

# this is how data("fooepidata") has been generated
data("fooepidata")
stopifnot(all.equal(myEpidata, fooepidata))

# add covariate-based weight for the force of infection, e.g.,
# to model an increased force if i and j have the same value in z!
**Description**

Data structure for continuous spatio-temporal event data, e.g. individual case reports of an infectious disease. Apart from the actual events, the class simultaneously holds a spatio-temporal grid of endemic covariates (similar to disease mapping) and a representation of the observation region.

The "epidataCS" class is the basis for fitting spatio-temporal endemic-epidemic intensity models with the function `twinstim` (Meyer et al., 2012). The implementation is described in Meyer et al. (2017, Section 3), see vignette("twinstim").

**Usage**

```r
as.epidataCS(events, stgrid, W, qmatrix = diag(nTypes),
             nCircle2Poly = 32L, T = NULL,
             clipper = c("polyclip", "rgeos"), verbose = interactive())
```

```r
## S3 method for class 'epidataCS'
print(x, n = 6L, digits = getOption("digits"), ...)
```

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

```r
## S3 method for class 'epidataCS'
head(x, n = 6L, ...)
```

```r
## S3 method for class 'epidataCS'
tail(x, n = 6L, ...)
```

```r
## S3 method for class 'epidataCS'
x[i, j, ..., drop = TRUE]
```

```r
## S3 method for class 'epidataCS'
subset(x, subset, select, drop = TRUE, ...)
```

```r
## S3 method for class 'epidataCS'
marks(x, coords = TRUE, ...)
```

```r
## S3 method for class 'epidataCS'
```
summary(object, ...)  
## S3 method for class 'summary.epidataCS'
print(x, ...)  
## S3 method for class 'epidataCS'
as.stepfun(x, ...)  
getSourceDists(object, dimension = c("space", "time"))

**Arguments**

**events**

An "SpatialPointsDataFrame" of cases with the following obligatory columns (in the `events@data` dataframe):

- **time**: time point of event. Will be converted to a numeric variable by `as.numeric`. There should be no concurrent events (but see `untie` for an ex post adjustment) and the event times must be covered by `stgrid`, i.e. belong to the time interval \((t_0, T]\), where \(t_0\) is \(\min(stgrid$start)\) and \(T\) is described below.

- **tile**: the spatial region (tile) where the event is located. This links to the tiles of `stgrid`.

- **type**: optional type of event in a marked `twinstim` model. Will be converted to a factor variable dropping unused levels. If missing, all events will be attributed the single type "1".

- **eps.t**: maximum temporal influence radius (e.g. length of infectious period, time to culling, etc.); must be positive and may be `Inf`.

- **eps.s**: maximum spatial influence radius (e.g. 100 [km]); must be positive and may be `Inf`. A compact influence region mainly has computational advantages, but might also be plausible for specific applications.

The data.frame may contain columns with further marks of the events, e.g. sex, age of infected individuals, which may be used as epidemic covariates influencing infectiousness. Note that some auxiliary columns will be added at conversion whose names are reserved: ".obsInflLength", ".bdist", ".influenceRegion", and ".sources", as well as "start", "BLOCK", and all endemic covariates’ names from `stgrid`.

**stgrid**

A `data.frame` describing endemic covariates on a full spatio-temporal region x interval grid (e.g., district x week), which is a decomposition of the observation region \(W\) and period \(t_0, T\). This means that for every combination of spatial region and time interval there must be exactly one row in this data.frame, that the union of the spatial tiles equals \(W\), the union of the time intervals equals \(t_0, T\), and that regions (and intervals) are non-overlapping. There are the following obligatory columns:

- **tile**: ID of the spatial region (e.g., district ID). It will be converted to a factor variable (dropping unused levels if it already was one).

- **start, stop**: columns describing the consecutive temporal intervals (converted to numeric variables by `as.numeric`). The start time of an interval must be equal to the stop time of the previous interval. The stop column may
be missing, in which case it will be auto-generated from the set of start values and T.

**area** area of the spatial region (tile). Be aware that the unit of this area (e.g., square km) must be consistent with the units of $W$ and events (as specified in their proj4strings, if they have projected coordinates).

The remaining columns are endemic covariates. Note that the column name "BLOCK" is reserved (a column which will be added automatically for indexing the time intervals of stgrid).

$W$ an object of class "SpatialPolygons" representing the observation region. It must have the same proj4string as events and all events must be within $W$. Prior simplification of $W$ may considerably reduce the computational burden of likelihood evaluations in twinstim models with non-trivial spatial interaction functions (see the “Note” section below).

qmatrix a square indicator matrix (0/1 or FALSE/TRUE) for possible transmission between the event types. The matrix will be internally converted to logical. Defaults to an independent spread of the event types, i.e. the identity matrix.

nCircle2Poly accuracy (number of edges) of the polygonal approximation of a circle, see discpoly.

T end of observation period (i.e. last stop time of stgrid). Must be specified if the start but not the stop times are supplied in stgrid (=> auto-generation of stop times).

clipper polygon clipping engine to use for calculating the influenceRegions of events (see the Value section below). Default is the polyclip package (called via intersect.owin from package spatstat). In surveillance <= 1.6-0, package gpclib was used, which has a restrictive license. This is no longer supported.

verbose logical indicating if status messages should be printed during input checking and `epidataCS` generation. The default is to do so in interactive R sessions.

x an object of class "epidataCS" or "summary.epidataCS", respectively.

n a single integer. If positive, the first (head, print) / last (tail) n events are extracted. If negative, all but the n first/last events are extracted.

digits minimum number of significant digits to be printed in values.

i,j,drop arguments passed to the `[<-method` for SpatialPointDataFrames for subsetting the events while retaining stgrid and $W$.

If drop=TRUE (the default), event types that completely disappear due to i-subsetting will be dropped, which reduces qmatrix and the factor levels of the type column.

By the j index, epidemic covariates can be removed from events.

... unused (arguments of the generics) with a few exceptions: The print method for "epidataCS" passes ... to the print.data.frame method, and the print method for "summary.epidataCS" passes additional arguments to print.table.

subset, select arguments used to subset the events from an "epidataCS" object like in subset.data.frame.

coords logical indicating if the data frame of event marks returned by `marks(x)` should have the event coordinates appended as last columns. This defaults to TRUE.

object an object of class "epidataCS".
dimension the distances of all events to their potential source events can be computed in either the "space" or "time" dimension.

Details

The function `as.epidataCS` is used to generate objects of class "epidataCS", which is the data structure required for `twinstim` models.

The extraction method for class "epidataCS" ensures that the subverted object will be valid, for instance, it updates the auxiliary list of potential transmission paths stored in the object. This `[-method is also the basis for the subset.epidataCS-method, which is implemented similar to the subset.data.frame-method.

The print method for "epidataCS" prints some metadata of the epidemic, e.g., the observation period, the dimensions of the spatio-temporal grid, the types of events, and the total number of events. By default, it also prints the first \( n = 6 \) rows of the events.

Value

An object of class "epidataCS" is a list containing the following components:

- `events` a "SpatialPointsDataFrame" (see the description of the argument). The input events are checked for requirements and sorted chronologically. The columns are in the following order: obligatory event columns, event marks, the columns `block`, `start` and endemic covariates copied from `stgrid`, and finally, hidden auxiliary columns. The added auxiliary columns are:

  - `obsInfLength` observed length of the infectious period (being part \([0,T]\)), i.e. \( pmin(T-time, eps.t) \).
  - `sources` a list of numeric vectors of potential sources of infection (wrt the interaction ranges `eps.s` and `eps.t`) for each event. Row numbers are used as index.
  - `bdist` minimal distance of the event locations to the polygonal boundary \( W \).
  - `influenceRegion` a list of influence regions represented by objects of the spatstat class "owin". For each event, this is the intersection of \( W \) with a (polygonal) circle of radius `eps.s` centered at the event's location, shifted such that the event location becomes the origin. The list has `ncircleRpoly` set as an attribute.

- `stgrid` a data.frame (see description of the argument). The spatio-temporal grid of endemic covariates is sorted by time interval (indexed by the added variable `BLOCK`) and region (tile). It is a full `BLOCK x tile` grid.

- `W` a "SpatialPolygons" object representing the observation region.

- `qmatrix` see the above description of the argument. The storage.mode of the indicator matrix is set to logical and the dimnames are set to the levels of the event types.

The `nobs`-method returns the number of events.

The `head` and `tail` methods subset the epidemic data using the extraction method `(-), i.e. they return an object of class "epidataCS", which only contains (all but) the first/last \( n \) events.

For the "epidataCS" class, the method of the generic function `marks` defined by the spatstat package returns a data.frame of the event marks (actually also including time and location of the
events), disregarding endemic covariates and the auxiliary columns from the events component of the "epidataCS" object.

The summary method (which has again a print method) returns a list of metadata, event data, the tables of tiles and types, a step function of the number of infectious individuals over time (Dcounter), i.e., the result of the as.stepfun-method for "epidataCS", and the number of potential sources of transmission for each event (Dnsources) which is based on the given maximum interaction ranges eps.t and eps.s.

Note

Since the observation region W defines the integration domain in the point process likelihood, the more detailed the polygons of W are the longer it will take to fit a twinstim. You are advised to sacrifice some shape details for speed by reducing the polygon complexity, for example via ms_simplify from the rmashaper package. Alternative tools are provided by the packages maptools (thinnedSpatialPoly) and spatstat (simplify.owin).

Author(s)

Sebastian Meyer
Contributions to this documentation by Michael Höhle and Mayeul Kauffmann.

References


See Also

vignette("twinstim").
plot.epidataCS for plotting, and animate.epidataCS for the animation of such an epidemic. There is also an update method for the "epidataCS" class.

Models for "epidataCS" can be fitted with twinstim. It is also possible to convert the data to epidata objects (discrete space) for analysis with twinSIR (see as.epidata.epidataCS).

Examples

```r
## load "imdepi" example data (which is an object of class "epidataCS")
data("imdepi")

## print and summary
print(imdepi, n=5, digits=2)
print(s <- summary(imdepi))
plot(s$counter, # same as 'as.stepfun(imdepi)'
xlab = "Time [days]", ylab="Number of infectious individuals",
main=paste("Time course of the number of infectious individuals",
"assuming an infectious period of 30 days", sep="\n"))
```
plot(table(s$nSources), xlab="Number of "close" infective individuals", ylab="Number of events", main=paste("Distribution of the number of potential sources", "assuming an interaction range of 200 km and 30 days", sep="\n"))
## the summary object contains further information
str(s)

## a histogram of the spatial distances to potential source events
## (i.e., to events of the previous eps.t=30 days within eps.s=200 km)
sourcedists_space <- getSourceDistS(imdepi, "space")
hist(sourcedists_space); rug(sourcedists_space)

## internal structure of an "epidataCS"-object
str(imdepi, max.level=4)
## see help("imdepi") for more info on the data set

## extraction methods subset the 'events' component
## (thereby taking care of the validity of the epidataCS object,
## for instance the hidden auxiliary column .sources)
imdepi[101:200,]
tail(imdepi, n=4)  # reduce the epidemic to the last 4 events
subset(imdepi, type="B")  # only consider event type B
## see help("plot.epidataCS") for convenient plot-methods for "epidataCS"

###
### reconstruct the "imdepi" object from its components
###

## events
events <- marks(imdepi)
coordinates(events) <- c("x", "y")  # promote to a "SpatialPointsDataFrame"
proj4string(events) <- proj4string(imdepi$events)  # ETRS89 projection
summary(events)

## endemic covariates
head(stgrid <- imdepi$stgrid[,1])

## (Simplified) observation region (as "SpatialPolygons")
load(system.file("shapes", "districtsD.RData", package="surveillance"), verbose = TRUE)

## plot observation region with events
plot(stateD, axes=TRUE); title(xlab="x [km]", ylab="y [km]")
points(events, pch=unclass(events$type), cex=0.5, col=unclass(events$type))
legend("topright", legend=levels(events$type), title="Type", pch=1:2, col=1:2)

## reconstruct the "imdepi" object from its components
myimdepi <- as.epidataCS(events = events, stgrid = stgrid, W = stateD, qmatrix = diag(2), ncircle2Poly = 16)
## -> equal to 'imdepi' as long as the internal structures of the embedded
epidataCS_aggregate

## Conversion (aggregation) of "epidataCS" to "epidata" or "sts"

### Description

Continuous-time continuous-space epidemic data stored in an object of class "epidataCS" can be aggregated in space or in space and time yielding an object of class "epidata" or "sts" for use of twinSIR or hhh4 modelling, respectively.

### Usage

```r
## aggregation in space and time over 'stgrid' for use of 'hhh4' models
epidataCS2sts(object, freq, start, neighbourhood,
               tiles = NULL, popcol.stgrid = NULL, popdensity = TRUE)

## aggregation in space for use of 'twinSIR' models
## S3 method for class 'epidataCS'
as.epidata(data, tileCentroids, eps = 0.001, ...)
```

### Arguments

- `object, data` an object of class "epidataCS".
- `freq, start` see the description of the "sts" class.
- `neighbourhood` binary adjacency or neighbourhood-order matrix of the regions (tiles). If missing but tiles is given, a binary adjacency matrix will be auto-generated from tiles using functionality of the spdep package (see poly2adjmat). Since the "neighbourhood" slot in "sts" is actually optional, neighbourhood=NULL also works.
- `tiles` object inheriting from "SpatialPolygons" representing the regions in object$stgrid (column "tile"). It will become the "map" slot of the resulting "sts" object. Its row.names must match levels(object$stgrid$tile). If neighbourhood is provided, tiles is optional (not required for hhh4, but for plots of the resulting "sts" object).
- `popcol.stgrid` single character or numeric value indexing the column in object$stgrid which contains the population data (counts or densities, depending on the popdensity argument). This will become the "populationFrac" slot (optional).
- `popdensity` logical indicating if the column referenced by popcol.stgrid contains population densities or absolute counts.
- `tileCentroids` a coordinate matrix of the region centroids (i.e., the result of coordinates(tiles)). Its row names must match levels(data$stgrid$tile). This will be the coordinates used for the "population" (i.e., the tiles from "epidataCS") in the discrete-space twinSIR modelling.
eps numeric scalar for breaking tied removal and infection times between different individuals (tiles), which might occur during conversion from "epidataCS" to "epidata". Rather dumb, this is simply done by subtracting eps from each tied removal time. One should consider other ways of breaking the tied event times.

... unused (argument of the generic).

Details

Some comments on the conversion from "epidataCS" to "epidata": the conversion results into SIS epidemics only, i.e. the at-risk indicator is set to 1 immediately after recovery. A tile is considered infective if at least one individual within the tile is infective, otherwise it is susceptible. The lengths of the infectious periods are taken from data$events$eps.t. There will be no f columns in the resulting "epidata". These must be generated by a subsequent call to as.epidata with desired f.

Value

epidataCS2sts: an object of class "sts" representing the multivariate time-series of the number of cases aggregated over stgrid.

as.epidata.epidataCS: an object of class "epidata" representing an SIS epidemic in form of a multivariate point process (one for each region/tile).

Author(s)

Sebastian Meyer

See Also

epidata and twinSIR

linkS4class(sts) and hhh4.

Examples

data("imdepi")
load(system.file("shapes", "districtsD.RData", package="surveillance"))

## convert imdepi point pattern into multivariate time series
imdsts <- epidataCS2sts(imdepi, freq = 12, start = c(2002, 1),
neighbourhood = NULL, # not needed here
  tiles = districtsD)

## compare plots of monthly number of cases
opar <- par(mfrow = c(2, 1))
plot(imdepi, "time")
plot(imdsts, type = observed ~ time)
par(opar)

## plot number of cases by district
plot(imdsts, type = observed ~ unit)
## Description

Function for the animation of continuous-time continuous-space epidemic data, i.e. objects inheriting from class "epidataCS". There are three types of animation, see argument time.spacing. Besides the on-screen plotting in the interactive R session, it is possible and recommended to redirect the animation to an off-screen graphics device using the contributed R package animation. For instance, the animation can be watched and navigated in a web browser via saveHTML (see Examples).

## Usage

```r
## S3 method for class 'epidataCS'
animate(object, interval = c(0,Inf), time.spacing = NULL, 
        nmax = NULL, sleep = NULL, legend.opts = list(), timer.opts = list(), 
        pch = 15:18, col.current = "red", col.I = "#C16E41", 
        col.R = "#B3B3B3", col.influence = NULL, 
        main = NULL, verbose = interactive(), ...)```

## Arguments

- **object**: an object inheriting from class "epidataCS".
- **interval**: time range of the animation.
- **time.spacing**: time interval for the animation steps. If NULL (the default), the events are plotted sequentially by producing a snapshot at every time point where an event occurred. Thus, it is just the ordering of the events, which is shown. To plot the appearance of events proportionally to the exact time line, time.spacing can be set to a numeric value indicating the period of time between consecutive snapshots. Then, for each time point in `seq(0, end, by = time.spacing)` the current state of the epidemic can be seen and an additional timer indicates the current time (see timer.opts below). If `time.spacing = NA`, then the time spacing is automatically determined in
such a way that \( n_{\text{max}} \) snapshots result. In this case, \( n_{\text{max}} \) must be given a finite value.

**\( n_{\text{max}} \)**

maximum number of snapshots to generate. The default NULL means to take the value from ani.options("nmax") if the animation package is available, and no limitation (Inf) otherwise.

**sleep**

numeric scalar specifying the artificial pause in seconds between two time points (using Sys.sleep), or NULL (default), when this is taken from ani.options("interval") if the animation package is available, and set to 0.1 otherwise. Note that sleep is ignored on non-interactive devices (see dev.interactive), e.g., if generating an animation inside animation's saveHTML.

**pch, col**

vectors of length equal to the number of event types specifying the point symbols and colors for events to plot (in this order). The vectors are recycled if necessary.

**legend.opts**

either a list of arguments passed to the legend function or NULL (or NA), in which case no legend will be plotted. All necessary arguments have sensible defaults and need not be specified.

**timer.opts**

either a list of arguments passed to the legend function or NULL (or NA), in which case no timer will be plotted. All necessary arguments have sensible defaults and need not be specified, i.e.

```r
x: "bottomright"
title: "time"
box.lty: 0
adj: c(0.5,0.5)
inset: 0.01
bg: "white"
```

Note that the argument legend, which is the current time of the animation, can not be modified.

**col.current**

color of events when occurring (new).

**col.I**

color once infectious.

**col.R**

color event has once “recovered”. If NA, then recovered events will not be shown.

**col.influence**

color with which the influence region is drawn. Use NULL (default) if no influence regions should be drawn.

**main**

optional main title placed above the map.

**verbose**

logical specifying if a (textual) progress bar should be shown during snapshot generation. This is especially useful if the animation is produced within saveHTML or similar.

**...**

further graphical parameters passed to the plot-method of the SpatialPolygons-class.

**Author(s)***

Sebastian Meyer with documentation contributions by Michael Höhle

**See Also***

plot.epidataCS for plotting the numbers of events by time (aggregated over space) or the locations of the events in the observation region \( \mathcal{W} \) (aggregated over time).

The contributed R package animation.
Examples

```r
data("imdepi")
imdepiB <- subset(imdepi, type == "B")

# Animate the first year of type B with a step size of 7 days
animate(imdepiB, interval=c(0,365), time.spacing=7, nmax=Inf, sleep=0.1)

# Sequential animation of type B events during the first year
animate(imdepiB, interval=c(0,365), time.spacing=NULL, sleep=0.1)

# Animate the whole time range but with nmax=20 snapshots only
animate(imdepiB, time.spacing=NA, nmax=20, sleep=0.1)

# Such an animation can be saved in various ways using the tools of
# the animation package, e.g., saveHTML()
if (require("animation")) {
  oldwd <- setwd(tempdir())  # to not clutter up the current working dir
  saveHTML(animate(imdepiB, interval = c(0,365), time.spacing = 7),
           nmax = Inf, interval = 0.2, loop = FALSE,
           title = "Animation of the first year of type B events")
  setwd(oldwd)
}
```

Description

Monte Carlo tests for space-time interaction (epitest) use the distribution of some test statistic under the null hypothesis of no space-time interaction. For this purpose, the function `permute.epidataCS` randomly permutes the time or space labels of the events.

Usage

```r
permute.epidataCS(x, what = c("time", "space"), keep)
```

Arguments

- `x`: an object of class "epidataCS".
- `what`: character string determining what to permute: time points (default) or locations.
- `keep`: optional logical expression to be evaluated in the context of `x$events$data`, determining for which events the time and location should be kept as is. For instance, to keep some "pre-history" before time point 30 unchanged, use `keep = time <= 30`.

Value

the permuted "epidataCS" object.
Author(s)

Sebastian Meyer

See Also

epitest

Examples

data("imdepi")

set.seed(3)
permepi <- permute.epidataCS(imdepi, what = "time", keep = time <= 30)

print(imdepi, n = 8)
print(permepi, n = 8)
## the first 6 events are kept (as are all row.names),
## the time labels of the remaining events are shuffled
## (and events then again sorted by time),
## the marginal temporal distribution is unchanged

epidataCS_plot

Plotting the Events of an Epidemic over Time and Space

Description

The plot method for class "epidataCS" either plots the number of events along the time axis (epidataCSplot_time) as a hist(), or the locations of the events in the observation region W (epidataCSplot_space). The spatial plot can be enriched with tile-specific color levels to indicate attributes such as the population (using spplot).

Usage

## S3 method for class 'epidataCS'
plot(x, aggregate = c("time", "space"), subset, by = type, ...)

epidataCSplot_time(x, subset, by = type,
  t0.Date = NULL, breaks = "stgrid", freq = TRUE,
  col = rainbow(nTypes), cumulative = list(),
  add = FALSE, mar = NULL, xlim = NULL, ylim = NULL,
  xlab = "Time", ylab = NULL, main = NULL,
  panel.first = abline(h=axTicks(2), lty=2, col="grey"),
  legend.types = list(), ...)

epidataCSplot_space(x, subset, by = type, tiles = x$W, pop = NULL,
  cex.fun = sqrt, points.args = list(), add = FALSE,
  legend.types = list(), legend.counts = list(),
  sp.layout = NULL, ...)
Arguments

- **x**: an object of class "epidata$CS".
- **aggregate**: character, one of "time" and "space", referring to the specific plot functions `epidataCSplot_time` and `epidataCSplot_space`, respectively. For "time", the number of events over time is plotted as `hist` (or `hist.Date`). For "space", the observation region `x$W` (or the tiles) and the locations of the events therein are plotted.
- **subset**: logical expression indicating a subset of events to consider for plotting: missing values are taken as false. Note that the expression is evaluated in the data frame of event marks (`marks(x)`), which means that column names can be referred to by name (like in `subset.data.frame`).
- **...**: in the basic plot-method further arguments are passed to the aggregate-specific plot function. In `epidataCSplot_time`, further graphical parameters are passed to `hist` or `hist.Date`, respectively. In `epidataCSplot_space`, further arguments are passed to the plot-method for "SpatialPolygons", which draws tiles.
- **by**: an expression evaluated in `marks(x)`, defining how events should be stratified in the plot (the result is converted to a factor), or NULL to disregard event types. By default (by = type) the plot distinguishes between event types, i.e., the bars of the temporal plot are stacked by type, and the point colors in the spatial plot differ by type, respectively. Note: to select specific event types for plotting use the subset argument, e.g., `subset[type] = "B"`.
- **t0.Date**: the beginning of the observation period `t0 = x$start[1]` as a "Date" (or anything coercible by `as.Date` without further arguments), enabling a nice x-axis using `hist.Date` and sensible breaks of the histogram, e.g., `breaks = "months"`. The event times then equal `t0.Date + as.integer(x$events$time - t0)`, i.e. possible fractional parts of the event times are removed (which ensures that using `breaks = "months"` or other automatic types always works).
- **breaks**: a specification of the histogram break points, see `hist` (or `hist.Date` if `t0.Date` is used). The default value "stgrid" is special and means to use the temporal grid points with `c(start[1L], unique.default(stop))` as breaks (or their "Date" equivalents).
- **freq**: see `hist`, defaults to TRUE.
- **col**: fill colour for the bars of the histogram, defaults to the vector of `rainbow` colours.
- **cumulative**: if a list (of style options), lines for the cumulative number of events (per type) will be added to the plot. Possible options are `axis` (logical), `lab` (axis label), `maxat` (single integer affecting the axis range), `lwd`, `col`, and `offset` (a numeric vector of length the number of types).
- **add**: logical (default: FALSE) indicating if the plot should be added to an existing window. Ignored if an `spplot` is created (if `pop` is non-NULL).
- **mar**: see `par`. The default (NULL) is `mar <- par("mar"), with mar[4] <- mar[2]` if an axis is requested for the cumulative numbers.
- **xlim, ylim**: NULL provides automatic axis limits.
xlab, ylab
main
panel.first
legend.types
tiles
pop
cex.fun
points.args
legend.counts
sp.layout

Value

For aggregate="time" (i.e., epidataCSplot_time) the data of the histogram (as returned by hist), and for aggregate="space" (i.e., epidataCSplot_space) NULL, invisibly, or the trellis.object generated by spplot (if pop is non-NULL).

Author(s)
Sebastian Meyer

See Also
animate.epidataCS

Examples

data("imdepi")

## show the occurrence of events along time
plot(imdepi, "time", main = "Histogram of event time points")
plot(imdepi, "time", by = NULL, main = "Aggregated over both event types")
## Description

The `update` method for the "epidataCS" class may be used to modify the hyperparameters $\epsilon$ (eps.t) and $\delta$ (eps.s), the indicator matrix `qmatrix` of possible ways of transmission between the event types, and the numerical accuracy `nCircle2Poly` of the polygonal representation of a circle. The update method will also update the auxiliary information contained in an "epidataCS" object accordingly, e.g., the vector of potential sources of each event, or the polygonal representation of the influence region.

## Usage

```r
## S3 method for class 'epidataCS'
update(object, eps.t, eps.s, qmatrix, nCircle2Poly, ...)
```

## Arguments

- **object**: an object of class "epidataCS".
- **eps.t**: numeric vector of length the number of events in `object$events`. The event data column `eps.t` specifies the maximum temporal influence radius (e.g., length of infectious period, time to culling, etc.) of the events.
- **eps.s**: numeric vector of length the number of events in `object$events`. The event data column `eps.s` specifies the maximum spatial influence radius of the events.
- **qmatrix**: square indicator matrix (0/1 or TRUE/FALSE) for possible transmission between the event types.
- **nCircle2Poly**: accuracy (number of edges) of the polygonal approximation of a circle.
- **...**: unused (argument of the generic).
Value
The updated "epidataCS" object.

Author(s)
Sebastian Meyer

See Also
class "epidataCS".

Examples
data("imdepi")

## assume different interaction ranges and simplify polygons
imdepi2 <- update(imdepi, eps.t = 20, eps.s = Inf, nCircle2Poly = 16)

(s <- summary(imdepi))
(s2 <- summary(imdepi2))
## The update reduced the number of infectives (along time)
## because the length of the infectious periods is reduced. It also
## changed the set of potential sources of transmission for each
## event, since the interaction is shorter in time but wider in space
## (eps.s=Inf means interaction over the whole observation region).

---

epidata_animate  Spatio-Temporal Animation of an Epidemic

Description
Function for the animation of epidemic data, i.e. objects inheriting from class "epidata". This
only works with 1- or 2-dimensional coordinates and is not useful if some individuals share the
same coordinates (overlapping). There are two types of animation, see argument time.spacing. Besides
the direct plotting in the R session, it is also possible to generate a sequence of graphics
files to create animations outside R.

Usage

## S3 method for class 'summary.epidata'
animate(object, main = "An animation of the epidemic",
    pch = 19, col = c(3, 2, gray(0.6)), time.spacing = NULL,
    sleep = quote(S/.nTimes), legend.opts = list(), timer.opts = list(),
    end = NULL, generate.snapshots = NULL, ...)

## S3 method for class 'epidata'
animate(object, ...)


Arguments

object
an object inheriting from class "epidata" or "summary.epidata". In the former case, its summary is calculated and the function continues as in the latter case, passing all ... arguments to the summary.epidata method.

main
a main title for the plot, see also title.

pch, col
vectors of length 3 specifying the point symbols and colors for susceptible, infectious and removed individuals (in this order). The vectors are recycled if necessary. By default, susceptible individuals are marked as filled green circles, infectious individuals as filled red circles and removed individuals as filled gray circles. Note that the symbols are iteratively drawn (overlayed) in the same plotting region as time proceeds. For information about the possible values of pch and col, see the help pages of points and par, respectively.

time.spacing
time interval for the animation steps. If NULL (the default), the events are plotted one by one with pauses of sleep seconds. Thus, it is just the ordering of the events, which is shown. To plot the appearance of events proportionally to the exact time line, time.spacing can be set to a numeric value indicating the period of time between consecutive plots. Then, for each time point in seq(0, end, by = time.spacing) the current state of the epidemic can be seen and an additional timer indicates the current time (see timer.opt below).

The argument sleep will be the artificial pause in seconds between two of those time points.

sleep
time in seconds to Sys.sleep before the next plotting event. By default, each artificial pause is of length 5/\text{nTimes} seconds, where \text{nTimes} is the number of events (infections and removals) of the epidemic, which is evaluated in the function body. Thus, for time.spacing = NULL the animation has a duration of approximately 5 seconds. In the other case, sleep is the duration of the artificial pause between two time points. Note that sleep is ignored on non-interactive devices (see dev.interactive)

legend.opts
either a list of arguments passed to the legend function or NULL (or NA), in which case no legend will be plotted. All necessary arguments have sensible defaults and need not be specified, i.e.

x: "topright"

legend: c("susceptible", "infectious", "removed")

pch: same as argument pch of the main function

col: same as argument col of the main function

timer.opts
either a list of arguments passed to the legend function or NULL (or NA), in which case no timer will be plotted. All necessary arguments have sensible defaults and need not be specified, i.e.

x: "bottomright"

title: "time"

box.lty: 0

adj: c(0.5,0.5)

inset: 0.01

bg: "white"
Note that the argument legend, which is the current time of the animation, can not be modified.

end

ending time of the animation in case of time.spacing not being NULL. By default (NULL), time stops after the last event.

generate.snapshots

By default (NULL), the animation is not saved to image files but only shown on the on-screen device. In order to print to files, time.spacing must not be NULL, a screen device must be available, and there are two options:

If the framework of the animation package should be used, i.e. the animate-call is passed as the expr argument to one of the save* functions of the animation package, then set generate.snapshots = img.name, where img.name is the base name for the generated images (the same as passed to the save* function). The path and format (type, width, height) for the generated images is derived from ani.options. See the last example below.

Alternatively, generate.snapshots may be a list of arguments passed to the function dev.print, which then is executed at each time point of the grid defined by time.spacing. Essentially, this is used for saving the produced snapshots to files, e.g.

generate.snapshots = list(device=pdf, file=quote(paste("epidemic_.",sprintf(form,tp),sep=""))

will store the animation steps in pdf-files in the current working directory, where the file names each end with the time point represented by the corresponding plot. Because the variables tp and form should only be evaluated inside the function the file argument is quoted. Alternatively, the file name could also make use of the internal plot index i.e., use file=quote(paste("epidemic",i,".pdf",sep=""))

... further graphical parameters passed to the basic call of plot, e.g. las, cex.axis (etc.) and mgp.

Author(s)

Sebastian Meyer

See Also

summary.epidata for the data, on which the plot is based. plot.epidata for plotting the evolution of an epidemic by the numbers of susceptible, infectious and removed individuals.

The contributed R package animation.

Examples

data("fooepidata")
(s <- summary(fooepidata))

# plot the ordering of the events only
animate(s, sleep=0.01)  # or: animate(fooepidata)

# with timer (animate only up to t=10)
animate(s, time.spacing=0.1, end=10, sleep=0.01)

# Such an animation can be saved in various ways using tools of
epidata_intersperse

# the animation package, e.g., saveHTML()
if (interactive() && require("animation")) {
  oldwd <- setwd(tempdir()) # to not clutter up the current working dir
  saveHTML(
    par(bg="white") # default "transparent" is grey in some browsers
    animate(s, time.spacing=1, sleep=0, generate.snapshots="epiani")
  ), use.dev=FALSE, img.name="epiani", ani.width=600, interval=0.5)
  setwd(oldwd)
}

epidata_intersperse  Impute Blocks for Extra Stops in "epidata" Objects

Description

This function modifies an object inheriting from class "epidata" such that it features the specified stop time points. For this purpose, the time interval in the event history into which the new stop falls will be split up into two parts, one block for the time period until the new stop – where no infection or removal occurs – and the other block for the time period from the new stop to the end of the original interval.

Main application is to enable the use of knots in twinSIR, which are not existing stop time points in the "epidata" object.

Usage

intersperse(epidata, stoptimes, verbose = FALSE)

Arguments

epidata an object inheriting from class "epidata".
stoptimes a numeric vector of time points inside the observation period of the epidata.
verbose logical indicating if a txtProgressBar should be shown while inserting blocks for extra stoptimes.

Value

an object of the same class as epidata with additional time blocks for any new stoptimes.

Author(s)

Sebastian Meyer

See Also

as.epidata.epidataCS where this function is used.
Examples

data("fooepidata")
subset(fooepidata, start < 25 & stop > 25, select = 1:7)
nrow(fooepidata)
moreStopsEpi <- intersperse(fooepidata, c(25,75))
nrow(moreStopsEpi)
subset(moreStopsEpi, stop == 25 | start == 25, select = 1:7)

Description

Functions for plotting the evolution of epidemics. The \texttt{plot} methods for \texttt{classes} "epidata" and "summary.epidata" plots the numbers of susceptible, infectious and recovered (= removed) individuals by step functions along the time axis. The function \texttt{stateplot} shows individual state changes along the time axis.

Usage

\begin{verbatim}
## S3 method for class 'summary.epidata'
plot(x, lty = c(2, 1, 3), lwd = 2, col = c("#1B9E77", "#D950F2", "#7570B3"),
    xlab = "Time", ylab = "Number of individuals",
    xlim = NULL, ylim = NULL, legend.opts = list(), do.axis4 = NULL,
    panel.first = grid(), rug.opts = list(),
    which.rug = c("infections", "removals", "susceptibility", "all"), ...)

## S3 method for class 'epidata'
plot(x, ...)

stateplot(x, id, ...)
\end{verbatim}

Arguments

\begin{itemize}
\item \texttt{x} \hspace{1em} an object inheriting from class "epidata" or "summary.epidata". In the former case, its summary is calculated and the function continues as in the latter case. The \texttt{plot} method for class "epidata" is a simple wrapper for \texttt{plot.summary.epidata} implemented as \texttt{plot(summary(x, ...)}).
\item \texttt{lty, lwd} \hspace{1em} vectors of length 3 containing the line types and widths, respectively, for the numbers of susceptible, infectious and removed individuals (in this order). By default, all lines have width 1 and the line types are dashed (susceptible), solid (infectious) and dotted (removed), respectively. To omit the drawing of a specific line, just set the corresponding entry in \texttt{lty} to 0. The vectors are recycled if necessary. For information about the different \texttt{lty} and \texttt{lwd} codes, see the help pages of \texttt{par}.
\end{itemize}
col, col.hor, col.vert
vectors of length 3 containing the line colors for the numbers of susceptible, infectious and removed individuals (in this order). col.hor defines the color for the horizontal parts of the step function, whilst col.vert defines the color for its vertical parts. The argument col is just short for col.hor = col and col.vert = col. The default col vector corresponds to brewer.pal("Dark2", n=3) from the RColorBrewer package. The vectors are recycled if necessary. For information about the possible values of col, see the help pages of par.

xlab, ylab
axis labels, default to "Time" and "Number of individuals", respectively.

xlim, ylim
the x and y limits of the plot in the form c(xmin, xmax) and c(ymin, ymax), respectively. By default, these are chosen adequately to fit the time range of the epidemic and the number of individuals.

legend.opts
if this is a list (of arguments for the legend function), a legend will be plotted. The defaults are as follows:
x: "topright"
inset: c(0,0.02)
legend: c("susceptible", "infectious", "removed")
lty,lwd,col: same as the arguments lty, lwd, and col.hor of the main function
bty: "n"

do.axis4
logical indicating if the final numbers of susceptible and removed individuals should be indicated on the right axis. The default NULL means TRUE, if x represents a SIR epidemic and FALSE otherwise, i.e. if the epidemic is SI, SIS or SIRS.

panel.first
an expression to be evaluated after the plot axes are set up but before any plotting takes place. By default, a standard grid is drawn.

rug.opts
either a list of arguments passed to the function rug or NULL (or NA), in which case no rug will be plotted. By default, the argument ticksize is set to 0.02, col is set to the color according to which.rug (black if this is "all"), and quiet is set to TRUE. Note that the argument x, which contains the locations for the rug is fixed internally and can not be modified. The argument which.rug (see below) determines the locations to mark.

which.rug
By default, tick marks are drawn at the time points of infections. Alternatively, one can choose to mark only "removals", "susceptibilities" (i.e. state change from R to S) or "all" events.

id
single character string or factor of length 1 specifying the individual for which the stateplot should be established.

...
For plot.summary.epidata: further graphical parameters passed to plot, lines and axis, e.g. main, las, cex.axis (etc.) and mgp.
For plot.epidata: arguments passed to plot.summary.epidata.
For stateplot: arguments passed to plot.stepfun or plot.function (if id had no events during the observation period). By default, xlab="time", ylab="state", xlim=attr(x, "timeRange"), xaxs="i" and do.points=FALSE.
Value

plot.summary.epidata (and plot.epidata) invisibly returns the matrix used for plotting, which contains the evolution of the three counters.

stateplot invisibly returns the function, which was plotted, typically of class "stepfun", but maybe of class "function", if no events have been observed for the individual in question (then the function always returns the initial state). The vertical axis of stateplot can range from 1 to 3, where 1 corresponds to Susceptible, 2 to Infectious and 3 to Removed.

Author(s)

Sebastian Meyer

See Also

summary.epidata for the data, on which the plots are based. animate.epidata for the animation of epidemics.

Examples

data("fooepidata")
s <- summary(fooepidata)

# evolution of the epidemic
par(las = 1)
plot(s)

# stateplot
stateplot(s, id = "15", main = "Some individual event paths")
stateplot(s, id = "1", add = TRUE, col = 2)
stateplot(s, id = "20", add = TRUE, col = 3)
legend("topright", legend = c("15", 1, 20), title = "id", lty = 1, col = 1:3,
inset = 0.1)
Usage

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

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

Arguments

object an object inheriting from class "epidata".

x an object inheriting from class "summary.epidata", i.e. an object returned by
the function summary.epidata.

... unused (argument of the generic).

Value

A list with the following components:

type character string. Compartmental type of the epidemic, i.e. one of "SIR", "SI",
"SIS" or "SIRS".

size integer. Size of the epidemic, i.e. the number of initially susceptible individuals,
which became infected during the course of the epidemic.

initiallyInfected factor (with the same levels as the id column in the "epidata" object). Set of
initially infected individuals.

neverInfected factor (with the same levels as the id column in the "epidata" object). Set of
never infected individuals, i.e. individuals, which were neither initially infected
nor infected during the course of the epidemic.

coordinates numeric matrix of individual coordinates with as many rows as there are individ-
uals and one column for each spatial dimension. The row names of the matrix
are the ids of the individuals.

byID data frame with time points of infection and optionally removal and re-susceptibility
(depending on the type of the epidemic) ordered by id. If an event was not ob-
served, the corresponding entry is missing.

counters data frame containing all events (S, I and R) ordered by time. The columns are
time, type (of event), corresponding id and the three counters nSusceptible,
nInfectious and nRemoved. The first row additionally shows the counters at
the beginning of the epidemic, where the type and id column contain missing
values.

Author(s)

Sebastian Meyer

See Also

as.epidata for generating objects of class "epidata".
Examples

data("fooepidata")
s <- summary(fooepidata)
names(s) # components of the list 's'

# positions of the individuals
plot(s$coordinates)

# events by id
head(s$byID)

fanplot

Fan Plot of Forecast Distributions

Description

The fanplot() function in surveillance wraps functionality of the dedicated fanplot package, employing a different default style and optionally adding point predictions and observed values.

Usage

fanplot(quantiles, probs, means = NULL, observed = NULL, start = 1,
        fan.args = list(), means.args = list(), observed.args = list(),
        key.args = NULL, xlim = NULL, ylim = NULL,
        xlab = "Time", ylab = "No. infected", add = FALSE, ...)

Arguments

quantiles a time x probs matrix of forecast quantiles at each time point.
probs numeric vector of probabilities with values between 0 and 1.
means (optional) numeric vector of point forecasts.
observed (optional) numeric vector of observed values.
start time index (x-coordinate) of the first prediction.
fan.args a list of graphical parameters for the fan, e.g., to employ a different colorRampPalette as fan.col, or to enable contour lines via ln.
means.args a list of graphical parameters for lines to modify the plotting style of the means. The default is a white line within the fan.
observed.args a list of graphical parameters for lines to modify the plotting style of the observed values.
key.args if a list, a color key (in fan()’s “boxfan”-style) is added to the fan chart. The list may include positioning parameters start (the x-position) and ylim (the y-range of the color key), space to modify the width of the boxfan, and rlab to modify the labels. An alternative way of labeling the quantiles is via the argument ln in fan.args.
surveillance for an univariate count data time series using the improved Farrington method described in Noufaily et al. (2012).

Description

The function takes range values of the surveillance time series \( \text{sts} \) and for each time point uses a Poisson GLM with overdispersion to predict an upper bound on the number of counts according to the procedure by Farrington et al. (1996) and by Noufaily et al. (2012). This bound is then compared to the observed number of counts. If the observation is above the bound, then an alarm is raised. The implementation is illustrated in Salmon et al. (2016).
Usage

farringtonFlexible(sts, control = list(
  range = NULL, b = 3, w = 3,
  reweight = TRUE, weightsThreshold = 2.58,
  verbose = FALSE, glmWarnings = TRUE,
  alpha = 0.01, trend = TRUE, pThresholdTrend = 0.05,
  limit54 = c(5, 4), powertrans = "2/3",
  fitFun = "algo.farrington.fitGLM.flexible",
  populationOffset = FALSE,
  noPeriods = 1, pastWeeksNotIncluded = 26,
  thresholdMethod = "delta"))

Arguments

sts object of class sts (including the observed and the state time series)
control Control object given as a list containing the following components:
  range Specifies the index of all timepoints which should be tested. If range is
  NULL all possible timepoints are used.
  b How many years back in time to include when forming the base counts.
  w Window’s half-size, i.e. number of weeks to include before and after the
  current week in each year.
  reweight Boolean specifying whether to perform reweighting step.
  weightsThreshold Defines the threshold for reweighting past outbreaks using
  the Anscombe residuals (1 in the original method, 2.58 advised in the im-
  proved method).
  verbose Boolean specifying whether to show extra debugging information.
  glmWarnings Boolean specifying whether to print warnings from the call to
  glm.
  alpha An approximate (one-sided) \((1 - \alpha) \cdot 100\%\) prediction interval is cal-
  culated unlike the original method where it was a two-sided interval. The
  upper limit of this interval i.e. the \((1 - \alpha) \cdot 100\%\) quantile serves as an
  upperbound.
  trend Boolean indicating whether a trend should be included and kept in case
  the conditions in the Farrington et. al. paper are met (see the results). If
  false then NO trend is fit.
  pThresholdTrend Threshold for deciding whether to keep trend in the model
  (0.05 in the original method, 1 advised in the improved method).
  limit54 Vector containing two numbers: cases and period. To avoid alarms
  in cases where the time series only has about almost no cases in the specific
  week the algorithm uses the following heuristic criterion (see Section 3.8
  of the Farrington paper) to protect against low counts: no alarm is sounded
  if fewer than cases = 5 reports were received in the past period = 4
  weeks. limit54=c(cases,period) is a vector allowing the user to change
  these numbers. Note: As of version 0.9-7 of the package the term “last”
  period of weeks includes the current week - otherwise no alarm is sounded
  for horrible large numbers if the four weeks before that are too low.
powertrans Power transformation to apply to the data if the threshold is to be computed with the method described in Farrington et al. (1996. Use either "2/3" for skewness correction (Default), "1/2" for variance stabilizing transformation or "none" for no transformation.

fitFun String containing the name of the fit function to be used for fitting the GLM. The only current option is "algo.farrington.fitGLM.flexible".

populationOffset Boolean specifying whether to include a population offset in the GLM. The slot sts@population gives the population vector.

noPeriods Number of levels in the factor allowing to use more baseline. If equal to 1 no factor variable is created, the set of reference values is defined as in Farrington et al (1996).

pastWeeksNotIncluded Number of past weeks to ignore in the calculation.

thresholdMethod Method to be used to derive the upperbound. Options are "delta" for the method described in Farrington et al. (1996), "Noufaily" for the method described in Noufaily et al. (2012), and "muan" for the method extended from Noufaily et al. (2012).

Details

The following steps are performed according to the Farrington et al. (1996) paper.

1. Fit of the initial model with intercept, time trend if trend is TRUE, seasonal factor variable if noPeriod is bigger than 1, and population offset if populationOffset is TRUE. Initial estimation of mean and overdispersion.

2. Calculation of the weights omega (correction for past outbreaks) if reweighting is TRUE. The threshold for reweighting is defined in control.

3. Refitting of the model

4. Revised estimation of overdispersion

5. Omission of the trend, if it is not significant

6. Repetition of the whole procedure

7. Calculation of the threshold value using the model to compute a quantile of the predictive distribution. The method used depends on thresholdMethod, this can either be:

"delta" One assumes that the prediction error (or a transformation of the prediction error, depending on powertrans), is normally distributed. The threshold is deduced from a quantile of this normal distribution using the variance and estimate of the expected count given by GLM, and the delta rule. The procedure takes into account both the estimation error (variance of the estimator of the expected count in the GLM) and the prediction error (variance of the prediction error). This is the suggestion in Farrington et al. (1996).

"nbPlugin" One assumes that the new count follows a negative binomial distribution parameterized by the expected count and the overdispersion estimated in the GLM. The threshold is deduced from a quantile of this discrete distribution. This process disregards the estimation error, though. This method was used in Noufaily, et al. (2012).

"muan" One also uses the assumption of the negative binomial sampling distribution but does not plug in the estimate of the expected count from the GLM, instead one uses a quantile from the asymptotic normal distribution of the expected count estimated in the GLM; in order to take into account both the estimation error and the prediction error.
8. Computation of exceedance score

Warning: monthly data containing the last day of each month as date should be analysed with epochAsDate=FALSE in the sts object. Otherwise February makes it impossible to find some reference time points.

Value

An object of class sts with the slots upperbound and alarm filled by appropriate output of the algorithm. The slot control is the usual list but with more items all of length length(range):

- **trend** is a vector of Booleans indicating whether a time trend was fitted for this time point.
- **trendVector** is a vector giving the coefficient of the time trend in the GLM for this time point. If no trend was fitted it is equal to NA.
- **pvalue** is a vector giving the probability of observing a value at least equal to the observation under the null hypothesis.
- **expected** is a vector giving the expectation of the predictive distribution for each timepoint. It is only reported if the conditions for raising an alarm are met (enough cases).
- **mu0Vector** is a vector giving what is inputed in the negative binomial distribution to get the upper-bound as a quantile (either a plug-in from the GLM or a quantile from the asymptotic normal distribution of the estimator)
- **phiVector** is a vector giving the overdispersion of the GLM at each timepoint.

Author(s)

M. Salmon, M. Höhle

References


See Also

- algo.farrington.fitGLM
- algo.farrington.threshold

Examples

```r
### DATA I/O ###
#Read Salmonella Agona data
data("salmonella.agona")
```
Create the corresponding sts object from the old disProg object
salm <- disProg2sts(salmonella.agona)

### RUN THE ALGORITHMS WITH TWO DIFFERENT SETS OF OPTIONS ###
# Farrington with old options
control1 <- list(range=(260:312),
    noPeriods=1, populationOffset=FALSE,
    fitFun="algo.farrington.fitGLM.flexible",
    b=4, w=3, weightsThreshold=1,
    pastWeeksNotIncluded=3,
    pThresholdTrend=0.05, trend=TRUE,
    thresholdMethod="delta", alpha=0.1)
control2 <- list(range=(260:312),
    noPeriods=10, populationOffset=FALSE,
    fitFun="algo.farrington.fitGLM.flexible",
    b=4, w=3, weightsThreshold=2.58,
    pastWeeksNotIncluded=26,
    pThresholdTrend=1, trend=TRUE,
    thresholdMethod="delta", alpha=0.1)
salm1 <- farringtonFlexible(salm, control=control1)
salm2 <- farringtonFlexible(salm, control=control2)

### PLOT THE RESULTS ###
*y.*

plot(salm1, ylim=c(0, y.max), main='S. Newport in Germany', legend.opts=NULL)
lines(1:(nrow(salm1)+1)-0.5,
    c(upperbound(salm1), upperbound(salm1)[nrow(salm1)]),
    type="s", col="tomato4", lwd=2)
lines(1:(nrow(salm2)+1)-0.5,
    c(upperbound(salm2), upperbound(salm2)[nrow(salm2)]),
    type="s", col="blueviolet", lwd=2)

legend(0, 10, legend=c('Alarm', 'Upperbound with old options',
                       'Upperbound with new options'),
      pch=c(24, NA, NA), lty=c(NA, 1, 1),
       bg="white", lwd=c(2, 2, 2), col=c('red', 'tomato4', "blueviolet"))

---

**find.kh**

**Determine the k and h values in a standard normal setting**

**Description**

Given a specification of the average run length in the (a)ceptance and (r)ejected setting determine the k and h values in a standard normal setting.

**Usage**

```r
find.kh(ARLa = 500, ARLe = 7, sided = "one", method = "BFGS", verbose=FALSE)
```
Arguments

- **ARLa** average run length in acceptance setting, aka. in control state. Specifies the number of observations before false alarm.
- **ARLr** average run length in rejection state, aka. out of control state. Specifies the number of observations before an increase is detected (i.e. detection delay)
- **sided** one-sided cusum scheme
- **method** Which method to use in the function `optim`. Standard choice is BFGS, but in some situation Nelder-Mead can be advantageous.
- **verbose** gives extra information about the root finding process

Details

Functions from the `spc` package are used in a simple univariate root finding problem.

Value

Returns a list with reference value k and decision interval h.

Examples

```r
if (requireNamespace("spc")) {
  find.h(ARLa=500, ARLr=7, sided="one")
  find.h(ARLa=500, ARLr=3, sided="one")
}
```

---

**findH**  
*Find decision interval for given in-control ARL and reference value*

Description

Function to find a decision interval $h^*$ for given reference value $k$ and desired ARL $\gamma$ so that the average run length for a Poisson or Binomial CUSUM with in-control parameter $\theta_0$, reference value $k$ and is approximately $\gamma$, i.e. $\left| \frac{ARL(h^*) - \gamma}{\gamma} \right| < \epsilon$, or larger, i.e. $ARL(h^*) > \gamma$.

Usage

```r
findH(ARL0, theta0, s = 1, rel.tol = 0.03, roundK = TRUE, 
distr = c("poisson", "binomial"), digits = 1, FIR = FALSE, ...)
```

```r
hValues(theta0, ARL0, rel.tol=0.02, s = 1, roundK = TRUE, digits = 1, 
distr = c("poisson", "binomial"), FIR = FALSE, ...)
```
**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>ARL0</td>
<td>desired in-control ARL γ</td>
</tr>
<tr>
<td>theta0</td>
<td>in-control parameter θ₀</td>
</tr>
<tr>
<td>s</td>
<td>change to detect, see details</td>
</tr>
<tr>
<td>distr</td>
<td>&quot;poisson&quot; or &quot;binomial&quot;</td>
</tr>
<tr>
<td>rel.tol</td>
<td>relative tolerance, i.e. the search for h* is stopped if</td>
</tr>
<tr>
<td>digits</td>
<td>the reference value k and the decision interval h are rounded to digits decimal places</td>
</tr>
<tr>
<td>roundK</td>
<td>passed to findK</td>
</tr>
<tr>
<td>FIR</td>
<td>if TRUE, the decision interval that leads to the desired ARL for a FIR CUSUM with head start ( \frac{h}{2} ) is returned</td>
</tr>
<tr>
<td>...</td>
<td>further arguments for the distribution function, i.e. number of trials n for binomial cdf</td>
</tr>
</tbody>
</table>

**Details**

The out-of-control parameter used to determine the reference value k is specified as:

\[
\theta_1 = \lambda_0 + s\sqrt{\lambda_0}
\]

for a Poisson variate \( X \sim Po(\lambda) \)

\[
\theta_1 = \frac{s\pi_0}{1 + (s - 1)\pi_0}
\]

for a Binomial variate \( X \sim Bin(n, \pi) \)

**Value**

`findh` returns a vector and `hValues` returns a matrix with elements

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>theta0</td>
<td>in-control parameter</td>
</tr>
<tr>
<td>h</td>
<td>decision interval</td>
</tr>
<tr>
<td>k</td>
<td>reference value</td>
</tr>
<tr>
<td>ARL</td>
<td>ARL for a CUSUM with parameters k and h</td>
</tr>
<tr>
<td>rel.tol</td>
<td>corresponds to</td>
</tr>
</tbody>
</table>
**findK**

*Find Reference Value*

**Description**

Calculates the reference value \( k \) for a Poisson or binomial CUSUM designed to detect a shift from \( \theta_0 \) to \( \theta_1 \).

**Usage**

```
findK(theta0, theta1, distr = c("poisson", "binomial"),
      roundK = FALSE, digits = 1, ...)
```

**Arguments**

- **theta0**: in-control parameter
- **theta1**: out-of-control parameter
- **distr**: "poisson" or "binomial"
- **digits**: the reference value \( k \) is rounded to digits decimal places
- **roundK**: For discrete data and rational reference value there is only a limited set of possible values that the CUSUM can take (and therefore there is also only a limited set of ARLs). If `roundK=TRUE`, integer multiples of 0.5 are avoided when rounding the reference value \( k \), i.e. the CUSUM can take more values.
- **...**: further arguments for the distribution function, i.e. number of trials \( n \) for the binomial CDF.

**Value**

Returns reference value \( k \).

---

**fluBYBW**

*Influenza in Southern Germany*

**Description**

Weekly number of influenza A & B cases in the 140 districts of the two Southern German states Bavaria and Baden-Wuerttemberg, for the years 2001 to 2008. These surveillance data have been analyzed originally by Paul and Held (2011) and more recently by Meyer and Held (2014).

**Usage**

```
data(fluBYBW)
```
fluBYBW

Format

An sts object containing \(416 \times 140\) observations starting from week 1 in 2001.

The population slot contains the population fractions of each district at 31.12.2001, obtained from the Federal Statistical Office of Germany.

The map slot contains an object of class "SpatialPolygonsDataFrame".

Note

Prior to surveillance version 1.6-0, data(fluBYBW) contained a redundant last row (417) filled with zeroes only.

Source


References


Examples

data("fluBYBW")
# Count time series plot
plot(fluBYBW, type = observed ~ time)
# Map of disease incidence (per 100000 inhabitants) for the year 2001
plot(fluBYBW, type = observed ~ unit, tps = 1:52, total.args = list(),
     population = fluBYBW@map$X31_12_01 / 100000)
# the overall rate for 2001 shown in the bottom right corner is
sum(observe(fluBYBW[1,52,])) / sum(fluBYBW@map$X31_12_01) * 100000

## Not run:
# Generating an animation takes a while.
# Here we take the first 20 weeks of 2001 (runtime: ~3 minutes).
# The full animation is available in Supplement A of Meyer and Held (2014)
if (require("animation")) {
  oldwd <- setwd(tempdir()) # to not clutter up the current working dir
  saveHTML(animate(fluBYBW, tps = 1:20),
            title="Evolution of influenza in Bayern and Baden-Wuerttemberg",
            ani.width=500, ani.height=600)
  setwd(oldwd)
}

## End(Not run)
formatPval

Pretty p-Value Formatting

Description

Just YAPF – yet another p-value formatter...

It is a wrapper around \texttt{format.pval}, such that by default \texttt{eps = 1e-4, scientific = FALSE, digits = if (p<10*eps) 1 else 2, and nsmall = 2.}

Usage

\begin{verbatim}
formatPval(pv, eps = 1e-4, scientific = FALSE, ...)
\end{verbatim}

Arguments

\begin{itemize}
\item \texttt{pv} \quad a numeric vector (of p-values).
\item \texttt{eps} \quad a numerical tolerance, see \texttt{format.pval}.
\item \texttt{scientific} \quad see \texttt{format}.
\item ... \quad further arguments passed to \texttt{format.pval} (but digits and nsmall are hard-coded internally).
\end{itemize}

Value

The character vector of formatted p-values.

Examples

\begin{verbatim}
formatPval(c(0.9, 0.13567, 0.0432, 0.000546, 1e-8))
\end{verbatim}

---

glm_epidataCS

\textit{Fit an Endemic-Only \texttt{twinstim} as a Poisson-\texttt{glm}}

Description

An endemic-only \texttt{twinstim} is equivalent to a Poisson regression model for the aggregated number of events, \( Y_{[t][s],k} \), by time-space-type cell. The rate of the corresponding Poisson distribution is \( e_{[t][s]} \cdot \lambda([t],[s],k) \), where \( e_{[t][s]} = ||[t]||[s]|| \) is a multiplicative offset. Thus, the \texttt{glm} function can be used to fit an endemic-only \texttt{twinstim}. However, wrapping in \texttt{glm} is usually slower.

Usage

\begin{verbatim}
glm_epidataCS(formula, data, ...)
\end{verbatim}
Arguments

formula

an endemic model formula without response, comprising variables of `data$stgrid` and possibly the variable type for a type-specific model.

data

an object of class "epidataCS".

... arguments passed to `glm`. Note that family and offset are fixed internally.

Value

a `glm`

Author(s)

Sebastian Meyer

Examples

data("imdepi", "imdepifit")

```r
## Fit an endemic-only `twinstim()` and an equivalent model wrapped in `glm()`
fit_twinstim <- update(imdepifit, epidemic = ~0, siaf = NULL, subset = NULL,
optim.args=list(control=list(trace=0)), verbose=FALSE)
fit_glm <- glm_epidataCS(formula(fit_twinstim)$endemic, data = imdepi)

## Compare the coefficients
cbind(twinstim = coef(fit_twinstim), glm = coef(fit_glm))

### also compare to an equivalent endemic-only `hhh4()` fit

## first need to aggregate imdepi into an "sts" object
load(system.file("shapes", "districtsD.RData", package="surveillance"))
imdsts <- epidataCS2sts(imdepi, freq = 12, start = c(2002, 1),
neighbourhood = NULL, tiles = districtsD,
popcol=$stgrid = "popdensity")

## determine the correct offset to get an equivalent model
offset <- 2 * rep(with(subset(imdepi$stgrid, !duplicated(BLOCK)),
stop - start), ncol(imdsts)) *
sum(districtsD$POPULATION) * population(imdsts)

## fit the model using `hhh4()`
fit_hhh4 <- hhh4(imdsts, control = list(
   end = list(
     f = addSeason2formula(~1(start/365-3.5), period=365, timevar="start"),
     offset = offset
   ), family = "Poisson", subset = 1:nrow(imdsts),
data = list(start=with(subset(imdepi$stgrid, !duplicated(BLOCK)), start)))

summary(fit_hhh4)
stopifnot(all.equal(coef(fit_hhh4), coef(fit_glm), check.attributes=FALSE))
```
Description

Number of Hepatitis A cases among adult male (age>18) in Berlin 2001-2006. An increase is seen during 2006

Usage

data("ha")
data("ha.sts")

Format

ha is a disProg object containing 290 × 12 observations starting from week 1 in 2001 to week 30 in 2006. ha.sts is generated from ha by the converter function disProg2sts using a shape file of Berlin (see Examples).

Source


Examples

```r
## deprecated "disProg" object
data("ha")
ha
plot(aggregate(ha))

## new-style "sts" object
data("ha.sts")
ha.sts
plot(ha.sts, type = observed ~ unit, labels = TRUE)

## conversion of the old "disProg" object 'ha' to the new S4 class "sts"
## Not run:
shpfile <- system.file("shapes/berlin.shp", package="surveillance")
ha.sts <- disProg2sts(ha, map = maptools::readShapePoly(shpfile, IDvar="SNAME"))
## in data("ha.sts"), German umlauts in 'ha.sts@map@data$BEZIRK'
## have been replaced for compatibility

## End(Not run)
```
**Description**

Data on the 188 cases in the measles outbreak among children in the German city of Hagelloch (near Tübingen) 1861. The data were originally collected by Dr. Albert Pfeilsticker (1863) and augmented and re-analysed by Dr. Heike Oesterle (1992).

**Usage**

`data("hagelloch")`

**Format**

Loading `data("hagelloch")` gives two objects: `hagelloch` and `hagelloch.df`. The former is an "epidata" object for use with `twinsir` containing the entire SIR event history of the outbreak in the population of 188 children. The latter is the original `data.frame` of 188 rows with individual information for each infected child.

The covariate information in `hagelloch.df` is as follows:

- **PN**: patient number
- **NAME**: patient name (as a factor)
- **FN**: family index
- **HN**: house number
- **AGE**: age in years
- **SEX**: gender of the individual (factor: male, female)
- **PRO**: Date of prodromes
- **ERU**: Date of rash
- **CL**: class (factor: preschool, 1st class, 2nd class)
- **DEAD**: Date of death (with missings)
- **IFTO**: number of patient who is the putative source of infection (0 = unknown)
- **SI**: serial interval = number of days between dates of prodromes of infection source and infected person
- **C**: complications (factor: no complications, bronchopneumonia, severe bronchitis, lobar pneumonia, pseudocroup, cerebral edema)
- **PR**: duration of prodromes in days
- **CA**: number of cases in family
- **NI**: number of initial cases
- **GE**: generation number of the case
- **TD**: day of max. fever (days after rash)
**TM:** max. fever (degree Celsius)

**x.loc:** x coordinate of house (in meters). Scaling in metres is obtained by multiplying the original coordinates by 2.5 (see details in Neal and Roberts (2004))

**y.loc:** y coordinate of house (in meters). See also the above description of x.loc.

**tPRO:** Time of prodromes (first symptoms) in days after the start of the epidemic (30 Oct 1861).

**tERU:** Time upon which the rash first appears.

**tDEAD:** Time of death, if available.

**tR:** Time at which the infectious period of the individual is assumed to end. This unknown time is calculated as

\[ tR_i = \min tDEAD_i, tERU_i + d_0, \]

where – as in Section 3.1 of Neal and Roberts (2004) – we use \( d_0 = 3 \).

**tI:** Time at which the individual is assumed to become infectious. Actually this time is unknown, but we use

\[ tI_i = tPRO_i - d_1, \]

where \( d_1 = 1 \) as in Neal and Roberts (2004).

The time variables describe the transitions of the individual in an Susceptible-Infectious-Recovered (SIR) model. Note that in order to avoid ties in the event times resulting from daily interval censoring, the times have been jittered uniformly within the respective day. The time point 0.5 would correspond to noon of 30 Oct 1861.

The hagelloch "epidata" object only retains some of the above covariates to save space. Apart from the usual "epidata" event columns, hagelloch contains a number of extra variables representing distance- and covariate-based weights for the force of infection. These have been computed by specifying f and w arguments in as.epidata at conversion (see the Examples below):

- **household:** the number of currently infectious children in the same household (including the child itself if it is currently infectious), corresponding to function(u) u == 0 in f.
- **nothousehold:** the number of currently infectious children outside the household, corresponding to function(u) u > 0 in f.
- **c1, c2:** the number of children infectious during the respective time block and being members of class 1 and 2, respectively; but the value is 0 if the individual of the row is not herself a member of the respective class. See the Examples below for the corresponding function definitions in w.

**Source**

Thanks to Peter J. Neal, University of Manchester, for providing us with these data, which he again became from Niels Becker, Australian National University. To cite the data, the main references are Pfeilsticker (1863) and Oesterle (1992).

**References**


See Also
twinSIR, epidata

Examples
data("hagelloch")

head(hagelloch.df) # original data documented in Oesterle (1992)
head(as.data.frame(hagelloch)) # derived "epidata" object

### How the 'epidata' 'hagelloch' was created from 'hagelloch.df'

stopifnot(all.equal(hagelloch, as.epidata(
    hagelloch.df, t0 = 0, t1.col = "tI", tR.col = "tR",
    id.col = "PN", coords.cols = c("x.loc", "y.loc"),
    f = list(
        household = function(u) u == 0,
        nohousehold = function(u) u > 0
    ),
    w = list(
        c1 = function (CL.i, CL.j) CL.i == "1st class" & CL.j == CL.i,
        c2 = function (CL.i, CL.j) CL.i == "2nd class" & CL.j == CL.i
    ),
    keep.cols = c("SEX", "AGE", "CL")
))

### Basic plots produced from hagelloch.df

# Show case locations as in Neal & Roberts (different scaling) using
# the data.frame (promoted to a SpatialPointsDataFrame)
coordinates(hagelloch.df) <- c("x.loc","y.loc")
plot(hagelloch.df, xlab="x [m]", ylab="x [m]", pch=15, axes=TRUE,
    cex=sqrt(multiplicity(hagelloch.df)))

# Epicurve
hist(as.numeric(hagelloch.df$tI), xlab="Time (days)", ylab="Cases", main="")

### SIR model information for population & individuals

(s <- summary(hagelloch))
plot(s, col=c("green","red","darkgray"))
stateplot(s, id=c("187"))
hcl.colors  

**HCL-based Heat Colors from the colorspace Package**

### Description

If package `colorspace` is available, its `heat_hcl` function is used to generate a color palette. Otherwise, the function simply calls `heat.colors` (or `grey.colors` if `use.color=FALSE`).

### Usage

```r
hcl.colors(ncolors = 100, use.color = TRUE)
```

### Arguments

- `ncolors` the number of colors (>= 1) to be in the palette.
- `use.color` logical. Should the palette use colors? Otherwise grey levels are returned.

### Value

A character vector of `ncolors` colors.

### See Also

- `heat_hcl` in package `colorspace`, or `heat.colors` in the base package `grDevices`.

### Examples

```r
barplot(rep(1,10), col = hcl.colors(10), axes = FALSE)
```
hepatitisA  

**Hepatitis A in Germany**

**Description**

Weekly number of reported hepatitis A infections in Germany 2001-2004.

**Usage**

```r
data(hepatitisA)
```

**Format**

A disProg object containing $208 \times 1$ observations starting from week 1 in 2001 to week 52 in 2004.

**Source**


**Examples**

```r
data(hepatitisA)
plot(hepatitisA)
```

---

**hhh4**  

*Fitting HHH Models with Random Effects and Neighbourhood Structure*

**Description**

Fits an autoregressive Poisson or negative binomial model to a univariate or multivariate time series of counts. The characteristic feature of hhh4 models is the additive decomposition of the conditional mean into *epidemic* and *endemic* components (Held et al, 2005). Log-linear predictors of covariates and random intercepts are allowed in all components; see the Details below. A general introduction to the hhh4 modelling approach and its implementation is given in the vignette(“hhh4”). Meyer et al (2017, Section 5, available as vignette("hhh4_spacetime")) describe hhh4 models for areal time series of infectious disease counts.

**Usage**

```r
hhh4(stsObj,
control = list(
ar = list(f = ~ -1, offset = 1, lag = 1),
ne = list(f = ~ -1, offset = 1, lag = 1,
weights = neighbourhood(stsObj) == 1,
scale = NULL, normalize = FALSE),
```
end = list(f = ~ 1, offset = 1),
family = c("Poisson", "NegBin1", "NegBinM"),
subset = 2:nrow(stsObj),
optimizer = list(stop = list(tol=1e-5, niter=100),
          regression = list(method="nlminb"),
          variance = list(method="nlminb")),
verbose = FALSE,
start = list(fixed=NULL, random=NULL, sd.corr=NULL),
data = list(t = stsObj@epoch - min(stsObj@epoch)),
keep.terms = FALSE
),
check.analyticals = FALSE)

Arguments

stsObj: object of class "sts" containing the (multivariate) count data time series.

control: a list containing the model specification and control arguments:

ar: Model for the autoregressive component given as list with the following components:
  
  f = ~ -1 a formula specifying \( \log(\lambda_t) \)
  
  offset = 1 optional multiplicative offset, either 1 or a matrix of the same dimension as observed(stsObj)
  
  lag = 1 a positive integer meaning autoregression on \( y_{i,t-lag} \)

ne: Model for the neighbour-driven component given as list with the following components:
  
  f = ~ -1 a formula specifying \( \log(\phi_{it}) \)
  
  offset = 1 optional multiplicative offset, either 1 or a matrix of the same dimension as observed(stsObj)
  
  lag = 1 a non-negative integer meaning dependency on \( y_{j,t-lag} \)

weights = neighbourhood(stsObj) == 1 neighbourhood weights \( w_{ji} \). The default corresponds to the original formulation by Held et al (2005), i.e., the spatio-temporal component incorporates an unweighted sum over the lagged cases of the first-order neighbours. See Paul et al (2008) and Meyer and Held (2014) for alternative specifications, e.g., \( W_{\text{powerlaw}} \). Time-varying weights are possible by specifying an array of \( \text{dim()}(c(nUnits, nUnits, nTime)) \), where \( nUnits=ncol(stsObj) \) and \( nTime=nrow(stsObj) \).

scale = NULL optional matrix of the same dimensions as weights (or a vector of length ncol(stsObj)) to scale the weights to scale * weights.

normalize = FALSE logical indicating if the (scaled) weights should be normalized such that each row sums to 1.

end: Model for the endemic component given as list with the following components

f = ~ 1 a formula specifying \( \log(\nu_t) \)

offset = 1 optional multiplicative offset \( e_{it} \), either 1 or a matrix of the same dimension as observed(stsObj)
family Distributional family – either "Poisson", or the Negative Binomial distribution. For the latter, the overdispersion parameter can be assumed to be the same for all units ("NegBin1"), to vary freely over all units ("NegBinM"), or to be shared by some units (specified by a factor of length ncol(stsObj)) such that its number of levels determines the number of overdispersion parameters. Note that "NegBinM" is equivalent to factor(colnames(stsObj), levels = colnames(stsObj)[1])

subset Typically 2:nrow(obs) if model contains autoregression

optimizer a list of three lists of control arguments.

The "stop" list specifies two criteria for the outer optimization of regression and variance parameters: the relative tolerance for parameter change using the criterion max(abs(x[i+1]-x[i])) / max(abs(x[i])), and the maximum number niter of outer iterations.

Control arguments for the single optimizers are specified in the lists named "regression" and "variance". method="nlminb" is the default optimizer for both (taking advantage of the analytical Fisher information matrices), however, the methods from optim may also be specified (as well as "nlm" but that one is not recommended here). Especially for the variance updates, Nelder-Mead optimization (method="Nelder-Mead") is an attractive alternative. All other elements of these two lists are passed as control arguments to the chosen method, e.g., if method="nlminb" adding iter.max=50 increases the maximum number of inner iterations from 20 (default) to 50.

verbose non-negative integer (usually in the range 0:3) specifying the amount of tracing information to be output during optimization.

start a list of initial parameter values replacing initial values set via fe and ri.

Since surveillance 1.8-2, named vectors are matched against the coefficient names in the model (where unmatched start values are silently ignored), and need not be complete, e.g., start = list(fixed = c("-log(overdisp)" = 0.5)) (default: 2) for a family = "NegBin1" model. In contrast, an unnamed start vector must specify the full set of parameters as used by the model.

data a named list of covariates that are to be included as fixed effects (see fe) in any of the 3 component formulae. By default, the time variable t is available and used for seasonal effects created by addSeason2formula. In general, covariates in this list can be either vectors of length nrow(stsObj) interpreted as time-varying but common across all units, or matrices of the same dimension as the disease counts observed(stsObj).

keep.terms logical indicating if the terms object used in the fit is to be kept as part of the returned object. This is usually not necessary, since the terms object is reconstructed by the terms-method for class "hhh4" if necessary (based on stsObj and control, which are both part of the returned "hhh4" object).

The auxiliary function makeControl might be useful to create such a list of control parameters.

check.analyticals logical (or a subset of c("numDeriv", "maxLik")), indicating if (how) the implemented analytical score vector and Fisher information matrix should be checked against numerical derivatives at the parameter starting values, using the packages numDeriv and/or maxLik. If activated, hhh4 will return a list containing the analytical and numerical derivatives for comparison (no ML estimation
will be performed). This is mainly intended for internal use by the package developers.

Details

An endemic-epidemic multivariate time-series model for infectious disease counts $Y_{it}$ from units $i = 1, \ldots, I$ during periods $t = 1, \ldots, T$ was proposed by Held et al (2005) and was later extended in a series of papers (Paul et al, 2008; Paul and Held, 2011; Held and Paul, 2012; Meyer and Held, 2014). In its most general formulation, this so-called hhh4 (or HHH or $H^3$ or triple-H) model assumes that, conditional on past observations, $Y_{it}$ has a Poisson or negative binomial distribution with mean

$$\mu_{it} = \lambda_{it} y_{i,t-1} + \phi_{it} \sum_{j \neq i} w_{ji} y_{j,t-1} + e_{it} \nu_{it}$$

In the case of a negative binomial model, the conditional variance is $\mu_{it} (1 + \psi_i \mu_{it})$ with overdispersion parameters $\psi_i > 0$ (possibly shared across different units, e.g., $\psi_i \equiv \psi$). Univariate time series of counts $Y_i$ are supported as well, in which case hhh4 can be regarded as an extension of glm.nb to account for autoregression. See the Examples below for a comparison of an endemic-only hhh4 model with a corresponding glm.nb.

The three unknown quantities of the mean $\mu_{it}$,

- $\lambda_{it}$ in the autoregressive (ar) component,
- $\phi_{it}$ in the neighbour-driven (ne) component, and
- $\nu_{it}$ in the endemic (end) component,

are log-linear predictors incorporating time-/unit-specific covariates. They may also contain unit-specific random intercepts as proposed by Paul and Held (2011). The endemic mean is usually modelled proportional to a unit-specific offset $e_{it}$ (e.g., population numbers or fractions); it is possible to include such multiplicative offsets in the epidemic components as well. The $w_{ji}$ are transmission weights reflecting the flow of infections from unit $j$ to unit $i$. In spatial hhh4 applications, the “units” refer to geographical regions and the weights could be derived from movement network data. Alternatively, the weights can be estimated parametrically as a function of adjacency order (Meyer and Held, 2014).

(Penalized) Likelihood inference for such hhh4 models has been established by Paul and Held (2011) with extensions for parametric neighbourhood weights by Meyer and Held (2014). Supplied with the analytical score function and Fisher information, the function hhh4 by default uses the quasi-Newton algorithm available through nlmnb to maximize the log-likelihood. Convergence is usually fast even for a large number of parameters. If the model contains random effects, the penalized and marginal log-likelihoods are maximized alternately until convergence.

Value

hhh4 returns an object of class "hhh4", which is a list containing the following components:

- coefficients named vector with estimated (regression) parameters of the model
- se estimated standard errors (for regression parameters)
- cov covariance matrix (for regression parameters)
- Sigma estimated variance-covariance matrix of random effects
Sigma.orig estimated variance parameters on internal scale used for optimization
Sigma.cov inverse of marginal Fisher information (on internal scale), i.e., the asymptotic covariance matrix of Sigma.orig
call the matched call
dim vector with number of fixed and random effects in the model
loglikelihood (penalized) loglikelihood evaluated at the MLE
margll (approximate) log marginal likelihood should the model contain random effects
convergence logical. Did optimizer converge?
fitted.values fitted mean values \(\mu_{i,t}\)
control control object of the fit
terms the terms object used in the fit if keep.terms = TRUE and NULL otherwise
stsObj the supplied stsObj
lags named integer vector of length two containing the lags used for the epidemic components "ar" and "ne", respectively. The corresponding lag is NA if the component was not included in the model.
nObs number of observations used for fitting the model
nTime number of time points used for fitting the model
nUnit number of units (e.g. areas) used for fitting the model
runtime the proc.time-queried time taken to fit the model, i.e., a named numeric vector of length 5 of class "proc_time"

Author(s)
Michaela Paul, Sebastian Meyer, Leonhard Held

References
See Also

See the special functions `fe`, `ri` and the examples below for how to specify unit-specific effects. Further details on the modelling approach and illustrations of its implementation can be found in `vignette("hhh4")` and `vignette("hhh4_spacetime")`.

Examples

```r
# Univariate examples

### weekly counts of salmonella agona cases, UK, 1990-1995

data("salmonella.agona")
salmonella <- disProg2sts(salmonella.agona)
salmonella

f.end <- addSeason2formula(f = -1 + t, S = 1, period = 52)
f.end

model1 <- list(ar = list(f = -1), end = list(f = f.end), family = "NegBin1")
res <- hhh4(salmonella, model1)
summary(res, idx2Exp=1, amplitudeShift=TRUE, maxEV=TRUE)
plot(res)
plot(res, type = "season", components = "end")

### weekly counts of meningococcal infections, Germany, 2001-2006

data("influenza")
fluMen <- disProg2sts(influenza)
meningo <- fluMen[, "meningococcus"]
meningo

meningofit <- hhh4(stsObj = meningococcus, control = list(
    ar = list(f = -1),
    end = list(f = addSeason2formula(f = -1, S = 1, period = 52)),
    family = "NegBin1"
))

summary(meningofit, idx2Exp=TRUE, amplitudeShift=TRUE, maxEV=TRUE)
plot(meningofit)
plot(meningofit, type = "season", components = "end")
```
### Multivariate examples

#### bivariate analysis of influenza and meningococcal infections

(see Paul et al, 2008)

```r
plot(fluMen, same.scale = FALSE)
```

## Fit a negative binomilal model with
## - autoregressive component: disease-specific intercepts
## - neighbour-driven component: only transmission from flu to men
## - endemic component: $S=3$ and $S=1$ sine/cosine pairs for flu and men, respectively
## - disease-specific overdispersion

```r
fluMen <- neighbourhood(fluMen)
fluMen["meningococcus","influenza"] <- 0
fluMen
f.end_fluMen <- addSeason2Formula(f = ~ -1 + fe(1, which = c(TRUE, TRUE)),
                                 S = c(3, 1), period = 52)
```

```r
fluMenFit <- hhh4(fluMen, control = list(
                          ar = list(f = ~ -1 + fe(1, unitSpecific = TRUE)),
                          ne = list(f = ~ 1, weights = WfluMen),
                          end = list(f = f.end_fluMen),
                          family = "NegBinM"))
```

```r
summary(fluMenFit, idx2Exp=1:3)
plot(fluMenFit, type = "season", components = "end", unit = 1)
plot(fluMenFit, type = "season", components = "end", unit = 2)
```

#### weekly counts of measles, Weser-Ems region of Lower Saxony, Germany

```r
data("measlesWeserEms")
measlesWeserEms
```

```r
plot(measlesWeserEms)  # note the two districts with zero cases
```

## we could fit the same simple model as for the salmonella cases above

```r
model1 <- list(
               ar = list(f = -1),
               end = list(f = addSeason2Formula(~1 + t, period = 52)),
               family = "NegBin1"
)
```

```r
measlesFit <- hhh4(measlesWeserEms, model1)
```

```r
summary(measlesFit, idx2Exp=TRUE, amplitudeShift=TRUE, maxEV=TRUE)
```

## but we should probably at least use a population offset in the endemic
## component to reflect heterogeneous incidence levels of the districts,
## and account for spatial dependence (here just using first-order adjacency)

```r
measlesFit2 <- update(measlesFit, end = list(offset = population(measlesWeserEms)),
                       ne = list(f = -1, weights = neighbourhood(measlesWeserEms) == 1))
```

```r
summary(measlesFit2, idx2Exp=TRUE, amplitudeShift=TRUE, maxEV=TRUE)
```
plot(measlesFit2, units = NULL, hide0s = TRUE)

# 'measlesFit2' corresponds to the 'measlesFit_basic' model in
# vignette("hhh4_spacetime"). See there for further analyses,
# including vaccination coverage as a covariate,
# spatial power-law weights, and random intercepts.

# Not run:
# last but not least, a more sophisticated (and time-consuming)
# analysis of weekly counts of influenza from 140 districts in
# Southern Germany (originally analysed by Paul and Held, 2011,
# and revisited by Held and Paul, 2012, and Meyer and Held, 2014)
data("fluBYBW")

plot(fluBYBW, type = observed ~ time)
plot(fluBYBW, type = observed ~ unit,

# mean yearly incidence per 100.000 inhabitants (8 years)
population = fluBYBW@map$X31_12_01 / 100000 * 8)

# For the full set of models for data("fluBYBW") as analysed by
# Paul and Held (2011), including predictive model assessment
# using proper scoring rules, see the (computer-intensive)
# demo("fluBYBW") script:
demoscript <- system.file(file.path("demo", "fluBYBW.R"),
                          package = "surveillance")
demoscript
# file.show(demoscript)

# Here we fit the improved power-law model of Meyer and Held (2014)
# - autoregressive component: random intercepts + S = 1 sine/cosine pair
# - neighbour-driven component: random intercepts + S = 1 sine/cosine pair
# - population gravity with normalized power-law weights
# - endemic component: random intercepts + trend + S = 3 sine/cosine pairs
# - random intercepts are iid but correlated between components
f.S1 <- addSeason2formula(
    ~-1 + ri(type="iid", corr="all"),
    S = 1, period = 52)
f.end.S1 <- addSeason2formula(
    ~-1 + ri(type="iid", corr="all") + I((t-208)/100),
    S = 3, period = 52)

# for power-law weights, we need adjacency orders, which can be
# computed from the binary adjacency indicator matrix
nbOrder1 <- neighbourhood(fluBYBW)
neighbourhood(fluBYBW) <- nbOrder(nbOrder1, 15)

# full model specification
fluModel <- list(
    ar = list(f = f.S1),
    ne = list(f = update.formula(f.S1, ~ . + log(pop)),
              weights = W_powerlaw(maxlag=max(neighbourhood(fluBYBW)),
                                      normalize = TRUE, log = TRUE)),
```
end = list(f = f.end.S3, offset = population(fluBYBW)),
family = "NegBin1", data = list(pop = population(fluBYBW)),
optimizer = list(variance = list(method = "Nelder-Mead")),
verbose = TRUE)

## CAVE: random effects considerably increase the runtime of model estimation
## (It is usually advantageous to first fit a model with simple intercepts
## to obtain reasonable start values for the other parameters.)
set.seed(1)  # because random intercepts are initialized randomly
fluFit <- hhh4(fluBYBW, fluModel)

summary(fluFit, idx2Exp=TRUE, amplitudeShift=TRUE)

plot(fluFit, type = "season")

plot(fluFit, type = "newweights", xlab = "adjacency order")

ggridExtra::grid.arrange(
  grobs = lapply(c("ar", "ne", "end"), function (comp)
    plot(fluFit, type = "ri", component = comp, main = comp,
      at = seq(-2.6, 2.6, length.out = 15),
      col.regions = cm.colors(14)),
    nrow = 1, ncol = 3)

range(plot(fluFit, type = "maxEV"))

## End(Not run)

#########################################################################
## An endemic-only "hhh4" model can also be estimated using MASS::glm.nb
#########################################################################

## weekly counts of measles, Weser-Ems region of Lower Saxony, Germany
data(measlesWeserEms)

## fit an endemic-only "hhh4" model
## with time covariates and a district-specific offset
hhh4fit <- hhh4(measlesWeserEms, control = list(
  end = list(f = addSeason2formula(~1 + t, period = measlesWeserEms@freq),
    offset = population(measlesWeserEms)),
  ar = list(f = ~-1), ne = list(f = ~-1), family = "NegBin1",
  subset = 1:nrow(measlesWeserEms))
))

summary(hhh4fit)

## fit the same model using MASS::glm.nb
measlesWeserEmsData <- as.data.frame(measlesWeserEms, tidy = TRUE)
measlesWeserEmsData$t <- c(hhh4fit$control$data$t)
glmnbfit <- MASS::glm.nb(formula(hhh4fit)$end, observed ~ . + offset(log(population))),
data = measlesWeserEmsData
Summary of glmnbfit

---

**hhh4_formula**

**Specify Formulae in a Random Effects HHH Model**

**Description**

The special functions `fe` and `ri` are used to specify unit-specific effects of covariates and random intercept terms, respectively, in the component formulae of `hhh4`.

**Usage**

```r
fe(x, unitSpecific = FALSE, which = NULL, initial = NULL)
ri(type = c("iid","car"), corr = c("none", "all"),
    initial.fe = 0, initial.var = -.5, initial.re = NULL)
```

**Arguments**

- `x` an expression like `sin(2*pi*t/52)` involving the time variable `t`, or just `1` for an intercept. In general this covariate expression might use any variables contained in the `control$data` argument of the parent `hhh` call.
- `unitSpecific` logical indicating if the effect of `x` should be unit-specific. This is a convenient shortcut for `which = rep(TRUE, nUnits)`, where `nUnits` is the number of units (i.e., columns of the "sts" object).
- `which` vector of logicals indicating which unit(s) should get an unit-specific parameter. For units with a `FALSE` value, the effect term for `x` will be zero in the log-linear predictor. Note especially that setting a `FALSE` value for the intercept term of a unit, e.g., `ar = list(f = ~1 + fe(1, which=c(TRUE, FALSE)))` in a bivariate `hhh4` model, does not mean that the (autoregressive) model component is omitted for this unit, but that `log(\lambda_1) = \alpha_1` and `log(\lambda_2) = 0`, which is usually not of interest. ATM, omitting an autoregressive effect for a specific unit is not possible.
- `initial` initial values (on internal scale!) for the fixed effects used for optimization. The default (NULL) means to use zeroes.
- `type` random intercepts either follow an IID or a CAR model.
- `corr` whether random effects in different components (such as `ar` and `end`) should be correlated or not.
initialNfe
initial value for the random intercept mean.

initialNvar
initial values (on internal scale!) for the variance components used for optimization.

initialNre
initial values (on internal scale!) for the random effects used for optimization.

The default NULL are random numbers from a normal distribution with zero mean and variance 0.001.

Note
These special functions are intended for use in component formulae of hhh4 models and are not exported from the package namespace.

If unit-specific fixed or random intercepts are specified, an overall intercept must be excluded (by -1) in the component formula.

See Also
addSeason2formula

hhh4 model specifications in vignette("hhh4"), vignette("hhh4_spacetime") or on the help page of hhh4.
## S3 method for class 'hhh4'
formula(x, ...)

## S3 method for class 'hhh4'
nobjs(object, ...)

## S3 method for class 'hhh4'
logLik(object, ...)

## S3 method for class 'hhh4'
vcov(object, reparamPsi = TRUE,
       idx2Exp = NULL, amplitudeShift = FALSE, ...)

## S3 method for class 'hhh4'
confint(object, parm, level = 0.95,
        reparamPsi = TRUE, idx2Exp = NULL, amplitudeShift = FALSE, ...)

### Arguments

- **x, object**
  an object of class "hhh4".

- **digits**
  the number of significant digits to use when printing

- **maxEV**
  logical indicating if the summary should contain the (range of the) dominant eigenvalue as a measure of the importance of the epidemic components. By default, the value is not calculated as this may take some seconds depending on the number of time points and units in object$stsObj.

- **...**
  For the print, summary, fixef, ranef, and coeflist methods: arguments passed to coef.
  For the remaining methods: unused (argument of the generic).

- **reparamPsi**
  logical. If TRUE (default), the overdispersion parameter from the negative binomial distribution is transformed from internal scale (-log) to standard scale, where zero corresponds to a Poisson distribution.

- **se**
  logical switch indicating if standard errors are required

- **idx2Exp**
  integer vector selecting the parameters which should be returned on exp-scale. Alternatively, idx2Exp = TRUE will exp-transform all parameters except for those associated with log() covariates or already affected by reparamPsi or amplitudeShift.

- **amplitudeShift**
  logical switch indicating whether the parameters for sine/cosine terms modelling seasonal patterns (see addSeason2formula) should be transformed to an amplitude/shift formulation.

- **tomatrix**
  logical. If FALSE (default), the vector of all random effects is returned (as used internally). However, for random intercepts of type="car", the number of parameters is one less than the number of regions and the individual parameters are not obviously linked to specific regions. Setting tomatrix to TRUE returns a more useful representation of random effects in a matrix with as many rows as there are regions and as many columns as there are random effects. Here, any CAR-effects are transformed to region-specific effects.

- **parm**
  a vector of numbers or names, specifying which parameters are to be given confidence intervals. If missing, all parameters are considered.

- **level**
  the confidence level required.
Value

The `coef`-method returns all estimated (regression) parameters from a `hhh4` model. If the model includes random effects, those can be extracted with `ranef`, whereas `fixef` returns the fixed parameters. The `coeflist`-method extracts the model coefficients in a list (by parameter group).

The `formula`-method returns the formulae used for the three log-linear predictors in a list with elements "ar", "ne", and "end". The `nobs`-method returns the number of observations used for model fitting. The `logLik`-method returns an object of class "logLik" with "df" and "nobs" attributes. For a random effects model, the value of the penalized log-likelihood at the MLE is returned, but degrees of freedom are not available (NA_real_). As a consequence, AIC and BIC are only well defined for models without random effects; otherwise these functions return NA_real_.

The `vcov`-method returns the estimated variance-covariance matrix of the regression parameters. The estimated variance-covariance matrix of random effects is available as object$Sigma. The `confint`-method returns Wald-type confidence intervals (assuming asymptotic normality).

Author(s)

Michaela Paul and Sebastian Meyer

References


See Also

the `plot` and `update` methods for fitted "hhh4" models.

---

**hhh4_predict**

Predictions from a hhh4 Model

Description

Get fitted (component) means from a hhh4 model.

Usage

```r
## S3 method for class 'hhh4'
predict(object, newSubset=object$control$subset,
        type="response", ...)```
Arguments

object  fitted `hhh4` model (class "hhh4").
newSubset  subset of time points for which to return the predictions. Defaults to the subset used for fitting the model, and must be a subset of `1:nrow(object$stsObj)`.
type  the type of prediction required. The default ("response" or, equivalently, "mean") is on the scale of the response variable (mean = endemic plus epidemic components). The alternatives are: "endemic", "epidemic", "epi.own" (i.e. the autoregressive part), and "epi.neighbours" (i.e. the spatio-temporal part).

Value

matrix of fitted means for each time point (of `newSubset`) and region.

Author(s)

Michaela Paul and Sebastian Meyer

---

### `hhh4_simulate`

#### Simulate "hhh4" Count Time Series

Simulates a multivariate time series of counts based on the Poisson/Negative Binomial model as described in Paul and Held (2011).

#### Description

Simulates a multivariate time series of counts based on the Poisson/Negative Binomial model as described in Paul and Held (2011).

#### Usage

```r
## S3 method for class 'hhh4'
simulate(object, nsim = 1, seed = NULL, y.start = NULL,
         subset = 1:nrow(object$stsObj), coefs = coef(object),
         components = c("ar","ne","end"), simplify = nsim>1, ...)
```

#### Arguments

- **object**: an object of class "hhh4".
- **nsim**: number of time series to simulate. Defaults to 1.
- **seed**: an object specifying how the random number generator should be initialized for simulation (via `set.seed`). The initial state will also be stored as an attribute "seed" of the result. The original state of the `.Random.seed` will be restored at the end of the simulation. By default (NULL), neither initialization nor recovery will be done. This behaviour is copied from the `simulate.lm` method.
- **y.start**: vector or matrix (with `nrow(object$stsObj)` columns) with starting counts for the epidemic components. If NULL, the observed means in the respective units of the data in `object` during `subset` are used.
subset  

time period in which to simulate data. Defaults to the whole period.

coefs  

coefficients used for simulation from the model in object. Default is to use the fitted parameters. Note that the coefs-vector must be in the same order and scaling as coef(object), which especially means reparamPsi = TRUE (as per default when using the coef-method to extract the parameters). The overdispersion parameter in coefs is the inverse of the dispersion parameter size in rnbinom.

components  

character vector indicating which components of the fitted model object should be active during simulation. For instance, a simulation with components="end" is solely based on the fitted endemic mean.

simplify  

logical indicating if only the simulated counts (TRUE) or the full "sts" object (FALSE) should be returned for every replicate. By default a full "sts" object is returned iff nsim=1.

Details  

Simulates data from a Poisson or a Negative Binomial model with mean

\[ \mu_{it} = \lambda_{it} y_{i,t-1} + \phi_{it} \sum_{j \neq i} w_{ji} y_{j,t-1} + \nu_{it} \]

where \(\lambda_{it} > 0\), \(\phi_{it} > 0\), and \(\nu_{it} > 0\) are parameters which are modelled parametrically. The function uses the model and parameter estimates of the fitted object to simulate the time series.

With the argument coefs it is possible to simulate from the model as specified in object, but with different parameter values.

Value  

If simplify=FALSE: an object of class "sts" (nsim = 1) or a list of those (nsim > 1).
If simplify=TRUE: an object of class "hhh4sims", which is an array of dimension c(length(subset), ncol(object$stsObj[,subset]), nsim). The originally observed counts during the simulation period, object$stsObj[subset,], are attached for reference (used by the plot-methods) as an attribute "stsObserved", and the initial condition y.start as attribute "initial".

Author(s)  

Michaela Paul and Sebastian Meyer

References  


See Also  

plot.hhh4sims and scores.hhh4sims
Examples

data(influenza)
# convert to sts class and extract meningococcal disease time series
meningo <- disProg2sts(influenza)[,2]

# fit model
fit <- hhh4(meningo, control = list(ar = list(f = ~ 1),
    end = list(f = addSeason2formula(S = 1, period = 52)),
    family = "NegBin1"))
plot(fit)

# simulate from model
simData <- simulate(fit, seed=1234)

# plot simulated data
plot(simData, main = "simulated data", xaxis.labelFormat=NULL)

# consider a Poisson instead of a NegBin model
coeffs <- coef(fit)
coeffs["overdisp"] <- 0

simData2 <- simulate(fit, seed=123, coefs = coefs)
plot(simData2, main = "simulated data: Poisson model", xaxis.labelFormat = NULL)

# consider a model with higher autoregressive parameter
coeffs <- coef(fit)
coeffs[1] <- log(0.5)

simData3 <- simulate(fit, seed=321, coefs = coefs)
plot(simData3, main = "simulated data: lambda = 0.5", xaxis.labelFormat = NULL)

Description

Arrays of simulated counts from simulate.hhh4 can be visualized as final size boxplots, individual or average time series, or fan charts (using the fanplot package). An aggregate-method is also available.

Usage

## S3 method for class 'hhh4sims'
plot(x, ...)
## S3 method for class 'hhh4sims'
aggregate(x, units = TRUE, time = FALSE, ..., drop = FALSE)

as.hhh4simslist(x, ...)
## S3 method for class 'hhh4simslist'

plot(x, type = c("size", "time", "fan"), ..., 
group = NULL, par.settings = list())
## S3 method for class 'hhh4simslist'
aggregate(x, units = TRUE, time = FALSE, ..., drop = FALSE)

plot(hhh4sims_size(x, horizontal = TRUE, trafo = NULL, observed = TRUE, 
        names = base::names(x), ...)

plot(hhh4sims_time(x, average = mean, individual = length(x) == 1, 
        conf.level = if (individual) 0.95 else NULL, 
        matplot.args = list(), initial.args = list(), legend = length(x) > 1, 
        xlim = NULL, ylim = NULL, add = FALSE, ...)

plot(hhh4sims_fan(x, which = 1, 
        fan.args = list(), observed.args = list(), initial.args = list(), 
        means.args = NULL, key.args = NULL, xlim = NULL, ylim = NULL, 
        add = FALSE, xaxis = list(), ...)

Arguments

x
an object of class "hhh4sims" (as resulting from the `simulate`-method for
"hhh4" models if simplify = TRUE was set), or an "hhh4simslist", i.e., a
list of such simulations potentially obtained from different model fits (using the
same simulation period).

type
a character string indicating the summary plot to produce.

... further arguments passed to methods.

groups
an optional factor to produce stratified plots by groups of units. The special
setting groups = TRUE is a convenient shortcut for one plot by unit.

par.settings
a list of graphical parameters for par. Sensible defaults for mfrow, mar and las
will be applied unless overridden or !is.list(par.settings).

horizontal
a logical indicating if the boxplots of the final size distributions should be hori-
zontal (the default).

trafo
an optional transformation function from the scales package, e.g., `sqrt_trans`.

observed
a logical indicating if a line and axis value for the observed size of the epidemic
should be added to the plot. Alternatively, a list with graphical parameters can
be specified to modify the default values.

names
a character vector of names for x.

average
scalar-valued function to apply to the simulated counts at each time point.

individual
a logical indicating if the individual simulations should be shown as well.

conf.level
a scalar in (0,1), which determines the level of the pointwise quantiles obtained
from the simulated counts at each time point. A value of NULL disables the
confidence interval.

matplot.args
a list of graphical parameters for matlines.

initial.args
if a list (of graphical parameters for lines), a bar for the initial number of cases
is added to the plot.
legend: a logical, a character vector (providing names for x), or a list of parameters for legend.

xlim, ylim: vectors of length 2 determining the axis limits.

add: a logical indicating if the (mean) simulated time series or the fan chart, respectively, should be added to an existing plot.

which: a single integer or a character string selecting the model in x for which to produce the fan chart. This is only relevant if x is a “hhh4simslist” of simulations from multiple models. Defaults to the first model.

fan.args: a list of graphical parameters for the fan, e.g., to employ a different colorRampPalette as fan.col, or to enable contour lines via ln.

observed.args: if a list (of graphical parameters for lines), the originally observed counts are added to the plot.

means.args: if a list (of graphical parameters for lines), the point forecasts are added to the plot (by default as a white line within the fan).

key.args: if a list, a color key (in fan’s “boxfan”-style) is added to the fan chart. The list may include positioning parameters start (the x-position) and ylim (the y-range of the color key), space to modify the width of the boxfan, and rlab to modify the labels. The color key is disabled by default. An alternative way of labeling the quantiles is via the argument ln in fan.args, see the Examples.

xaxis: if a list of arguments for addFormattedXAxis, that function is used to draw the time axis, otherwise a default x-axis is drawn.

units: a logical indicating aggregation over units. Can also be a factor (or something convertible to a factor using as.factor) to aggregate groups of units.

time: a logical indicating if the counts should be summed over the whole simulation period.

drop: a logical indicating if the unit dimension and the “hhh4sims” (or “hhh4simslist”) class should be dropped after aggregating over (groups of) units.

Author(s)

Sebastian Meyer

Examples

```r
### univariate example
data("salmAllOnset")

## fit a hhh4 model to the first 13 years
salmModel <- list(end = list(f = addSeason2formula(~1 + t)),
ar = list(f = ~1), family = "NegBin1", subset = 2:678)
salmFit <- hhh4(salmAllOnset, salmModel)

## simulate the next 20 weeks ahead
salmSims <- simulate(salmFit, nsim = 300, seed = 3, subset = 678 + seq_len(20),
                      y.start = observed(salmAllOnset)[678,])

## compare final size distribution to observed value
```

### multivariate example

```r
### multivariate example
library(hhh4)

## fit a hhh4 model to the first 13 years
salmModel <- list(end = list(f = addSeason2formula(~1 + I(t + 1) + I(t)),
ar = list(f = ~1), family = "NegBin1", subset = 2:678)
salmFit <- hhh4(salmAllOnset, salmModel)

## simulate the next 20 weeks ahead
salmSims <- simulate(salmFit, nsim = 300, seed = 3, subset = 678 + seq_len(20),
                      y.start = observed(salmAllOnset)[678,])

## compare final size distribution to observed value
```
summary(aggregate(salmSims, time = TRUE))  # summary of simulated values
plot(salmSims, type = "size")

## individual and average simulated time series with a confidence interval
plot(salmSims, type = "time", main = "20-weeks-ahead simulation")

## fan chart based on the quantiles of the simulated counts at each time point
## point forecasts are represented by a white line within the fan
if (requireNamespace("fanplot")) {
  plot(salmSims, type = "fan", main = "20-weeks-ahead simulation",
       fan.args = list(ln = 1:9/10), means.args = list())
}

### multivariate example

data("measlesWeserEms")

## fit a hhh4 model to the first year
measlesModel <- list(
  end = list(f = addSeason2formula(~1), offset = population(measlesWeserEms)),
  ar = list(f = ~1),
  ne = list(f = ~1 + log(pop),
            weights = W_powerlaw(maxlag = 5, normalize = TRUE),
            family = "NegBin1", subset = 2:52,
            data = list(pop = population(measlesWeserEms))
)
measlesFit1 <- hhh4(measlesWeserEms, control = measlesModel)

## use a Poisson distribution instead (just for comparison)
measlesFit2 <- update(measlesFit1, family = "Poisson")

## simulate realizations from these models during the second year
measlesSims <- lapply(X = list(NegBin = measlesFit1, Poisson = measlesFit2),
                     FUN = simulate, nsim = 50, seed = 1, subset = 53:104,
                     y.start = observed(measlesWeserEms)[52:1])

## final size of the first model
plot(measlesSims[[1]])

## stratified by groups of districts
mygroups <- factor(substr(colnames(measlesWeserEms), 4, 4))
apply(aggregate(measlesSims[[1]], time = TRUE, units = mygroups), 1, summary)
plot(measlesSims[[1]], groups = mygroups)

## a class and plot-method for a list of simulations from different models
measlesSims <- as.hhh4simslist(measlesSims)
plot(measlesSims)

## simulated time series
plot(measlesSims, type = "time", individual = TRUE, ylim = c(0, 80))

## fan charts
if (requireNamespace("fanplot")) {
  opar <- par(mfrow = c(2,1))
Description

Calculate proper scoring rules based on simulated predictive distributions.

Usage

## S3 method for class 'hhh4sims'
scores(x, which = "rps", units = NULL, ..., drop = TRUE)

## S3 method for class 'hhh4simslist'
scores(x, ...)

Arguments

x an object of class "hhh4sims" (as resulting from the simulate-method for "hhh4" models if simplify = TRUE was set), or an "hhh4simslist", i.e., a list of such simulations potentially obtained from different model fits (using the same simulation period).

which a character vector indicating which proper scoring rules to compute. By default, only the ranked probability score ("rps") is calculated. Other options include "logs" and "dss".

units if non-NULL, an integer or character vector indexing the columns of x for which to compute the scores.

drop a logical indicating if univariate dimensions should be dropped (the default).

Details

This implementation can only compute univariate scores, i.e., independently for each time point.

The logarithmic score is badly estimated if the domain is large and there are not enough samples to cover the underlying distribution in enough detail (the score becomes infinite when an observed value does not occur in the samples). An alternative is to use kernel density estimation as implemented in logs_sample in the R package scoringRules.

Author(s)

Sebastian Meyer
Examples

```r
data("salmAllOnset")

## fit a hhh4 model to the first 13 years
salmModel <- list(end = list(f = addSeason2Formula(-1 + t)),
                   ar = list(f = -1), family = "NegBin1", subset = 2:678)
salmFit <- hhh4(salmAllOnset, salmModel)

## simulate the next 20 weeks ahead
salmSims <- simulate(salmFit, nsim = 500, seed = 3, subset = 678 + seq_len(20),
                      y.start = observed(salmAllOnset)[678,])

## calculate the RPS at each time point
scores(salmSims, which = "rps")

## produce a PIT histogram based on the empirical distribution function
## of the simulated counts as the forecast distribution at each time point
pit(x = observed(attr(salmSims, "stsObserved")),
     pdistr = apply(salmSims, 1:2, ecdf))
```

Description

Re-fit a "hhh4" model with a modified control list.

Usage

```r
## S3 method for class 'hhh4'
update(object, ..., S = NULL, subset.upper = NULL,
        use.estimates = object$convergence, evaluate = TRUE)
```

Arguments

- `object` a fitted "hhh4" model. Non-convergent fits can be updated as well.
- `...` components modifying the original control list for hhh4. Modifications are performed by `modifyList(object$control, list(...))`.
- `S` a named list of numeric vectors serving as argument for `addSeason2formula`, or NULL (meaning no modification of seasonal terms). This argument provides a convenient way of changing the number of harmonics in the formulae of the model components "ar", "ne" and "end" (to be used as names of the list). Non-specified components are not touched. Updating the i’th component’s formula works by first dropping all sine and cosine terms and then applying `addSeason2formula` with arguments `S = S[[i]]` and `period = object$stsObj$freq`. Note that this step of updating seasonality is processed after modification of the control list by the ... arguments.
subset.upper  if a scalar value, refit the model to the data up to the time index given by subset.upper. The lower time index remains unchanged, i.e., control$subset[1]:subset.upper is used as the new subset. This argument is used by oneStepAhead.

use.estimates  logical specifying if coef(object) should be used as starting values for the new fit (which is the new default since surveillance 1.8-2, in case the original fit has converged). This works by matching names against the coefficients of the new model. Extra coefficients no longer in the model are silently ignored. Setting use.estimates = FALSE means to re-use the previous start specification object$control$start.

Note that coefficients can also receive initial values from an extra start argument in the update call (as in hhh4), which then takes precedence over coef(object).

evaluate  logical indicating if the updated model should be fitted directly (defaults to TRUE). Otherwise, the updated control list is returned.

Value

If evaluate = TRUE the re-fitted object, otherwise the updated control list for hhh4.

Author(s)

Sebastian Meyer

See Also

hhh4

Examples

data("salmonella.agona")
## convert to sts class
salmonella <- disProg2sts(salmonella.agona)

## fit a basic model
fit0 <- hhh4(salmonella,
  list(ar = list(f = ~t), end = list(f = addSeason2formula(~t))))

## update: Poisson -> NegBin1, component seasonality
fit1 <- update(fit0, family = "NegBin1", S = list(end=2, ar=2))

## compare fits
AIC(fit0, fit1)
opar <- par(mfrow=c(2,2))
plot(fit0, type="fitted", names="fit0", par.settings=NULL)
plot(fit1, type="fitted", names="fit1", par.settings=NULL)
plot(fit0, fit1, type="season", components=c("end", "ar"), par.settings=NULL)
par(opar)
Predictive Model Assessment for hhh4 Models

Description

The function `onestepahead` computes successive one-step-ahead predictions for a (random effects) HHH model fitted by `hhh4`. These can be inspected using the `quantile`, `confint` or `plot` methods. The associated `scores`-method computes a number of (strictly) proper scoring rules based on such one-step-ahead predictions; see Paul and Held (2011) for details. There are also `calibrationTest` and `pit` methods for `onestepahead` predictions.

Scores, calibration tests and PIT histograms can also be computed for the fitted values of an `hhh4` model (i.e., in-sample/training data evaluation).

Usage

```r
onestepahead(result, tp, type = c("rolling", "first", "final"),
              which.start = c("current", "final"),
              keep.estimates = FALSE, verbose = TRUE, cores = 1)

# S3 method for class 'onestepahead'
quantile(x, probs = c(2.5, 10, 50, 90, 97.5)/100, ...)
# S3 method for class 'onestepahead'
confint(object, parm, level = 0.95, ...)
# S3 method for class 'onestepahead'
plot(x, unit = 1, probs = 1:99/100,
     start = NULL, means.args = NULL, ...)

# assessment of "onestepahead" predictions
# S3 method for class 'onestepahead'
scores(x, which = c("logs", "rps", "dss", "ses"),
       units = NULL, sign = FALSE, individual = FALSE, reverse = FALSE, ...)
# S3 method for class 'onestepahead'
calibrationTest(x, units = NULL, ...)
# S3 method for class 'onestepahead'
pit(x, units = NULL, ...)

# assessment of the "hhh4" model fit (in-sample predictions)
# S3 method for class 'hhh4'
scores(x, which = c("logs", "rps", "dss", "ses"),
       subset = x$control$subset, units = seq_len(x$nUnit), sign = FALSE, ...)
# S3 method for class 'hhh4'
calibrationTest(x, subset = x$control$subset, units = seq_len(x$nUnit), ...)
# S3 method for class 'hhh4'
pit(x, subset = x$control$subset, units = seq_len(x$nUnit), ...)
```
Arguments

result: fitted `hhh4` model (class "hhh4").

`tp`: numeric vector of length 2 specifying the time range in which to compute one-step-ahead predictions (for the time points `tp[1]+1`, ..., `tp[2]+1`). If a single time index is specified, it is interpreted as `tp[1]`, and `tp[2]` is set to the penultimate time point of `result$control$subset`.

`type`: The default "rolling" procedure sequentially refits the model up to each time point in `tp` and computes the one-step-ahead predictions for the respective next time point. The alternative types are no true one-step-ahead predictions but much faster: "first" will refit the model for the first time point `tp[1]` only and use this specific fit to calculate all subsequent predictions, whereas "final" will just use `result` to calculate these. The latter case thus gives nothing else than a subset of `result$fitted.values` if the `tp`'s are part of the fitted subset `result$control$subset`.

`which.start`: Which initial parameter values should be used when successively refitting the model to subsets of the data (up to time point `tp[1]`, up to `tp[1]+1`, ...) if `type="rolling"`? Default ("current") is to use the parameter estimates from the previous time point, and "final" means to always use the estimates from `result` as initial values. Alternatively, `which.start` can be a list of start values as expected by `hhh4`, which then replace the corresponding estimates from `result` as initial values. This argument is ignored for "non-rolling" types.

`keep.estimates`: logical indicating if parameter estimates and log-likelihoods from the successive fits should be returned.

`verbose`: non-negative integer (usually in the range 0:3) specifying the amount of tracing information to output. During `hhh4` model updates, the following verbosity is used: 0 if `cores` > 1, otherwise `verbose=1` if there is more than one time point to predict, otherwise `verbose`.

`cores`: the number of cores to use when computing the predictions for the set of time points `tp` in parallel (with `mclapply`). Note that parallelization is not possible in the default setting `type="rolling"` and `which.start="current"` (use `which.start="final"` for this to work).

`object`: an object of class "oneStepAhead".

`parm`: unused (argument of the generic).

`level`: required confidence level of the prediction interval.

`probs`: numeric vector of probabilities with values in [0,1].

`unit`: single integer or character selecting a unit for which to produce the plot.

`start`: x-coordinate of the first prediction. If `start=NULL` (default), this is derived from `x`.

`means.args`: if a list (of graphical parameters for `lines`), the point predictions (from `x$pred`) are added to the plot.

`x`: an object of class "oneStepAhead" or "hhh4".

`which`: character vector determining which scores to compute. The package `surveillance` implements the following proper scoring rules: logarithmic score ("logs"),
ranked probability score ("rps"), Dawid-Sebastiani score ("dss"), and squared error score ("ses"). The normalized SES ("nSES") is also available but it is improper and hence not computed by default.

It is possible to name own scoring rules in which. These must be functions of \( (x, \mu, \text{size}) \), vectorized in all arguments (time \( \times \) unit matrices) except that size is NULL in case of a Poisson model. See the available scoring rules for guidance, e.g., dss.

subset
subset of time points for which to calculate the scores (or test calibration, or produce the PIT histogram, respectively). Defaults to the subset used for fitting the model.

units
integer or character vector indexing the units for which to compute the scores (or the calibration test or the PIT histogram, respectively). By default, all units are considered.

sign
logical indicating if the function should also return \( \text{sign}(x-\mu) \), i.e., the sign of the difference between the observed counts and corresponding predictions. This does not really make sense when averaging over multiple units with \text{individual}=\text{FALSE}.

individual
logical indicating if the individual scores of the units should be returned. By default (\text{FALSE}), the individual scores are averaged over all units.

reverse
logical indicating if the rows (time points) should be reversed in the result. The long-standing but awkward default was to do so for the oneStepAhead-method. This has changed in version 1.16.0, so time points are no longer reversed by default.

Value

oneStepAhead returns a list (of class "oneStepAhead") with the following components:

pred
one-step-ahead predictions in a matrix, where each row corresponds to one of the time points requested via the argument \( \text{tp} \), and which has \( \text{ncol} \( \text{result} \$ \text{stsObj} \) \) unit-specific columns. The rownames indicate the predicted time points and the column names are identical to \text{colnames} \( \text{result} \$ \text{stsObj} \).

observed
matrix with observed counts at the predicted time points. It has the same dimensions and names as \text{pred}.

psi
in case of a negative-binomial model, a matrix of the estimated overdispersion parameter(s) at each time point on the internal -log-scale (1 column if "NegBin1", \( \text{ncol} \( \text{observed} \) \) columns if "NegBinM" or shared overdispersion). For a "Poisson" model, this component is NULL.

allConverged
logical indicating if all successive fits converged.

If \text{keep.} \text{estimates}=\text{TRUE}, there are the following additional elements:
coefficients matrix of estimated regression parameters from the successive fits.
Sigma.orig matrix of estimated variance parameters from the successive fits.
loglikis matrix with columns "loglikelihood" and "margll1" with their obvious meanings.

The quantile-method computes quantiles of the one-step-ahead forecasts. If there is only one unit, it returns a tp x prob matrix, otherwise a tp x unit x prob array. The confint-method is a convenient wrapper with probs set according to the required confidence level.

The function scores computes the scoring rules specified in the argument which. If multiple units are selected and individual=TRUE, the result is an array of dimensions c(nrow(pred),length(units),5+sign) (up to surveillance 1.8-0, the first two dimensions were collapsed to give a matrix). Otherwise, the result is a matrix with nrow(pred) rows and 5+sign columns. If there is only one predicted time point, the first dimension is dropped in both cases.

The calibrationTest- and pit-methods are just convenient wrappers around the respective default methods.

Author(s)
Sebastian Meyer and Michaela Paul

References

See Also
vignette("hhh4") and vignette("hhh4_spacetime")

Examples
### univariate salmonella agona count time series
data("salmonella.agona")
# convert from old "disProg" to new "sts" class
salmonella <- disProg2sts(salmonella.agona)

# generate formula for temporal and seasonal trends
f.end <- addSeason2Formula(~t + t, S=1, period=52)
model <- list(ar = list(f = ~1), end = list(f = f.end), family = "NegBin1")
# fit the model
result <- hhh4(salmonella, model)

# do sequential one-step-ahead predictions for the last 5 weeks
pred <- oneStepAhead(result, nrow(salmonella) - 5, type="rolling",
     which.start="final", verbose=FALSE)
pred
quantile(pred)
confint(pred)

## simple plot of the 95% one-week-ahead prediction interval
## and point forecasts
plot(pred, probs = c(2.5, 97.5)/100, means.args = list())

## note: oneStepAhead(..., type="final") just means fitted values
stopifnot(identical(
    unname(oneStepAhead(result, nrow(salmonella)-5,
        type="final", verbose=FALSE)$pred),
    unname(tail(fitted(result), 5))))

## compute scores of the one-step-ahead predictions
(sc <- scores(pred))

## the above uses the scores-method for "oneStepAhead" predictions,
## which is a simple wrapper around the default method:
scores(x = pred$observed, mu = pred$pred, size = exp(pred$psi))

## scores with respect to the fitted values are similar
(scFitted <- scores(result, subset = nrow(salmonella)-(4:0)))

## test if the one-step-ahead predictions are calibrated
calibrationTest(pred)  # p = 0.8746

## the above uses the calibrationTest-method for "oneStepAhead" predictions,
## which is a simple wrapper around the default method:
calibrationTest(x = pred$observed, mu = pred$pred, size = exp(pred$psi))

## we can also test calibration of the fitted values
## using the calibrationTest-method for "hhh4" fits
calibrationTest(result, subset = nrow(salmonella)-(4:0))

## plot a (non-randomized) PIT histogram for the predictions
pit(pred)

## the above uses the pit-method for "oneStepAhead" predictions,
## which is a simple wrapper around the default method:
pit(x = pred$observed, pdistr = "pnbinom", mu = pred$pred, size = exp(pred$psi))

### multivariate measles count time series
## (omitting oneStepAhead forecasts here to keep runtime low)
data("measlesWeserEms")

## fit a hhh4 model with random effects in the endemic component
measlesModel <- list(
  end = list(f = addSeason2formula(~0 + ri(type="iid"))),
  ar = list(f = ~1),
  ne = list(f = ~1, weights = W_powerlaw(maxlag = 5)),
  family = "NegBin1"
)
measlesFit <- hhh4(measlesWeserEms, control = measlesModel)

## plot fitted mean components
plot(measlesFit, units = NULL)

## assess overall (in-sample) calibration of the model, i.e.,
## if the observed counts are from the fitted NegBin distribution
 calibrationTest(measlesFit) # default is DSS (not suitable for low counts)
 calibrationTest(measlesFit, which = "rps") # p = 0.8267
 calibrationTest(measlesFit, which = "logs") # p = 0.636

## to assess calibration in the second year for a specific district
 calibrationTest(measlesFit, subset = 53:104, units = "03452", which = "rps")
 pit(measlesFit, subset = 53:104, units = "03452")

### For a more sophisticated multivariate analysis of
### areal time series of influenza counts - data("fluBYBW") -
### see the (computer-intensive) demo("fluBYBW") script:
 demoscript <- system.file(file.path("demo", "fluBYBW.R"),
  package = "surveillance")
 demoscript
#file.show(demoscript)

### Power-Law and Nonparametric Neighbourhood Weights for hhh4-Models

**Description**

Set up power-law or nonparametric weights for the neighbourhood component of hhh4-models as proposed by Meyer and Held (2014). Without normalization, power-law weights are \( w_{ji} = o_{ji}^{-d} \), where \( o_{ji} \) is the order of neighbourhood between regions \( i \) and \( j \), see `nbOrder`, and \( d \) is to be estimated. In the nonparametric formulation, `maxlag=1` order-specific log-weights are to be estimated (the first-order weight is always fixed to 1 for identifiability).

**Usage**

\[
\text{W\_powerlaw(maxlag, normalize = TRUE, log = FALSE, initial = if (log) 0 else 1)}
\]

\[
\text{W\_np(maxlag, to0 = TRUE, normalize = TRUE, initial = log(zetaweights(2:maxlag)))}
\]
Arguments

maxlag  a single integer specifying a limiting order of neighbourhood. If spatial dependence is not to be truncated at some high order, maxlag should be set to the maximum neighbourhood order in the network of regions.

to0  \( W_{np} \) represents order-specific log-weights up to order maxlag. Higher orders are by default (to0=TRUE) assumed to have 0 weight as for \( W_{powerlaw} \). Alternatively, to0=FALSE requests that the weight at order maxlag should be carried forward to higher orders.

normalize  logical indicating if the weights should be normalized such that the rows of the weight matrix sum to 1 (default). Note that normalization does not work with islands, i.e., regions without neighbours.

log  logical indicating if the decay parameter \( d \) should be estimated on the log-scale to ensure positivity.

initial  initial value of the parameter vector.

Value

a list which can be passed as a specification of parametric neighbourhood weights in the control$ne$weights argument of hhh4.

Author(s)

Sebastian Meyer

References


See Also

nbOrder to determine the matrix of neighbourhood orders from a binary adjacency matrix.

siaf.powerlaw, and siaf.step for modelling distance decay as power law or step function in twinstim space-time point process models.

Examples

data("measlesWeserEms")

## data contains neighbourhood orders as required for parametric weights
neighbourhood(measlesWeserEms)[1:6,1:6]
max(neighbourhood(measlesWeserEms))  # max order is 5

## fit a power-law decay of spatial interaction
## in a hhh4 model with seasonality and random intercepts in the endemic part
measlesModel <- list(
  ar = list(f = - 1),
  ne = list(f = - 1, weights = W_powerlaw(maxlag=5, normalize=TRUE, log=FALSE)),
  
)
end = list(f = addSeason2formula(-1 + ri(), S=1, period=52),
  offset = population(measlesWeserEms),
  family = "NegBin1")

## fit the model
set.seed(1) # random intercepts are initialized randomly
measlesFit <- hhh4(measlesWeserEms, measlesModel)
summary(measlesFit) # "neweights.d" is the decay parameter d

## plot the spatio-temporal weights o_ji^-d / sum_k o_jk^-d
## as a function of neighbourhood order
plot(measlesFit, type="neweights")
## Due to normalization, same distance does not necessarily mean same weight.
## There is no evidence for a power law of spatial interaction in this
## small observation region with only 17 districts.
## A possible simpler model is first-order dependence, i.e., using
## 'weights = neighbourhood(measlesWeserEms) == 1' in the 'ne' component.

### hhh4_W_utils

#### Extract Neighbourhood Weights from a Fitted hhh4 Model

**Description**

The `getneweights` function extracts the (fitted) weight matrix/array from a "hhh4" object, after scaling and normalization. The `coefw` function extracts the coefficients of parametric neighbourhood weights from a hhh4 fit (or directly from a corresponding coefficient vector), i.e., coefficients whose names begin with "neweights".

**Usage**

```r
getneweights(object, pars = coefw(object),
  scale = ne$scale, normalize = ne$normalize)
coefw(object)
```

**Arguments**

- `object` : an object of class "hhh4". `coefw` also works with the coefficient vector.
- `pars` : coefficients for parametric neighbourhood weights, such as for models using `W_powerlaw`. Defaults to the corresponding point estimates in object.
- `scale`, `normalize` : parameters of the `ne` component of hhh4.

**Author(s)**

Sebastian Meyer
Hospitalization date for HUS cases of the STEC outbreak in Germany, 2011

Description

Data contain the date of hospitalization for 630 hemolytic-uremic syndrome (HUS) cases during the large STEC outbreak in Germany, 2011. Note: Only HUS cases which ultimately had a hospitalization date available/reported are included in the data set. The total number of HUS cases during the outbreak was 855 – see Höhle and an der Heiden (2014) as well as Frank et al. (2011) for details.

For each HUS case the attribute `dhosp` contains the date of hospitalization and the attribute `dreport` contains the date of first arrival of this hospitalization date at the Robert Koch Institute (RKI). As described in Höhle and an der Heiden (2014) the mechanisms of the delay were complicated and should be interpreted with care. For example, the case report could have arrived earlier, but without information about the hospitalization date.

The resulting reporting triangle corresponds to Fig. 1 of the Web appendix of Höhle and an der Heiden (2014). This means that the reports which arrived with a delay longer than 15 days are set to have have arrived after 15 days. Altogether, this gives small discrepancies when compared with the results of the paper. However, as mentioned in the paper, longer delays were not very relevant for the nowcasting.

Usage

data(husO104Hosp)

Format

A data.frame object.

Source

Data were collected during the outbreak as part of the mandatory reporting of notifiable diseases in Germany (Faensen et al., 2006). Here, reports are transmitted from the local health authorities via the state health authorities to the Robert Koch Institute, Berlin. The resulting reporting triangle corresponds to Fig. 1 of the Web appendix of Höhle and an der Heiden (2014).

References


### Description

`imdepi` contains data on the spatio-temporal location of 636 cases of invasive meningococcal disease (IMD) caused by the two most common meningococcal finetypes in Germany, 'B:P1.7-2,4:F1-5' (of serogroup B) and 'C:P1.5,2:F3-3' (of serogroup C).

### Usage

```r
data("imdepi")
```

### Format

`imdepi` is an object of class "epidataCS" (a list with components `events`, `stgrid`, `W` and `qmatrix`).

### Details

The `imdepi` data is a simplified version of what has been analyzed by Meyer et al. (2012). Simplification is with respect to the temporal resolution of the `stgrid` (see below) to be used in `twinstim`'s endemic model component. In what follows, we describe the elements `events`, `stgrid`, `W`, and `qmatrix` of `imdepi` in greater detail.

`imdepi$events` is a "SpatialPointsDataFrame" object (ETRS89 projection, i.e. EPSG code 3035, with unit 'km') containing 636 events, each with the following entries:

- **time**: Time of the case occurrence measured in number of days since origin. Note that a U(0,1)-distributed random number has been subtracted from each of the original event times (days) to break ties (using `untie(imdepi_tied, amount=list(t=1))`).
- **tile**: Tile ID in the spatio-temporal grid (`stgrid`) of endemic covariates, where the event is contained in. This corresponds to one of the 413 districts of Germany.
- **type**: Event type, a factor with levels "B" and "C".
- **eps.t**: Maximum temporal interaction range for the event. Here set to 30 days.
- **eps.s**: Maximum spatial interaction range for the event. Here set to 200 km.
- **sex**: Sex of the case, i.e. a factor with levels "female" and "male". Note: for some cases this information is not available (NA).
- **agegrp**: Factor giving the age group of the case, i.e. 0-2, 3-18 or >=19. Note: for one case this information is not available (NA).
- **BLOCK, start**: Block ID and start time (in days since origin) of the cell in the spatio-temporal endemic covariate grid, which the event belongs to.
**popdensity**: Population density (per square km) at the location of the event (corresponds to population density of the district where the event is located).

There are further auxiliary columns attached to the events’ data the names of which begin with a . (dot): These are created during conversion to the "epidataCS" class and are necessary for fitting the data with twinstim, see the description of the "epidataCS"-class. With coordinates (imdepi$events) one obtains the (x,y) locations of the events.

The district identifier in tile is indexed according to the German official municipality key ("Amtlicher Gemeindeschlüssel"). See http://de.wikipedia.org/wiki/Amtlicher_Gemeindeschl%C3%Bcssel for details.

The data component stgrid contains the spatio-temporal grid of endemic covariate information. In addition to the usual bookkeeping variables this includes:

- **area**: Area of the district tile in square kilometers.
- **popdensity**: Population density (inhabitants per square kilometer) computed from DESTATIS (Federal Statistical Office) information (Date: 31.12.2008) on communities level (LAU2) aggregated to district level (NUTS3).

We have actually not included any time-dependent covariates here, we just established this grid with a (reduced -> fast) temporal resolution of monthly intervals so that we can model endemic time trends and seasonality (in this discretized time).

The entry W contains the observation window as a "SpatialPolygons" object, in this case the boundaries of Germany. It was obtained as stateD <- rgeos::UnaryUnion(districtsD), where districtsD represents Germany’s districts as at 2009-01-01 (originally obtained from www.geodatenzentrum.de), simplified by the “modified Visvalingam” algorithm (level 6.6%) available at MapShaper.org (v. 0.1.17). The objects districtsD and stateD are contained in system.file("shapes", "districtsD.shp").

The entry qmatrix is a 2 × 2 identity matrix indicating that no transmission between the two finetypes can occur.

**Source**

IMD case reports: German Reference Centre for Meningococci (NRZM) – hosted by the Department of Hygiene and Microbiology, Julius-Maximilians-Universität Würzburg, Germany. Thanks to Dr. Johannes Elias and Prof. Dr. Ulrich Vogel for providing the data. See http://www.meningococcus.de/ and http://www.episcangis.org/ for further details.

Shapefile of Germany’s districts as at 2009-01-01: Bundesamt für Kartographie und Geodäsie, Frankfurt am Main, Germany, www.geodatenzentrum.de.

**References**


**See Also**

the data class "epidataCS", and function twinstim for model fitting.
Examples

data("imdepi")

# Basic information
print(imdepi, n=5, digits=2)

# What is an epidataCS-object?
str(imdepi, max.level=4)
names(imdepi$events@data)
# => events data.frame has hidden columns
sapply(imdepi$events@data, class)
# marks and print methods ignore these auxiliary columns

# look at the B type only
imdepiB <- subset(imdepi, type == "B")
#<- subsetting applies to the 'events' component
imdepiB

# select only the last 10 events
tail(imdepi, n=10)  # there is also a corresponding 'head' method

# Access event marks
str(marks(imdepi))

# there is an update-method which assures that the object remains valid
# when changing parameters like eps.s, eps.t or qmatrix
update(imdepi, eps.t = 20)

# Summary
s <- summary(imdepi)
s
str(s)

# Step function of number of infectives
plot(s$counter, xlab = "Time [days]",
     ylab = "Number of infectious individuals",
     main = "Time series of IMD assuming 30 days infectious period")

# distribution of number of potential sources of infection
opar <- par(mfrow=c(1,2), las=1)
for (type in c("B","C")) {
  plot(100*prop.table(table(s$nSources[s$eventTypes==type))),
       xlim=range(s$nSources), xlab = "Number of potential epidemic sources",
       ylab = "Proportion of events [%]")
}
par(opar)

# a histogram of the number of events along time (using the
# plot-method for the epidataCS-class, see ?plot.epidataCS)
opar <- par(mfrow = c(2,1))
plot(imdepi, "time", subset = type == "B", main = "Finetype B")
plot(imdepi, "time", subset = type == "C", main = "Finetype C")
par(opar)

# Plot the spatial distribution of the events in W
plot(imdepi, "space", points.args = list(col=c("indianred", "darkblue")),
    axes = TRUE, lwd = 2)
title(xlab = "x [km]", ylab = "y [km]")

## Not run:
# or manually (no legends, no account for tied locations)
plot(imdepi$W, lwd=2)
plot(imdepi$events, pch=c(3,4)[imdepi$events$type], cex=0.8,
    col=c("indianred", "darkblue")[imdepi$events$type], add=TRUE)

## End(Not run)

## Not run:
# Show a dynamic illustration of the spatio-temporal dynamics of the
# spread during the first year of type B with a step size of 7 days
animate(imdepiB, interval=c(0,365), time.spacing=7, sleep=0.1)

## End(Not run)

---

**Example** twinstim *Fit for the imdepi Data*

**Description**

data("imdepifit") is a twinstim model fitted to the `imdepi` data.

**Usage**

data("imdepifit")

**Format**

an object of class "twinstim"

**See Also**

common methods for "twinstim" fits, exemplified using imdepifit, e.g., `summary.twinstim`, `plot.twinstim`, and `simulate.twinstim`

**Examples**

data("imdepi", "imdepifit")

## Not run:
## reproduce "imdepifit"
myimdepifit <- twinstim(
    endemic = addSeason2formula(~ offset(log(popdensity)) + I(start/365-3.5),
    ...
### Data Description

#### Description

Weekly counts of new influenza and meningococcal infections in Germany 2001-2006.

#### Usage

```r
data(influMen)
```

#### Format

A disProg object containing $312 \times 2$ observations starting from week 1 in 2001 to week 52 in 2006.

#### Source


#### Examples

```r
data(influMen)
plot(influMen, as.one=FALSE, same.scale=FALSE)
```

---

### Test Whether Points are Inside a "gpc.poly" Polygon

#### Description

Same as, e.g., `inside.owin` from package `spatstat` and `point.in.polygon` from package `sp`, i.e., test whether points lie inside or outside a given polygon. Actually, the method for "gpc.poly" documented here internally uses the `point.in.polygon` function.

#### Usage

```r
inside.gpc.poly(x, y = NULL, polyregion, mode.checked = FALSE)
```
Arguments

\texttt{x, y} numeric vectors of coordinates of the points to be tested. The coordinates can be supplied in any form accepted by \texttt{xy.coords}.

\texttt{polyregion} an object of class "gpc.poly". It is checked if the points specified through \texttt{x} and \texttt{y} fall into this polygonal region.

\texttt{mode.checked} passed to \texttt{point.in.polygon}.

Details

The nodes and edges of (non-hole) polygons are treated as being inside. Points that fall strictly inside holes are treated as being outside of the polygon.

Value

Logical vector whose \texttt{i}th entry is \texttt{TRUE} if the corresponding point \((x[i], y[i])\) is inside \texttt{polyregion}.

Author(s)

Sebastian Meyer

Examples

\begin{verbatim}
if (requireNamespace("rgeos")) {
  poly <- discpoly(c(0.5,0.5), 0.5, npoly=4, class="gpc.poly")
  pts <- cbind(x=runif(50), y=runif(50))
  plot(poly)
  points(pts, col=1+inside.gpc.poly(pts, polyregion=poly))
}
\end{verbatim}

\textbf{intensityplot}  
\emph{Plot Paths of Point Process Intensities}

Description

Generic function for plotting paths of point process intensities. Methods currently defined in package \texttt{surveillance} are for classes "twinSIR" and "simEpidata" (temporal), as well as "twinstim" and "simEpidataCS" (spatio-temporal).

Usage

\texttt{intensityplot(x, ...)}

Arguments

\texttt{x} An object for which an \texttt{intensityplot} method is defined.

\texttt{...} Arguments passed to the corresponding method.
**intersectPolyCircle**  
*Intersection of a Polygonal and a Circular Domain*

**Description**
This is a unifying wrapper around functionality of various packages dealing with spatial data. It computes the intersection of a circular domain and a polygonal domain (whose class defines the specific method).

**Usage**

```r
intersectPolyCircle(object, center, radius, ...) 
```

## S3 method for class 'owin'

```r
intersectPolyCircle(object, center, radius, npoly = 32, ...) 
```

## S3 method for class 'SpatialPolygons'

```r
intersectPolyCircle(object, center, radius, npoly = 32, ...) 
```

## S3 method for class 'gpc.poly'

```r
intersectPolyCircle(object, center, radius, npoly = 32, 
useGEOS = FALSE, ...) 
```

**Arguments**

- `object`: a polygonal domain of one of the supported classes.
- `center, radius, npoly`: see `discpoly`.
- `useGEOS`: logical indicating if package `rgeos` (`gIntersection`) should be used instead of package `gplcib`. The latter (default) requires explicit acceptance of `gplcib`'s restricted license via `surveillance.options(gplcib=TRUE)`.
- `...`: potential further arguments (from the generic).

**Value**

a polygonal domain of the same class as the input object.

**Author(s)**

Sebastian Meyer

**See Also**

`discpoly` to generate a polygonal approximation to a disc
isoWeekYear

Examples

library("spatstat")
plot(letterR)
plot(intersectPolyCircle(letterR, c(3,2), 1), add=TRUE, col=2, lwd=3)

isoweekyear

Find ISO week and ISO year of a vector of Date objects on Windows

Description

This function extracts the ISO week and ISO year of a date according to the ISO 8601 specification. Note that this function does nothing else than format.Date(x, "%G") and format.Date(x, "%V") would do on Mac/Unix computers. However, this is not implemented on Windows.

A small internal wrapper for format.Date (called formatDate) thus directs all calls having one of these format strings to this function, if the .Platform$OS.type information reveals a Windows system. The function also provides three additional strftime formatting strings: "%Q" (the quarter of a date as a numeric), " (day within the quarter). These are, e.g., used by linelistRsts.

Usage

isoWeekYear(Y, M=NULL, D=NULL)

Arguments

Y  Date object (POSIX) or the year. Can be a vector.
M  month, NULL if Y is a Date object
D  day, NULL if Y is a Date object

Value

A list with entries ISOYear and ISOWeek containing the corresponding results.

Author(s)

Gustaf Rydevik

Source

The code to find the ISO week and year on Windows is by Gustaf Rydevik posted at https://stat.ethz.ch/pipermail/r-help/2010-May/239531.html

Examples

dates <- as.Date(c("2002-12-31","2003-01-01","2003-01-06"))
isoweekyear(dates)
Knox Test for Space-Time Interaction

Description

Given temporal and spatial distances as well as corresponding critical thresholds defining what “close” means, the function knox performs Knox (1963, 1964) test for space-time interaction. The corresponding p-value can be calculated either by the Poisson approximation or by a Monte Carlo permutation approach (Mantel, 1967) with support for parallel computation via plapply. There is a simple plot-method showing a truehist of the simulated null distribution together with the expected and observed values. This implementation of the Knox test is due to Meyer et al. (2016).

Usage

knox(dt, ds, eps.t, eps.s, simulate.p.value = TRUE, B = 999, ...)

## S3 method for class 'knox'
plot(x, ...)

Arguments

dt, ds numeric vectors containing temporal and spatial distances, respectively. Logical vectors indicating temporal/spatial closeness may also be supplied, in which case eps.t/eps.s is ignored. To test for space-time interaction in a single point pattern of \( n \) events, these vectors should be of length \( n \times (n - 1)/2 \) and contain the pairwise event distances (e.g., the lower triangle of the distance matrix, such as in "dist" objects). Note that there is no special handling of matrix input, i.e., if dt or ds are matrices, all elements are used (but a warning is given if a symmetric matrix is detected).

eps.t, eps.s Critical distances defining closeness in time and space, respectively. Distances lower than or equal to the critical distance are considered “close”.

simulate.p.value logical indicating if a Monte Carlo permutation test should be performed (as per default). Do not forget to set the .Random.seed via an extra .seed argument if reproducibility is required (see the ... arguments below). If simulate.p.value = FALSE, the Poisson approximation is used (but see the note below).

B number of permutations for the Monte Carlo approach.

... arguments configuring plapply: .parallel, .seed, and .verbose. By default, no parallelization is performed (.parallel = 1), and a progress bar is shown (.verbose = TRUE).
For the plot-method, further arguments passed to truehist.

x an object of class "knox" as returned by the knox test.
an object of class "knox" (inheriting from "htest"), which is a list with the following components:

- **method**: a character string indicating the type of test performed, and whether the Poisson approximation or Monte Carlo simulation was used.
- **data.name**: a character string giving the supplied dt and ds arguments.
- **statistic**: the number of close pairs.
- **parameter**: if `simulate.p.value = TRUE`, the number B of permutations, otherwise the lambda parameter of the Poisson distribution, i.e., the same as `null.value`.
- **p.value**: the p-value for the test. In case `simulate.p.value = TRUE`, the p-value from the Poisson approximation is still attached as an attribute "Poisson".
- **alternative**: the character string "greater" (this is a one-sided test).
- **null.value**: the expected number of close pairs in the absence of space-time interaction.
- **table**: the contingency table of `dt <= eps.t` and `ds <= eps.s`.

The plot-method invisibly returns NULL.

A `toLatex`-method exists, which generates LaTeX code for the contingency table associated with the Knox test.

### Note

The Poisson approximation works well if the proportions of close pairs in both time and space are small (Kulldorff and Hjalmars, 1999), otherwise the Monte Carlo permutation approach is recommended.

### Author(s)

Sebastian Meyer

### References


See Also

The function mantel.randtest in package ade4 implements Mantel’s (1967) space-time interaction test, i.e., using the Pearson correlation between the spatial and temporal distances of all event pairs as the test statistic, and assessing statistical significance using a Monte Carlo permutation approach as with simulate.p.value here in the knox function. To combine information from different scales eps.t and eps.s while also handling edge effects, the space-time K-function test available via stktest can be used. Function epitest tests epidemicity in a “twinstim” point process model.

Examples

data("imdepi")
imdepiB <- subset(imdepi, type == "B")

## Perform the Knox test using the Poisson approximation
knoxtest <- knox(
  dt = dist(imdepiB$events$time), eps.t = 30,
  ds = dist(coordinates(imdepiB$events)), eps.s = 50,
  simulate.p.value = FALSE
)
knoxtest

## The Poisson approximation works well for these data since
## the proportion of close pairs is rather small (204/56280).

## contingency table in LaTeX
toLatex(knoxtest)

if (surveillance.options("allExamples")) {
  ## Obtain the p-value via a Monte Carlo permutation test,
  ## where the permutations can be computed in parallel
  ## (using forking on Unix-alikes and a cluster on Windows, see ?plapply)
  knoxtestMC <- knox(
    dt = dist(imdepiB$events$time), eps.t = 30,
    ds = dist(coordinates(imdepiB$events)), eps.s = 50,
    simulate.p.value = TRUE, B = 999,
    .parallel = 2, .seed = 1, .verbose = FALSE
  )
  knoxtestMC
  plot(knoxtestMC)
}

ks.plot.unif

Plot the ECDF of a uniform sample with Kolmogorov-Smirnov bounds

Description

This plot function takes a univariate sample that should be tested for a U(0,1) distribution, plots its empirical cumulative distribution function (ecdf), and adds a confidence band by inverting the
corresponding Kolmogorov-Smirnov test (ks.test). The uniform distribution is rejected if the ECDF is not completely inside the confidence band.

Usage

```r
ks.plot.unif(U, conf.level = 0.95, exact = NULL,
            col.conf = "gray", col.ref = "gray",
            xlab = expression(u[(i)]), ylab = "Cumulative distribution")
```

Arguments

- `U` numeric vector containing the sample. Missing values are (silently) ignored.
- `conf.level` confidence level for the K-S-test (defaults to 0.95), can also be a vector of multiple levels.
- `exact` see `ks.test`.
- `col.conf` colour of the confidence lines.
- `col.ref` colour of the diagonal reference line.
- `xlab`, `ylab` axis labels.

Value

`NULL` (invisibly).

Author(s)

Michael Höhle and Sebastian Meyer. The code contains segments originating from the source of the `ks.test` function `http://svn.r-project.org/R/trunk/src/library/stats/R/ks.test.R`, which is Copyright (C) 1995-2012 The R Core Team available under GPL-2 (or later) and C functionality from `http://svn.r-project.org/R/trunk/src/library/stats/src/ks.c`, which is copyright (C) 1999-2009 the R Core Team and available under GPL-2 (or later). Somewhat hidden in their 'ks.c' file is a statement that part of their code is based on code published in George Marsaglia and Wai Wan Tsang and Jingbo Wang (2003), "Evaluating Kolmogorov’s distribution". Journal of Statistical Software, Volume 8, 2003, Issue 18. URL: `http://www.jstatsoft.org/v08/i18/`.

See Also

- `ks.test` for the Kolmogorov-Smirnov test, as well as `checkResidualProcess`, which makes use of this plot function.

Examples

```r
samp <- runif(99)
samp.plot.unif(samp, conf.level=c(0.95, 0.99), exact=TRUE)
samp.plot.unif(samp, conf.level=c(0.95, 0.99), exact=FALSE)
```
layout.labels  

*Layout Items for *spplot*

**Description**

Generate *sp.layout* items for use by *spplot* or plot these items directly in the traditional graphics system. Function *layout.labels* draws labels at the coordinates of the spatial object, and *layout.scalebar* returns a labeled scale bar.

**Usage**

```r
layout.labels(obj, labels = TRUE, plot = FALSE)
layout.scalebar(obj, corner = c(0.05, 0.95), scale = 1,
  labels = c(0, scale), height = 0.05,
  pos = 3, ..., plot = FALSE)
```

**Arguments**

- **obj**
  
an object inheriting from a *Spatial* class.

- **labels**
  
specification of the labels. For *layout.labels*:
  
  - a FALSE or NULL value omits labels (NULL is returned),
  - labels = TRUE uses row.names(obj),
  - a character or numeric index for a column of obj@data which contains suitable labels,
  - a vector of length length(obj) with labels,
  - or a list of arguments for *panel.text*, where the optional labels component follows the same rules as above.

For *layout.scalebar*, a character vector of length two giving the labels to be put above the left and right ends of the scale bar.

- **corner**
  
  the location of the scale bar in the unit square, where c(0, 0) refers to the bottom left corner. By default, the scale bar is placed in the top left corner (with a small buffer).

- **scale**
  
  the width of the scale bar in the units of *proj4string*(obj). If identical(FALSE, is.projected(obj)) (i.e., obj has longlat coordinates), scale is interpreted in kilometres.

- **height**
  
  the height of the scale bar, see *layout.scale.bar*.

- **pos**
  
  a position specifier for the labels (see *text*). By default, the labels are plotted above the scale bar.

- **...**
  
  further arguments for *panel.text* (if plot = FALSE) or *text* (if plot = TRUE) to change the style of the labels, e.g., cex, col, and font.

- **plot**
  
  logical indicating if the layout item should be plotted using the traditional graphics system. By default (FALSE), a list for subsequent use by *spplot* is returned.
Value

For layout.labels, a single sp.layout item, which is a list with first element "panel.text" and subsequent elements being arguments to that function based on the labels specification.

For layout.scalebar, a list of sp.layout items comprising the polygonal scale bar and the labels.

If these layout functions are called with plot = TRUE, the item is plotted directly using traditional graphics functions and NULL is returned.

Author(s)

Sebastian Meyer

Examples

```r
## districts in the Regierungsbezirk Weser-Emms (longlat coordinates)
data("measlesWeserEmms")
mapWE <- measlesWeserEmms@map
li1 <- layout.labels(mapWE, labels = list(font=2, labels="GEN"))
li2 <- layout.scalebar(mapWE, corner = c(0.05, 0.05), scale = 20,
                        labels = c("0", "20 km"))
spplot(mapWE, zcol = "AREA", sp.layout = c(list(li1), li2),
       col.regions = rev(heat.colors(100)), scales = list(draw = TRUE))

## districts in Bavaria (projected coordinates)
load(system.file("shapes", "districtsD.RData", package = "surveillance"))
bavaria <- districtsD[substr(row.names(districtsD), 1, 2) == "09", ]
sb <- layout.scalebar(bavaria, corner = c(0.75,0.9), scale = 50,
                       labels = c("0", "50 km"), cex = 0.8)
spplot(bavaria, zcol = "POPULATION", sp.layout = sb,
       xlab = "x [km]", ylab = "y [km]", scales = list(draw = TRUE),
       col.regions = rev(heat.colors(100)))

## these layout functions also work in the traditional graphics system
par(mar = c(0,0,0,0))
plot(bavaria, col = "lavender")
layout.scalebar(bavaria, corner = c(0.75, 0.9), scale = 50,
                labels = c("0", "50 km"), plot = TRUE)
layout.labels(bavaria, labels = list(cex = 0.8,
                                     labels = substr(bavaria$GEN, 1, 3)), plot = TRUE)
```

linelist2sts

Convert individual case information based on dates into an aggregated time series of counts

Description

The function is used to convert an individual line list of cases to an aggregated time series of counts based on event date information of the cases.
Usage

linelist2sts(linelist, dateCol, 
aggregate.by=c("1 day", "1 week", "7 day", "1 week", 
"1 month", "3 month", "1 year"), 
dRange=NULL, 
ePOCHInPeriodStr=switch(aggregate.by, "1 day"="1", 
"1 week"="%u", "1 month"="%d", "3 month"="%q", "1 year"="%j"), 
startYearFormat=switch(aggregate.by, "1 day"="%Y", 
"7 day"="%G", "1 week"="%G", "1 month"="%Y", "3 month"="%Y", "1 year"="%Y"), 
startEpochFormat=switch(aggregate.by, "1 day"="%j", 
"7 day"="%V", "1 week"="%V", "1 month"="%m", "3 month"="%Q", "1 year"="1") }

Arguments

linelist A data.frame containing the line list of cases.
dateCol A character string stating the column name in linelist which contains the event occurrence information (as a vector of dates) which are to be temporally aggregated.
aggregate.by Temporal aggregation level given as a string, see the by variable of the seq.Date function for further details.
dRange A vector containing the minimum and maximum date for doing the aggregation. If not specified these dates are extracted automatically by taking range(D[, dateCol]) and adjust these according to aggregate.by (e.g. always first of a month).
epochInPeriodStr strftime compatible format string to use for determining how a date is placed within the epoch. This is, e.g., used to move the dRange epochs to the beginning of the period. Example: In case of weekly aggregation the "%u" determines which day within the week (Monday is day 1) we have. See strftime for further details.
startYearFormat strftime compatible format string to use for determining how the start entry of the sts object is generated. Usually the provided defaults are sufficient.
startEpochFormat strftime compatible format string to use for determining how the start entry of the sts object is generated. Usually the provided defaults are sufficient.

Details

The date range is automatically extended such that the starting and ending dates are always the first epoch within the period, i.e. for aggregation by week it is moved to Mondays. This is controlled by the epochInPeriodStr parameter.

Please note that the formatting strings are implemented by the internal formatDate function, which uses the strftime formatting strings (ISO8601 are made Windows compatible) as well as formatting of quarters using "%Q", "%Q" and "%q".
Value

The function returns an object of class "sts". The freq slot might not be appropriate.

Note

Some of the strptime ISO 8601 formatting strings have problems on windows. Hence, the surveillance internal formatDate function is used.

Author(s)

Michael Höhle

See Also

See also seq.Date, strptime, isoWeekYear.

Examples

```r
#Load 0104 outbreak data
data("hus0104Hosp")

#Convert line list to an sts object
sts <- linelist2sts(hus0104Hosp, dateCol="dHosp", aggregate.by="1 day")

#Check that the number of cases is correct
all.equal(sum(observed(sts)), nrow(hus0104Hosp))

#Plot the result
plot(sts, xaxis.tickFreq=list("%d"="atChange,"%m"="atChange),
    xaxis.labelFreq=list("%d"="at2ndChange),
    xaxis.labelFormat="%d %b",
    xlab="", las=2, cex.axis=0.8)
```

LRCUSUM.runlength  Run length computation of a CUSUM detector

Description

Compute run length for a count data or categorical CUSUM. The computations are based on a Markov representation of the likelihood ratio based CUSUM.

Usage

```r
LRCUSUM.runlength(mu, mu0, mu1, h, dfun, n, g=5, outcomeFun=NULL,...)
```
Arguments

- **mu**
  - A $k - 1 \times T$ matrix with true proportions, i.e., equal to mu0 or mu1 if one wants to compute e.g., $ARL_0$ or $ARL_1$.
- **mu0**
  - A $k - 1 \times T$ matrix with in-control proportions
- **mu1**
  - A $k - 1 \times T$ matrix with out-of-control proportion
- **h**
  - The threshold $h$ which is used for the CUSUM.
- **dfun**
  - The probability mass function or density used to compute the likelihood ratios of the CUSUM. In a negative binomial CUSUM this is `dnbinom`, in a binomial CUSUM `dbinom` and in a multinomial CUSUM `dmultinom`.
- **n**
  - A vector of length $T$ containing the total number of experiments for each time point.
- **g**
  - The number of levels to cut the state space into when performing the Markov chain approximation. Sometimes also denoted $M$. Note that the quality of the approximation depends very much on $g$. If $T$ greater than, say, 50 it is necessary to increase the value of $g$.
- **outcomeFun**
  - A hook function to compute all possible outcome states to compute the likelihood ratio for. If NULL then the default function `outcomeFunStandard(k,n)` is used. This function uses the Cartesian product of $PZ_n$ for $k$ components.
- **...**
  - Additional arguments to send to `dfun`.

Details

Brook and Evans (1972) formulated an approximate approach based on Markov chains to determine the PMF of the run length of a time-constant CUSUM detector. They describe the dynamics of the CUSUM statistic by a Markov chain with a discretized state space of size $g + 2$. This is adopted to the time varying case in Höhle (2010) and implemented in R using the `...` notation such that it works for a very large class of distributions.

Value

A list with five components

- **P**
  - An array of $(g+2) \times (g+2)$ transition matrices of the approximation Markov chain.
- **pmf**
  - Probability mass function (up to length $T$) of the run length variable.
- **cdf**
  - Cumulative density function (up to length $T$) of the run length variable.
- **arl**
  - If the model is time homogeneous (i.e., if $T == 1$) then the ARL is computed based on the stationary distribution of the Markov chain. See the eqns in the reference for details. Note: If the model is not time homogeneous then the function returns `NA` and the ARL has to be approximated manually from the output. One could use `sum(1:length(pmf) * pmf)`, which is an approximation because of using a finite support for a sum which should be from 1 to infinity.

Author(s)

M. Höhle
References


See Also
categoricalCUSUM

Examples

# Run length of a time constant negative binomial CUSUM

# In-control and out of control parameters
mu0 <- 10
alpha <- 1/2
kappa <- 2

dY <- function(y,mu,log=FALSE, alpha, ...) {
  dnbinom(y, mu=mu, size=1/alpha, log=log)
}

# Density for comparison in the negative binomial distribution

# In this case "n" is the maximum value to investigate the LLR for
# It is assumed that beyond n the LLR is too unlikely to be worth
# computing.

LRCUSUM.runlength( mu=t(mu0), mu0=t(mu0), mu1=kappa*t(mu0), h=5,
  dfun = dY, n=rep(100,length(mu0)), alpha=alpha)

h.grid <- seq(3,6,by=0.3)
arsl <- sapply(h.grid, function(h) {
  LRCUSUM.runlength( mu=t(mu0), mu0=t(mu0), mu1=kappa*t(mu0), h=h,
    dfun = dY, n=rep(100,length(mu0)), alpha=alpha, g=20)$arl
})
plot(h.grid, arsl,type="l",xlab="threshold h",ylab=expression(ARL[0]))

if (surveillance.options("allExamples"))
{
  # Run length of a time varying negative binomial CUSUM

mu0 <- matrix(5*sin(2*pi/52 * 1:200) + 10,ncol=1)
rl <- LRCUSUM.runlength( mu=t(mu0), mu0=t(mu0), mu1=kappa*t(mu0), h=2,
dfun = dY, n=rep(100,length(mu0)), alpha=alpha,g=20)

plot(1:length(mu0),rl$pmf,type="l",xlab="t",ylab="PMF")
plot(1:length(mu0),rl$cdf,type="l",xlab="t",ylab="CDF")

# Further examples contain the binomial, beta-binomial
# and multinomial CUSUMs. Hopefully, these will be added
# in the future.

dmult <- function(y, size,mu, log = FALSE) {
  return(dmultinom(c(y, size-sum(y)), size = size, prob=c(mu,1-sum(mu)), log = log))
}

#Example for the time-constant multinomial distribution
#with size 100 and in-control and out-of-control parameters as below.
n <- 100
pi0 <- as.matrix(c(0.5,0.3,0.2))
pil <- as.matrix(c(0.38,0.46,0.16))

#ARL_0
LRCUSUM.runlength(mu=pil[1:2,,drop=FALSE],mu0=pi0[1:2,,drop=FALSE],mu1=pil[1:2,,drop=FALSE],
h=5,dfun=dmult, n=n, g=15)$arl

#ARL_1
LRCUSUM.runlength(mu=pil[1:2,,drop=FALSE],mu0=pi0[1:2,,drop=FALSE],mu1=pil[1:2,,drop=FALSE],
h=5,dfun=dmult, n=n, g=15)$arl

---

### Description

14 datasets for different diseases beginning in 2001 to the 3rd Quarter of 2004 including their defined outbreaks.

- m1 'Masern' in the 'Landkreis Nordfriesland' (Germany, Schleswig-Holstein)
- m2 'Masern' in the 'Stadt- und Landkreis Coburg' (Germany, Bayern)
- m3 'Masern' in the 'Kreis Leer' (Germany, Niedersachsen)
• m4 'Masern' in the 'Stadt- und Landkreis Aachen' (Germany, Nordrhein-Westfalen)
• m5 'Masern' in the 'Stadt Verden' (Germany, Niedersachsen)
• q1_nrwh 'Q-Fieber' in the 'Hochsauerlandkreis' (Germany, Westfalen) and in the 'Landkreis Waldeck-Frankenberg' (Germany, Hessen)
• q2 'Q-Fieber' in 'München' (Germany, Bayern)
• s1 'Salmonella Oranienburg' in Germany
• s2 'Salmonella Agona' in 12 'Bundesländern' of Germany
• s3 'Salmonella Anatum' in Germany
• k1 'Kryptosporidiose' in Germany, 'Baden-Württemberg'
• n1 'Norovirus' in 'Stadtkreis Berlin Mitte' (Germany, Berlin)
• n2 'Norovirus' in 'Torgau-Oschatz' (Germany, Sachsen)
• h1_nrwrp 'Hepatitis A' in 'Oberbergischer Kreis, Olpe, Rhein-Sieg-kreis' (Germany, Nordrhein-Westfalen) and 'Siegenwittgenstein Altenkirchen' (Germany, Rheinland-Pfalz)

Usage

data(m1)

Format

disProg objects each containing 209 observations (weekly on 52 weeks)

observed  Number of counts in the corresponding week
state  Boolean whether there was an outbreak.

Source

Robert Koch-Institut: SurvStat: https://survstat.rki.de/; m1 and m3 were queried on 10 November 2004. The rest during September 2004.

See Also

readData

Examples

data(k1)
survResObj <- algo.rki1(k1, control=list(range=27:192))
plot(survResObj, "RKI 1", "k1", firstweek=27, startyear=2002)
**magic.dim**

*Returns a suitable k1 x k2 for plotting the disProgObj*

**Description**

For a given number k magic.dim provides a vector containing two elements, the number of rows (k1) and columns (k2), respectively, which can be used to set the dimension of a single graphic device so that k1*k2 plots can be drawn by row (or by column) on the device.

**Usage**

```r
magic.dim(k)
```

**Arguments**

- `k` an integer

**Value**

vector with two elements

**See Also**

- `primeFactors` and `bestCombination` which are internally used to complete the task.
- `n2mfrow` is a similar function from package grDevices.

---

**makeControl**

*Generate control Settings for an hhh4 Model*

**Description**

Generate control Settings for an hhh4 Model

**Usage**

```r
makeControl(f = list(~1), S = list(0, 0, 1), period = 52, offset = 1, ...
```

**Arguments**

- `f, S, period` arguments for `addSeason2Formula` defining each of the three model formulae in the order (ar, ne, end). Recycled if necessary within `mapply`.
- `offset` multiplicative component offsets in the order (ar, ne, end).
- `...` further elements for the hhh4 control list. The family parameter is set to "NegBin1" by default.
Value

a list for use as the control argument in hhh4.

Author(s)

Sebastian Meyer

Examples

makeControl()

## a simplistic model for the fluBYBW data
## (first-order transmission only, no district-specific intercepts)
data("fluBYBW")
mycontrol <- makeControl(
  f = list(-1, -1, -t), S = c(1, 1, 3),
  offset = list(population(fluBYBW)), # recycled -> in all components
  ne = list(normalize = TRUE), verbose = TRUE)
str(mycontrol)
## Not run: fit <- hhh4(fluBYBW, mycontrol)

makePlot

Plot Generation

Description

Just a test method.

Usage

makePlot(outputpath, data = "k1", method = "rki1",
         name, disease, range = 157:339)

Arguments

  outputpath path for the storage
data abbreviation of the disease-file
method method to be called
name name of the method
disease disease name
range range to plot

Details

makePlot reads the data given in data using the function readData, and the data are corrected to 52 weeks, enlarged using enlargeData and sent to the surveillance system given in method. The system result is plotted and stored in outputpath.
Author(s)
M. Höhle, A. Riebler, C. Lang

See Also
readData, correct53to52, enlargeData, algo.call, plot.survRes

Examples
makePlot("./", "k1", "rki2", "RKI 2", "Kryptosporidiose")

marks
Import from package spatstat

Description
The generic function marks is imported from package spatstat. See spatstat::marks for spatstat's own methods, and marks.epidataCS for the "epidataCS"-specific method.

measles.weser
Measles in the Weser-Ems region of Lower Saxony, Germany, 2001-2002

Description
Weekly counts of new measles cases for the 17 administrative districts (NUTS-3 level) of the “Weser-Ems” region of Lower Saxony, Germany, during 2001 and 2002, as reported to the Robert Koch institute according to the Infection Protection Act (“Infektionsschutzgesetz”, IFSG). data("measlesWeserEms") is a corrected version of data("measles.weser") (see Format section below). These data are illustrated and analyzed in Meyer et al. (2017, Section 5), see vignette("hhh4_spacetime").

Usage
data("measles.weser")
data("measlesWeserEms")

Format
data("measles.weser") is an object of the old "disProg" class, whereas data("measlesWeserEms") is of the new class "sts".
Furthermore, the following updates have been applied for data("measlesWeserEms"):
- it includes the two districts “SK Delmenhorst” (03401) and “SK Wilhemshaven” (03405) with zero counts, which are ignored in data("measles.weser").
- it corrects the time lag error for year 2002 caused by a redundant pseudo-week “0” with 0 counts only (the row measles.weser$observed[53,] is nonsense).
• it has one more case attributed to “LK Oldenburg” (03458) during 2001/W17, i.e., 2 cases instead of 1. This reflects the official data as of “Jahrbuch 2005”, whereas data ("measles.weser") is as of “Jahrbuch 2004”.

• it contains a map of the region (as a "SpatialPolygonsDataFrame") with the following variables:
  
  GEN district label.
  AREA district area in m^2.
  POPULATION number of inhabitants (as of 31/12/2003).
  vacc1.2004 proportion with at least one vaccination against measles among abecedarians presenting a vaccination card (2004).
  vacc2.2004 proportion of doubly vaccinated abecedarians among the ones presenting their vaccination card at school entry in the year 2004.

• it uses the correct format for the official district keys, i.e., 5 digits (initial 0).

• its attached neighbourhood matrix is more general: a distance matrix (neighbourhood orders) instead of just an adjacency indicator matrix (special case nbOrder == 1).

• population fractions represent data as of 31/12/2003 (NLS, 2004, document “A I 2 - hj 2 / 2003”). There are only minor differences to the ones used for data("measles.weser").

Source

Measles counts were obtained from the public SurvStat database of the Robert Koch institute: https://survstat.rki.de/.

A shapefile of Germany’s districts as of 01/01/2009 was obtained from the Service Center (www.geodatenzentrum.de) of the German Federal Agency for Cartography and Geodesy (www.bkg.bund.de). The map of the 17 districts of the “Weser-Emms” region (measlesWeserEmms@map) is a simplified subset of this shapefile using a 30% reduction via the Douglas-Peucker reduction method as implemented at MapShaper.org.

Population numbers were obtained from the Federal Statistical Office of Lower Saxony (LSN): http://www.statistik.niedersachsen.de/startseite/themenbereiche/bevoelkerung/themenbereich-bevoelkerung.html


References

Description

Weekly number of measles cases in the 16 states (Bundesländer) of Germany for years 2005 to 2007.

Usage

data(measlesDE)

Format

An \texttt{sts} object containing $156 \times 16$ observations starting from week 1 in 2005.
The population slot contains the population fractions of each state at 31.12.2006, obtained from the Federal Statistical Office of Germany.

Source


References


See Also

\texttt{MMRcoverageDE}

Examples

data(measlesDE)
plot(measlesDE)
**meningo.age**

**Meningococcal infections in France 1985-1995**

**Description**

Monthly counts of meningococcal infections in France 1985-1995. Here, the data is split into 4 age groups (<1, 1-5, 5-20, >20).

**Usage**

data(meningo.age)

**Format**

An object of class disProg with 156 observations in each one of 4 age groups.

- **week**: Number of month
- **observed**: Matrix with number of counts in the corresponding month and age group
- **state**: Boolean whether there was an outbreak – dummy not implemented
- **neighbourhood**: Neighbourhood matrix, all age groups are adjacent
- **populationFrac**: Population fractions

**Source**

??

**Examples**

data(meningo.age)
plot(meningo.age, title="Meningococcal infections in France 1985-95")
plot(meningo.age, as.one=FALSE)

**MMRcoverageDE**

**MMR coverage levels in the 16 states of Germany**

**Description**

Coverage levels at school entry for the first and second dose of the combined measles-mumps-rubella (MMR) vaccine in 2006, estimated from children presenting vaccination documents at school entry examinations.

**Usage**

data(MMRcoverageDE)
Format

A data frame containing 19 rows and 5 columns with variables

- **state**: Names of states: the 16 federal states are followed by the total of Germany, as well as the total of West and East Germany.
- **nOfexaminedChildren**: Number of children examined.
- **withVaccDocument**: Percentage of children who presented vaccination documents.
- **MMR1**: Percentage of children with vaccination documents, who received at least 1 dose of MMR vaccine.
- **MMR2**: Percentage of children with vaccination documents, who received at least 2 doses of MMR vaccine.

Coverage levels were derived from vaccination documents presented at medical examinations, which are conducted by local health authorities at school entry each year. Records include information about the receipt of 1st and 2nd doses of MMR, but no information about dates. Note that information from children who did not present a vaccination document on the day of the medical examination, is not included in the estimated coverage.

Source


References


See Also

- measlesDE

---

**momo**

*Danish 1994-2008 all cause mortality data for six age groups*

**Description**

Weekly number of all cause mortality from 1994-2008 in each of the six age groups <1, 1-4, 5-14, 15-44, 45-64, 65-74, 75-84 and 85 years.

**Usage**

- `data(momo)`
Details

The object of class "sts" contains the number of all cause mortality from 1994-2008 in Denmark for each of the six age groups <1, 1-4, 5-14, 15-44, 45-64, 65-74, 75-84 and 85 years. A special feature of such EuroMOMO data is that weeks are handled as defined by the ISO 8601 standard, which can be handled by the "sts" class.

The population slot of the momo object contains the population size in each of the six age groups. These are yearly data obtained from the StatBank Denmark.

The aim of the EuroMOMO project is to develop and strengthen real-time monitoring of mortality across Europe; this will enhance the management of serious public health risks such as pandemic influenza, heat waves and cold snaps. For further details see the homepage of the EuroMOMO project.

Source

Department of Epidemiology, Statens Serum Institute, Copenhagen, Denmark StatBank Denmark, Statistics Denmark, http://www.statistikbanken.dk/

References


Examples

data("momo")
plot(momo)

multiplicity Import from package spatstat

Description

The generic function multiplicity is imported from package spatstat. See spatstat::multiplicity for spatstat's own methods, and multiplicity.Spatial for the added method for Spatial objects.
**multiplicity.Spatial**  
 **Count Number of Instances of Points**

**Description**

The generic function `multiplicity` defined in **spatstat** is intended to count the number of duplicates of each element of an object. **spatstat** already offers methods for point patterns, matrices and data frames, and here we add a method for Spatial objects from the **sp** package. It is a wrapper for the default method, which effectively computes the distance matrix of the points, and then just counts the number of zeroes in each row.

**Usage**

```r
## S3 method for class 'Spatial'
multiplicity(x)
```

**Arguments**

- `x`  
  a "Spatial" object (we only need a `coordinates` method), e.g. of class "SpatialPoints".

**Value**

an integer vector containing the number of instances of each point of the object.

**See Also**

`multiplicity` in package **spatstat**. See the Examples of the hagelloch data for a specific use of `multiplicity`.

**Examples**

```r
foo <- SpatialPoints(matrix(c(1,2, 2,3, 1,2, 4,5), 4, 2, byrow=TRUE))
multiplicity(foo)
```

# the following function determines the multiplicities in a matrix  
# or data frame and returns unique rows with appended multiplicity  
countunique <- function(x) unique(cbind(x, count=multiplicity(x)))
countunique(coordinates(foo))
```
Determine Neighbourhood Order Matrix from Binary Adjacency Matrix

Description

Given a square binary adjacency matrix, the function `nbOrder` determines the integer matrix of neighbourhood orders (shortest-path distance) using the function `nblag` from the `spdep` package.

Usage

```r
nbOrder(neighbourhood, maxlag = 1)
```

Arguments

- `neighbourhood`: a square, numeric or logical, and usually symmetric matrix with finite entries (and usually zeros on the diagonal) which indicates vertex adjacencies, i.e., first-order neighbourhood (interpreted as `neighbourhood == 1, not >0`).
- `maxlag`: positive scalar integer specifying an upper bound for the neighbourhood order. The default (1) just returns the input neighbourhood matrix (converted to binary integer mode). `maxlag` is automatically trimmed to one less than the number of regions (there cannot be higher orders) and then converted to integer, thus, `maxlag = Inf` also works.

Value

An integer matrix of neighbourhood orders, i.e., the shortest-path distance matrix of the vertices. The `dimnames` of the input neighbourhood matrix are preserved.

Note

By the end, the function issues a message informing about the range of maximum neighbourhood order by region.

Author(s)

Sebastian Meyer

See Also

- `nblag` from the `spdep` package, on which this wrapper depends.
Examples

```r
## generate adjacency matrix
set.seed(1)
n <- 6
adjmat <- matrix(0, n, n)
adjmat[lower.tri(adjmat)] <- sample(0:1, n*(n-1)/2, replace=TRUE)
adjmat <- adjmat + t(adjmat)

## determine neighbourhood order matrix
if (requireNamespace("spdep")) {
  nbmat <- nbOrder(adjmat, maxlag=Inf)
  nbmat
}
```

nowcast

Adjust a univariate time series of counts for observed but-not-yet-reported events

Description

Nowcasting can help to obtain up-to-date information on trends during a situation where reports about events arrive with delay. For example in public health reporting, reports about important indicators (such as occurrence of cases) are prone to be delayed due to for example manual quality checking and reporting system hierarchies. Altogether, the delays are subject to a delay distribution, which may or may not vary over time.

Usage

```r
nowcast(now, when, data, dEventCol="dHospital", dReportCol="dReport",
method=c("bayes.notrunc", "bayes.notrunc.bnb", "lawless", "bayes.trunc",
  "unif", "bayes.trunc.ddcp"),
aggregate.by="1 day",
D=15, m=NULL,
control=list(
  dRange=NULL, alpha=0.05, nSamples=1e3,
  N.tInf.prior=c("poisgamma","pois","unif"),
  N.tInf.max=300, gd.prior.kappa=0.1,
  ddcn=list(ddChangepoint=NULL,
    logLambda=c("iidLogGa","tps","rw1","rw2"),
    tau.gamma=1,eta.mu=NULL, eta.prec=NULL,
    mcmc=c(burnin=2500, sample=10000, thin=1)),
  score=FALSE,predPMF=FALSE)
```

Arguments

`now` an object of class Date denoting the day at which to do the nowcast. This corresponds to $T$ in the notation of Höhle and an der Heiden (2014).
when  a vector of Date objects denoting the day(s) for which the projections are to be done. One needs to ensure that each element in when is smaller or equal to now.

data  A data frame with one row per case – for each case on needs information on the day of the event (e.g. hospitalization) and the day of report of this event.
dEventCol  The name of the column in data which contains the date of the event, e.g. hospitalization. Default: "dHospital".
dReportCol  Name of the column in data containing the date at which the report arrives at the respective register. Default: "dReport”.
method  A vector of strings denoting the different methods for doing the nowcasting. Note that results of the first name in this list are officially returned by the function. However, it is possible to specify several methods here, e.g., in order to compare score evaluations. Details of the methods are described in Höhle and an der Heiden (2014).

"unif"
"bayes.notrunc"  A Bayesian procedure ignoring truncation.
"bayes.notrunc.bnb"  A fast Bayesian procedure ignoring truncation and which calculates the adjustment per-time (i.e. ignoring other delays) using the negative binomial.
"bayes.trunc"  Bayesian method based on the generalized Dirichlet distribution, which is the conjugate prior-posterior for the delay distribution PMF under right-truncated sampling as shown in HadH (2014).
"bayes.trunc.ddcp"  Fully Bayesian method allowing for change-points in the delay distribution, e.g., due to speed-ups in the reporting process. A discrete-survival model is used for the delay distribution. Details of the methods are described in HadH (2014). Note: This method requires that the JAGS program is installed on the system.

aggregate.by  Time scale used for the temporal aggregation of the records in the data data. See linelistRsts and seq.Date for further information.

D  Maximum possible or maximum relevant delay (unit: aggregate.by). Default: 15.

m  Size of the moving window for the estimation of the delay distribution. Default: NULL, i.e. take all values at all times. Otherwise: an integer such that values from (now-m):now are used.

control  A list with named arguments controlling the functionality of the nowcasting.

dRange  Default: NULL. In this case the dEventCol column is used to extract the first and last available in data.

alpha  Equal tailed (1-α)*100% prediction intervals are calculated. Default: 0.05.

nSamples  Number of PMF samples in the bayes.* procedures. Note: Entire vectors containing the PMF on the grid from 0 to n.tInf.max are drawn and which are then combined. The argument does not apply to the bayes.trunc.ddcp method.
**N.tInf.prior** Prior distribution of \( N(t, \infty) \). Applies only to the bayes.*, except bayes.bayes.ddcp methods. See example on how to control the distribution parameters.

**N.tInf.max** Limit of the support of \( N(t, \infty) \). The value needs to be high enough such that at this limit only little of the predictive distribution is right-truncated. Default: 300.

**gd.prior.kappa** Concentration parameter for the Dirichlet prior for the delay distribution on \( 0, \ldots, D \). Default: 0.1. Note: The procedure is quite sensitive to this parameters in case only few cases are available.

**ddcp** A list specifying the change point model for the delay distribution. This method should only be used if detailed information about changes in the delay distribution are available as, e.g., in the case of the STEC O104:H4 outbreak. The components are as follows:

- `ddChangepoint` Vector of Date objects corresponding to the changepoints
- `log_lambda` Prior on the spline. One of `c("iidLogNo","tps","rw1","rw2").`
- `tau gamma`
- `eta mu`
- `eta prec`

**mcmc** A names vector of length 3 containing burn-in, number of samples and thinning for the three MCMC chains which are ran. The values are passed on to `run.jags`. Default: `c(burnin=2500, sample=10000, thin=1).

**score** Compute scoring rules. Default: FALSE. The computed scores are found in the `SR` slot of the result.

**predPMF** Boolean whether to return the probability mass functions of the individual forecasts (Default: FALSE). The result can be found in the `control` slot of the return object.

### Details
The methodological details of the nowcasting procedures are described in Höhle M and an der Heiden M (2014).

### Value
`nowcast` returns an object of "stsNC". The upperbound slot contains the median of the method specified at the first position the argument method. The slot `pi` (for prediction interval) contains the equal tailed \((1-\alpha)*100\%\) prediction intervals, which are calculated based on the predictive distributions in slot `predPMF`. Furthermore, slot `truth` contains an `sts` object containing the true number of cases (if possible to compute it based on the data in `data`) Finally, slot `SR` contains the results for the proper scoring rules (requires truth to be calculable).

### Note
Note: The bayes.trunc.ddcp uses the JAGS software together with the R package `runjags` to handle the parallelization of the MCMC using the "rjparallel" method of `run.jags`, which additionally requires the `rjags` package. You need to manually install JAGS on your computer for the package to work – see [http://mcmc-jags.sourceforge.net/](http://mcmc-jags.sourceforge.net/) and the documentation of `runjags` for details.
Note: The function is still under development and might change in the future. Unfortunately, little emphasis has so far been put on making the function easy to understand and use.

Author(s)
Michael Höhle

References

Examples

data("husO104Hosp")

# Extract the reporting triangle at a specific day
t.repTriangle <- as.Date("2011-07-04")

# Use 'void' nowcasting procedure (we just want the reporting triangle)
nc <- nowcast(now=t.repTriangle,when=t.repTriangle,
               dEventCol="dHosp",dReportCol="dReport",data=husO104Hosp,
               D=15,method="unif")

# Show reporting triangle
reportingTriangle(nc)

# Perform Bayesian nowcasting assuming the delay distribution is stable over time
nc.control <- list(N.tinf.prior=structure("poisgamma",
                                   mean.lambda=50, var.lambda=3000),
                   nSamples=1e2)

t.repTriangle <- as.Date("2011-06-10")
when <- seq(t.repTriangle-3,length.out=10,by="-1 day")
nc <- nowcast(now=t.repTriangle,when=when,
              dEventCol="dHosp",dReportCol="dReport",data=husO104Hosp,
              D=15,method="bayes.trunc",control=nc.control)

# Show time series and posterior median forecast/nowcast
plot(nc,xaxis.tickFreq=list("%d"="atChange","%m"="atChange"),
     xaxis.labelFreq=list("%d"="at2ndChange"),
     xaxis.labelFormat="%d-%b",
     xlab="Time (days)",lty=c(1,1,1),lwd=c(1,1,2))
tau.gamma=1,
mcmc=c(burnin=1000, sample=1000, thin=1)))
nc.ddcp <- nowcast(now=t_repTriangle, when=when, 
dEventCol="dHosp", dReportCol="dReport",
data=hus0104Hosp, aggregate.by="1 day",
method="bayes.trunc.ddcp", D=15,
control=nc.control.ddcp)
plot(nc.ddcp, legend.opts=NULL,
  xaxis.tickFreq=list("%d"=atChange,"%m"=atChange),
  xaxis.labelFreq=list("%d"=at2ndChange), xaxis.labelFormat="%d-%b",
  xlab="Time (days)", lty=c(1,1,1), lwd=c(1,1,2))
lambda <- attr(delayCDF(nc.ddcp)[["bayes.trunc.ddcp"]], "model")$lambda
showIdx <- seq(which( max(when) == epoch(nc.ddcp)) # seq(ncol(lambda))
matlines( showIdx,t(lambda)[showIdx,],col="gray", lwd=c(1,2,1), lty=c(2,1,2))
legend(x="topright", c(expression(lambda(t)),"95% CI"), col="gray", lwd=c(2,1), lty=c(1,2))
## End(Not run)

---

**pairedbinCUSUM**

*Paired binary CUSUM and its run-length computation*

**Description**

CUSUM for paired binary data as described in Steiner et al. (1999).

**Usage**

```r
pairedbinCUSUM(stsObj, control = list(range=NULL, theta0, theta1, 
h1, h2, h11, h22))
```

**Arguments**

- **stsObj**
  Object of class `sts` containing the paired responses for each of the, say n, patients. The observed slot of `stsObj` is thus a $n \times 2$ matrix.

- **control**
  Control object as a list containing several parameters.
  - `range` Vector of indices in the observed slot to monitor.
  - `theta0` In-control parameters of the paired binary CUSUM.
  - `theta1` Out-of-control parameters of the paired binary CUSUM.
  - `h1` Primary control limit (threshold) of 1st CUSUM.
  - `h2` Primary control limit (threshold) of 2nd CUSUM.
  - `h11` Secondary limit for 1st CUSUM.
  - `h22` Secondary limit for 2nd CUSUM.
The parameters $w_1$ and $w_2$ are the sample weights vectors for the two CUSUMs, see eqn. (2) in the paper. We have that $w_1$ is equal to deaths

The parameters $w_1$ and $w_2$ are the sample weights vectors for the two CUSUMs, see eqn. (2) in the paper. We have that $w_1$ is equal to deaths

As for $w_1$

decision barrier for 1st individual cusums

decision barrier for 2nd cusums

together with $h_{11}$ this makes up the joining decision barriers

together with $h_{12}$ this makes up the joining decision barriers

Boolean indicating whether to use sparse matrix computations from the `Matrix` library (usually much faster!). Default: FALSE.

Details

For details about the method see the Steiner et al. (1999) reference listed below. Basically, two individual CUSUMs are run each based on a logistic regression model. The combined CUSUM not only signals if one of its two individual CUSUMs signals, but also if the two CUSUMs simultaneously cross the secondary limits.

Value

An sts object with observed, alarm, etc. slots trimmed to the control$range indices.

Author(s)

S. Steiner and M. Höhle

References

Steiner, S. H., Cook, R. J., and Farewell, V. T. (1999), Monitoring paired binary surgical outcomes using cumulative sum charts, Statistics in Medicine, 18, pp. 69–86.

See Also

categoricalCUSUM

Examples

```r
# Set in-control and out-of-control parameters as in paper
theta0 <- c(-2.3, -4.5, 2.5)
theta1 <- c(-1.7, -2.9, 2.5)

# Small helper function to compute the paired-binary likelihood
# of the length two vector yz when the true parameters are theta
dPBin <- function(yz, theta) {
  exp(dbinom(yz[1], size=1, prob=plogis(theta[1]), log=TRUE) +
  dbinom(yz[2], size=1, prob=plogis(theta[2]+theta[3]*yz[1]), log=TRUE))
}
```
### Likelihood ratio for all four possible configurations

```r
p <- c(dPBIn(c(0,0), theta=theta0), dPBIn(c(0,1), theta=theta0),
       dPBIn(c(1,0), theta=theta0), dPBIn(c(1,1), theta=theta0))
```

### Compute ARL using non-sparse matrix operations

```r
# Not run
pairedbinCUSUM.runlength(p,w1=c(-1,37,-9,29),w2=c(-1,7),h1=70,h2=32,h11=38,h22=17)
```

### Sparse computations don’t work on all machines (e.g. the next line

```r
# not run
pairedbinCUSUM.runlength(p,w1=c(-1,37,-9,29),w2=c(-1,7),h1=70,h2=32,
                         h11=38,h22=17,sparse=TRUE)
```

### Use paired binary CUSUM on the De Leval et al. (1994) arterial switch

```r
#-operation data on 104 newborn babies
data("deleval")
```

### Switch between death and near misses

```r
observed(deleval) <- observed(deleval)[,c(2,1)]
```

### Run paired-binary CUSUM without generating alarms.

```r
pb.surv <- pairedbinCUSUM(deleval, control=list(theta0=theta0,
                                                  theta1=theta1,h1=Inf,h2=Inf,h11=Inf,h22=Inf))
```

### Plot

```r
plot(pb.surv, xaxis.labelFormat=NULL, ylab="CUSUM Statistic")
```

### Scale the plots so they become comparable to the plots in Steiner et

```r
#al. (1999). To this end a small helper function is defined.
```

### Log LR for conditional specification of the paired model

```r
LLR.pairedbin <- function(yz, theta0, theta1) {
  # In control
  alphay0 <- theta0[1]; alphaz0 <- theta0[2]; beta0 <- theta0[3]
  # Out of control
  alphay1 <- theta1[1]; alphaz1 <- theta1[2]; beta1 <- theta1[3]
  # Likelihood ratios
  llry <- (alphay1-alphay0)*yz[1] + log(1+exp(alphay0))-log(1+exp(alphay1))
  llrz <- (alphaz1-alphaz0)*yz[2] + log(1+exp(alphaz0+beta0*yz[1])) -
          log(1+exp(alphaz1+beta1*yz[1]))
  return(c(llry=llry, llrz=llrz))
}
```
val <- expand.grid(0:1, 0:1)
table <- t(apply(val, 1, LLR.pairedbin, theta0=theta0, theta1=theta1))
w1 <- min(abs(table[,1]))
w2 <- min(abs(table[,2]))
S <- upperbound(pb$surv) / cbind(rep(w1, nrow(observed(sb$surv))), w2)

# Show results
par(mfcol=c(2,1))
plot(!:nrow(deleval), S[1], type="l", main="Near Miss", xlab="Patient No.",
ylab="CUSUM Statistic")
lines(c(0, 1e99), c(32, 32), lty=2, col=2)
lines(c(0, 1e99), c(17, 17), lty=2, col=3)

plot(!:nrow(deleval), S[2], type="l", main="Death", xlab="Patient No.",
ylab="CUSUM Statistic")
lines(c(0, 1e99), c(70, 70), lty=2, col=2)
lines(c(0, 1e99), c(38, 38), lty=2, col=3)

permutationTest(score1, score2, nPermutation = 9999, plot = FALSE, verbose = FALSE)
Arguments

score1, score2  numeric vectors of scores to compare
nPermutation  number of random permutations to conduct
plot  logical indicating if a `truehist` of the nPermutation permutation test statistics should be plotted with a vertical line marking the observed difference of the means. To customize the histogram, plot can also be a list of arguments for `truehist` replacing internal defaults.
verbose  logical indicating if the results should be printed in one line.

Details

For each permutation, we first randomly assign the membership of the n individual scores to either model A or B with probability 0.5. We then compute the respective difference in mean for model A and B in this permuted set of scores. The Monte Carlo p-value is then given by \((1 + \#\text{permuted differences larger than observed difference (in absolute value)})/(1 + n\text{Permutation})\).

Value

a list of the following elements:

diffObs  observed difference in mean scores, \(i.e., \text{mean(score1)} - \text{mean(score2)}\)
pVal.permut  p-value of the permutation test
pVal.t  p-value of the corresponding `t.test(score1, score2, paired=TRUE)`

Author(s)

Michaela Paul with contributions by Sebastian Meyer

See Also

`scores` to obtain individual scores for `oneStepAhead` predictions from a model.

Package `coin` for a comprehensive permutation test framework, specifically its function `symmetry_test` to compare paired samples.

Examples

```r
permutationTest(rnorm(50, 1.5), rnorm(50, 1), plot = TRUE)
```
**Description**

See Czado et al. (2009).

**Usage**

```r
pit(x, ...)
```

```r
## Default S3 method:
pit(x, pdistr, J = 10, relative = TRUE, ..., plot = list())
```

**Arguments**

- `x`: numeric vector representing the observed counts.
- `pdistr`: either a list of predictive cumulative distribution functions for the observations `x`, or (the name of) a single predictive CDF used for all `x` (with potentially varying arguments ...). It is checked that the predictive CDF returns 0 at `x=1`. The name of its first argument can be different from `x`, e.g., `pdistr="pnbinom"` is possible. If `pdistr` is a single function and no additional ... arguments are supplied, `pdistr` is assumed to be vectorized, i.e., it is simply called as `pdistr(x)` and `pdistr(x=1)`. Otherwise, the predictive CDF is called sequentially and does not need to be vectorized.
- `J`: the number of bins of the histogram.
- `relative`: logical indicating if relative frequency or the density should be plotted.
- `...`: ignored if `pdistr` is a list. Otherwise, such additional arguments are used in sequential calls of `pdistr` via `mapply(pdistr, x, ...)`.
- `plot`: a list of arguments for `plot.histogram`. Otherwise, no plot will be produced.

**Value**

an object of class "pit", which inherits from class "histogram" (see `hist`). It is returned invisibly if a plot is produced.

**Author(s)**

Michaela Paul and Sebastian Meyer

**References**

Examples

```r
## Simulation example of Czado et al. (2009, Section 2.4)
set.seed(100)
x <- rbinom(200, mu = 5, size = 2)
pdistrs <- list("NB(5,0)" = function(x) ppois(x, lambda=5),
               "NB(5,1/2)" = function(x) pnbinom(x, mu=5, size=2),
               "NB(5,1)" = function(x) pnbinom(x, mu=5, size=1))
## Reproduce Figure 1
op <- par(mfrow = c(1,3))
for (i in seq_along(pdistrs)) {
  pit(x, pdistr = pdistrs[[i]], J = 10, relative = TRUE,
      plot = list(ylim = c(0,2.75), main = names(pdistrs)[i]))
  box()}
par(op)
## Alternative call using ... arguments for pdistr (less efficient)
stopifnot(identical(pit(x, "pnbinom", mu = 5, size = 2, plot = FALSE),
                 pit(x, pdistrs[[2]], plot = FALSE))
```

---

**plapply**

### Verbose and Parallel lapply

**Description**

Verbose and parallelized version of `lapply` wrapping around `mclapply` and `parLapply` in the base package `parallel`. This wrapper can take care of the `.Random.seed` and print progress information (not for cluster-based parallelization). With the default arguments it equals `lapply` enriched by a progress bar.

**Usage**

```r
plapply(X, FUN, ...,
         .parallel = 1, .seed = NULL, .verbose = TRUE)
```

**Arguments**

- `X, FUN, ...` see `lapply`.
- `.parallel` the number of processes to use in parallel operation, or a "cluster" object (see `makeCluster`). If a number, `mclapply` (forking) is used on Unix-alikes, whereas on Windows `parLapply` is used on a newly created cluster of the specified size, which is stopped when exiting the function. By default (`.parallel = 1`), the basic `lapply` is used.
- `.seed` If set (non-NULL), results involving random number generation become reproducible. If using a cluster (see the `.parallel` argument), `clusterSetRNGStream` is called with the specified `.seed` before running `parLapply`. Otherwise, `set.seed(.seed)` is called and the `RNGkind` is changed to "L'Ecuyer-CMRG" if `.parallel > 1"
plapply (see the section on random numbers in the documentation of mcparallel in package parallel).

If .seed is non-NULL, the original .Random.seed will be restored on .exit of the function.

`.verbose`

if and how progress information should be displayed, i.e., what to do on each exit of FUN. This is unsupported and ignored for cluster-based parallelization and primitive FUNctions. The default (TRUE) will show a txtProgressBar (if .parallel = TRUE in an interactive R session) or cat(".") (otherwise). Other choices for the dot are possible by specifying the desired symbol directly as the .verbose argument. Alternatively, .verbose may be any custom call or expression to be executed on.exit of FUN and may thus involve any objects from the local evaluation environment.

Value

a list of the results of calling FUN on each value of X.

Author(s)

Sebastian Meyer

See Also

mclapply and parLapply

Examples

```r
## example inspired by help("lapply")
x <- list(a = 1:10, beta = exp(-3:3), logic = c(TRUE, FALSE, FALSE, TRUE))

## if neither parallel nor verbose then this simply equals lapply()
plapply(x, quantile, probs = 1:3/4, .verbose = FALSE)

## verbose lapply() -- not really useful for such fast computations
res <- plapply(x, quantile, probs = 1:3/4, .verbose = TRUE)
res <- plapply(x, quantile, probs = 1:3/4, .verbose = "!")
res <- plapply(x, quantile, probs = 1:3/4,
               .verbose = quote(cat("length(x) = ", length(x), "\n")))

## setting the seed for reproducibility of results involving the RNG
samp <- plapply(as.list(1:3), runif, .seed = 1)

## parallel lapply()
res <- plapply(x, quantile, probs = 1:3/4, .parallel = 2)

## using a predefined cluster
library("parallel")
c1 <- makeCluster(getOption("cl.cores", 2))
res <- plapply(x, quantile, probs = 1:3/4, .parallel = c1)
stopCluster(c1)
```
plot.atwins

Plot results of a twins model fit

Description

Plot results of fitting a twins model using MCMC output. Plots similar to those in the Held et al. (2006) paper are generated.

Usage

```r
##  S3 method for class 'atwins'
plot(x, which = c(1, 4, 6, 7), ask = TRUE, ...)
```

Arguments

- `x` An object of class `atwins`.
- `which` a vector containing the different plot types to show
  - 1 A plot of the observed time series Z is shown together with posterior means for the number of endemic cases (X) and number of epidemic cases (Y).
  - 2 This plot shows trace plots of the gamma parameters over all MCMC samples.
  - 3 This shows a trace plot of psi, which controls the overdispersion in the model.
  - 4 Autocorrelation functions for K and psi are shown in order to judge whether the MCMC sampler has converged.
  - 5 Shows a plot of the posterior mean of the seasonal model \( \nu[t] \) together with 95% credibility intervals based on the quantiles of the posterior.
  - 6 Histograms illustrating the posterior density for K and psi. The first one corresponds to Fig. 4(f) in the paper.
  - 7 Histograms illustrating the predictive posterior density for the next observed number of cases Z\([n+1]\). Compare with Fig. 5 in the paper.
- `ask` Boolean indicating whether to ask for a newline before showing the next plot.
- `...` Additional control for the plots, which are currently ignored.

Details

For details see the plots in the paper. Basically MCMC output is visualized. This function is together with `algo.twins` still experimental.

Value

This function does not return anything.

Author(s)

M. Hofmann and M. Höhle
References

See Also
algo.twins

Examples
```r
## Not run:
# Apparently, the algo.twins can crash on some LINUX systems
# thus for now the example section is commented

# Load the data used in the Held et al. (2006) paper
data("hepatitisA")

# Fix seed - this is used for the MCMC samplers in twins
set.seed(123)

# Call algorithm and save result
otwins <- algo.twins(hepatitisA)

# This shows the entire output
plot(otwins, which=c(1,2), ask=FALSE)

## End(Not run)
```

plot.disProg

Plot Generation of the Observed and the Defined Outbreak States of a (Multivariate) Time Series

Description
Plotting a disProg object.

Usage
```r
## S3 method for class 'disProg'
plot(x, title = "", xaxis.years=TRUE, startyear = x$start[1],
     firstweek = x$start[2], as.one=TRUE, same.scale=TRUE, ...)
## S3 method for class 'disProg.one'
plot(x, title = "", xaxis.years=TRUE, quarters=TRUE,
     startyear = x$start[1], firstweek = x$start[2], ylim=NULL, xlab="time",
     ylab="No. infected", type="hh", lty=c(1,1), col=c(1,1),
     outbreak.symbol = list(pch=3, col=3), legend.opts=list(x="top",
     legend=c("Infected", "Outbreak")), lty=NULL, pch=NULL, col=NULL, ...)
```
Arguments

- **x**: object of class `disProg`
- **title**: plot title
- **xaxis.years**: if TRUE, the x axis is labeled using years
- **quarters**: add quarters to the plot
- **startyear**: year to begin the axis labeling (the year where the oldest data come from). This argument will be obsolete in `sts`.
- **firstweek**: number of the first week of January in the first year (just for axis labeling grounds)
- **as.one**: if TRUE all individual time series are shown in one plot
- **same.scale**: if TRUE all plots have same scale
- **ylim**: range of y axis
- **xlab**: label of the x-axis
- **ylab**: label of the y-axis
- **type**: line type of the observed counts (should be `hh`)
- **lty**: line type of the observed counts
- **col**: color of the observed count lines
- **outbreak.symbol**: list with entries `pch` and `col` specifying the plot symbol
- **legend.opts**: a list containing the entries to be sent to the `legend` function. If no legend is requested use `legend.opts=NULL`. Otherwise, the following arguments are default
  - `x` top
  - `legend` The names infected and outbreak
  - `lty` If NULL the `lty` argument will be used
  - `pch` If NULL the `pch` argument is used
  - `col` If NULL the `col` argument is used
  - An further arguments to the `legend` function are just provided as additional elements of this list, e.g. `horiz=TRUE`.
  - ... further arguments for the function `matplot`

Value

a plot showing the number of infected and the defined alarm status for a time series created by simulation or given in data either in one single plot or in several plots for each individual time series.

Author(s)

M. Höhle with contributions by A. Riebler and C. Lang
Examples

# Plotting of simulated data
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 208,
  A = 1, alpha = 1, beta = 0, phi = 0,
  frequency = 1, state = NULL, K = 5)

# plot the simulated disease with the defined outbreaks
plot(disProgObj)
title <- "Number of Infected and Defined Outbreak Positions for Simulated Data"
plot(disProgObj, title = title)
plot(disProgObj, title = title, xaxis.years=TRUE,
  startyear = 1999, firstweek = 13)
plot(disProgObj, title = title, xaxis.years=TRUE,
  startyear = 1999, firstweek = 14)

# Plotting of measles data
data(measles.weser)
# one plot
plot(measles.weser, title = "measles cases in the district Weser-Em",
  xaxis.years=TRUE, startyear= 2001, firstweek=1)
# plot cases for each "Kreis"
plot(measles.weser, same.scale=TRUE, as.one=FALSE)

plot.hhh4

Plots for Fitted hhh4-models

Description

There are six types of plots for fitted hhh4 models:

- Plot the "fitted" component means (of selected units) along time along with the observed counts.
- Plot the estimated "season"ality of the three components.
- Plot the time-course of the dominant eigenvalue "maxEV".
- If the units of the corresponding multivariate "sts" object represent different regions, maps of the fitted mean components averaged over time ("maps"), or a map of estimated region-specific intercepts ("ri") of a selected model component can be produced.
- Plot the (estimated) neighbourhood weights ("neweights") as a function of neighbourhood order (shortest-path distance between regions), i.e., w_ji ~ o_ji.

Spatio-temporal "hhh4" models and these plots are illustrated in Meyer et al. (2017, Section 5), see vignette("hhh4_spacetime").

Usage

```R
## S3 method for class 'hhh4'
plot(x, type=c("fitted", "season", "maxEV", "maps", "ri", "neweights"), ...)
```
plotHHH4_fitted(x, units = 1, names = NULL,
    col = c("grey85", "blue", "orange"),
    pch = 19, pt.cex = 0.6, pt.col = 1,
    par.settings = list(),
    legend = TRUE, legend.args = list(),
    legend.observed = FALSE,
    decompose = NULL, total = FALSE, meanHHH = NULL, ...
)

plotHHH4_fitted1(x, unit = 1, main = NULL,
    col = c("grey85", "blue", "orange"),
    pch = 19, pt.cex = 0.6, pt.col = 1, border = col,
    start = x$stsObj@start, end = NULL, xaxis = NULL,
    xlim = NULL, ylim = NULL, xlab = "", ylab = "No. infected",
    hideObs = FALSE, decompose = NULL, total = FALSE, meanHHH = NULL)

plotHHH4_season(..., components = NULL, intercept = FALSE,
    xlim = NULL, ylim = NULL,
    xlab = NULL, ylab = "", main = NULL,
    par.settings = list(), matplot.args = list(),
    legend = NULL, legend.args = list(),
    refline.args = list(), unit = 1)

getMaxEV_season(x)

plotHHH4_maxEV(...,
    matplot.args = list(), refline.args = list(),
    legend.args = list())

getMaxEV(x)

plotHHH4_maps(x, which = c("mean", "endemic", "epi.own", "epi.neighbours"),
    prop = FALSE, main = which, zmax = NULL,
    col.regions = hcl.colors(10),
    labels = FALSE, sp.layout = NULL, ..., 
    map = x$stsObj@map, meanHHH = NULL)

plotHHH4_ri(x, component, labels = FALSE, sp.layout = NULL,
    gpar.missing = list(col = "darkgrey", lty = 2, lwd = 2),
    ...) 

plotHHH4_newweights(x, plotter = boxplot, 
    exclude = 0, maxlag = Inf)

**Arguments**

- **x**: a fitted hhh4 object.
- **type**: type of plot: either "fitted" component means of selected units along time along with the observed counts, or "season"ality plots of the model components and the epidemic dominant eigenvalue (which may also be plotted along overall time by type="maxEV", especially if the model contains time-varying
neighbourhood weights or unit-specific epidemic effects), or "maps" of the fitted mean components averaged over time, or a map of estimated region-specific random intercepts ("ri") of a specific model component. The latter two require x$stsObj to contain a map.

For plotHHH4_season and plotHHH4_maxEV, one or more hh4-fits, or a single list of these. Otherwise further arguments passed on to other functions.

For the plot-method these go to the specific plot type function.

plotHHH4_fitted passes them to plotHHH4_fitted1, which is called sequentially for every unit in units.

plotHHH4_maps and plotHHH4_ri pass additional arguments to spplot, and plotHHH4_newweights to the plotter.

units, unit integer or character vector specifying a single unit or possibly multiple units to plot. It indexes colnames(x$stsObj).

In plotHHH4_fitted, units=NULL plots all units.

In the seasonality plot, selection of a unit is only relevant if the model contains unit-specific intercepts or seasonality terms.

names, main main title(s) for the selected unit(s)/components. If NULL (default), plotHHH4_fitted1 will use the appropriate element of colnames(x$stsObj), whereas plotHHH4_season uses default titles.

col, border length 3 vectors specifying the fill and border colors for the endemic, autoregressive, and spatio-temporal component polygons (in this order).

pch, pt.cex, pt.col style specifications for the dots drawn to represent the observed counts. pch=NA can be used to disable these dots.

par.settings list of graphical parameters for par. Sensible defaults for mfrow, mar and las will be applied unless overridden or !is.list(par.settings).

legend Integer vector specifying in which of the length(units) frames the legend should be drawn. If a logical vector is supplied, which(legend) determines the frame selection, i.e., the default is to drawn the legend in the first (upper left) frame only, and legend=FALSE results in no legend being drawn.

legend.args list of arguments for legend, e.g., to modify the default positioning list(x="topright", inset=0.02).

legend.observed logical indicating if the legend should contain a line for the dots corresponding to observed counts.

decompose if TRUE or (a permutation of) colnames(x$stsObj), the fitted mean will be decomposed into the contributions from each single unit and the endemic part instead of the default endemic + AR + neighbours decomposition.

total logical indicating if the fitted components should be summed over all units to be compared with the total observed counts at each time point. If total=TRUE, the units/unit argument is ignored.

start, end time range to plot specified by vectors of length two in the form c(year, number), see "sts".

xaxis if this is a list (of arguments for addFormattedXAxis), the time axis is nicely labelled similar to stsplot_time. Note that in this case, the time indexes 1:nrow(x$stsObj) will be used as x-values in the plot, which is different from the long-standing default (xaxis = NULL) with a real time scale.
numeric vector of length 2 specifying the x-axis range. The default (NULL) is to
plot the complete time range.

ylim y-axis range. For type="fitted", this defaults to c(0, max(observed(x$stsObj)[,unit])).
For type="season", ylim must be a list of length length(components) speci-
fying the range for every component plot, or a named list to customize only
a subset of these. If only one ylim is specified, it will be recycled for all
components plots.

axis labels. For plotHH4 season, ylab specifies the y-axis labels for all
components in a list (similar to ylim). If NULL or incomplete, default mathe-
matical expressions are used. If a single name is supplied such as the default
ylab="" (to omit y-axis labels), it is used for all components.

logical indicating if dots for zero observed counts should be omitted. Especially
useful if there are too many.

(internal) use different component means than those estimated and available
from x.

character vector of component names, i.e., a subset of c("ar", "ne", "end"),
for which to plot the estimated seasonality. If NULL (the default), only compo-
nents which appear in any of the models in ... are plotted.
A seasonality plot of the epidemic dominant eigenvalue is also available by in-
cluding "maxEv" in components, but it only supports models without epidemic
covariates/offsets.

logical indicating whether to plot seasonality as a multiplicative effect on the re-
spective component (the default intercept=FALSE), or additionally multiplied
by the corresponding intercept (intercept=TRUE). The latter only makes sense
if there are no further (non-centered) covariates/offsets in the component.

list of line style specifications passed to matplot, e.g., lty, lwd, col.

list of line style specifications (e.g., lty or col) passed to abline when drawing
the reference line (h=1) in plots of seasonal effects (if intercept=FALSE) and
of the dominant eigenvalue. The reference line is omitted if refline.args is
not a list.

a character vector specifying the components of the mean for which to produce
maps. By default, the overall mean and all three components are shown.
a logical indicating whether the component maps should display proportions of
the total mean instead of absolute numbers.
a numeric vector of length length(which) (recycled as necessary) specifying
upper limits for the color keys of the maps. The default is to use the same scale
for the component maps and a separate scale for the map showing the overall
mean.
a vector of colors used to encode the fitted component means (see levelplot).
an object inheriting from "SpatialPolygons" with row.names covering colnames(x).
component for which to plot the estimated region-specific random intercepts.
Must partially match one of colnames(ranef(x, tomatrix=TRUE)).
determines if and how regions are labeled, see layout.labels.
optional list of additional layout items, see spplot.
gpar.missing  list of graphical parameters for sp.polygons, applied to regions with missing random intercepts, i.e., not included in the model. Such extra regions won’t be plotted if !is.list(gpar.missing).

plotter  the (name of a) function used to produce the plot of weights (a numeric vector) as a function of neighbourhood order (a factor variable). It is called as plotter(Weight ~ Distance, ...) and defaults to boxplot. A useful alternative is, e.g., stripplot from package lattice.

exclude  vector of neighbourhood orders to be excluded from plotting (passed to factor). By default, the neighbourhood weight for order 0 is not shown, which is usually zero anyway.

maxlag  maximum order of neighbourhood to be assumed when computing the nbOrder matrix. This additional step is necessary iff neighbourhood(x$stsObj) only specifies a binary adjacency matrix.

Value

plothhh4_fitted invisibly returns a matrix of the fitted component means for the selected unit, and plothhh4_fitted returns these in a list for all units.

plothhh4_season invisibly returns the plotted y-values, i.e. the multiplicative seasonality effect within each of components. Note that this will include the intercept, i.e. the point estimate of \( \exp(\text{intercept} + \text{seasonality}) \) is plotted and returned.

getMaxEV_season returns a list with elements ”maxEV.season” (as plotted by plothhh4_season(..., components=”maxEV”, ”maxEV.const” and ”Lambda.const” (the Lambda matrix and its dominant eigenvalue if time effects are ignored).

plothhh4_maxEV (invisibly) and getMaxEV return the dominant eigenvalue of the \( \Lambda_t \) matrix for all time points \( t \) of x$stsObj.

plothhh4_maps returns a trellis.object if length(which) == 1 (a single spplot), and otherwise uses grid.arrange from the gridExtra package to arrange all length(which) spplots on a single page. plothhh4_ri returns the generated spplot, i.e., a trellis.object.

plothhh4_newweights eventually calls plotter and thus returns whatever is returned by that function.

Author(s)

Sebastian Meyer

References


See Also

other methods for hhh4 fits, e.g., summary.hhh4.
Examples

```r
data("measlesWeserEms")

## fit a simple hhh4 model
measlesModel <- list(
  ar = list(f = -1),
  end = list(f = addSeason2formula(~ 0 + ri(type="iid"), S=1, period=52),
    offset = population(measlesWeserEms)),
  family = "NegBin"
)

measlesFit <- hhh4(measlesWeserEms, measlesModel)

## fitted values for a single unit
plot(measlesFit, units=2)

## 'xaxis' option for a nicely formatted time axis
## default tick locations and labels:
plot(measlesFit, units=2, xaxis=list(epochsAsDate=TRUE, line=1))
## an alternative with monthly ticks:
oopts <- surveillance.options(stsTickFactors = c("%m"=0.75, "%Y" = 1.5))
plot(measlesFit, units=2, xaxis=list(epochsAsDate=TRUE,
    xaxis.tickFreq=list("%m"=atChange, "%Y"=atChange),
    xaxis.labelFreq=list("%Y"=atMedian), xaxis.labelFormat="%Y"))

surveillance.options(oopts)

## plot the multiplicative effect of seasonality
plot(measlesFit, type="season")

## dominant eigenvalue of the Lambda matrix (cf. Held and Paul, 2012)
getMaxEV(measlesFit)  # here simply constant and equal to exp(ar.1)
plot(measlesFit, type="maxEV")  # not very exciting

## fitted mean components by district averaged over time
if (requireNamespace("gridExtra"))
  plot(measlesFit, type="maps", labels=list(cex=0.6),
    main=c("Total", "Endemic", "Within district", "From other districts"))

## random intercepts of the endemic component
plot(measlesFit, type="ri", component="end", labels=list(font=3, labels="GEN"))

## neighbourhood weights as a function of neighbourhood order
plot(measlesFit, type="neweights")  # boring, model has no "ne" component

## fitted values for the 6 regions with most cases and some customization
bigunits <- tail(names(sort(colSums(observed(measlesWeserEms))))), 6)
plot(measlesFit, units=bigunits,
  names=measlesWeserEms$map$data[bigunits,"GEN"],
  legend=5, legend.args=list(x="top"), xlab="Time (weekly)",
  hide=TRUE, ylim=c(0,max(observed(measlesWeserEms)[,bigunits]))),
  start=c(2002,1), end=c(2002,26), par.settings=list(xaxis="i")

## plot completely decomposed mean structure (useless without 'ne' component)
```
```r
plot(measlesFit, units=bigunits, col=rainbow(measlesFit$nUnit), decompose=TRUE)

## sum fitted components over all units
plot(measlesFit, total=TRUE)
```

---

### plot.survRes

#### Description

Plotting of a (multivariate) survRes object. The function `plot.survRes.one` is used as a helper function to plot a univariate time series.

#### Usage

```r
## S3 method for class 'survRes'
plot(x, method=x$control$method, disease=x$control$data,
     xaxis.years=TRUE, startyear = 2001, firstweek = 1, same.scale=TRUE,...)
## S3 method for class 'survRes.one'
plot(x, method=x$control$method, disease=x$control$data,
     domany=FALSE, ylim=NULL, xaxis.years=TRUE, startyear = 2001, firstweek = 1,
     xlab="time", ylab="No. infected", main=NULL, type="hhs",
     lty=c(1,1,2), col=c(1,1,4),
     outbreak.symbol = list(pch=3, col=3), alarm.symbol=list(pch=24, col=2),
     legend.opts=list(x="top",
     legend=c("Infected", "Upperbound", "Alarm", "Outbreak"),
     lty=NULL, col=NULL, pch=NULL), ...)
```

#### Arguments

- `x` object of class `survRes`
- `method` surveillance method to be used in title
- `disease` name of disease in title
- `xaxis.years` Boolean indicating whether to show a year based x-axis for weekly data
- `domany` Boolean telling the function whether it is called for a multivariate (TRUE) or univariate (FALSE) survRes object. In case of TRUE no titles are drawn.
- `ylim` range of y axis
- `startyear` year to begin the axis labeling (the year where the oldest data come from)
- `firstweek` number of the first week of January in the first year (just for axis labeling reasons)
- `xlab` label of the x-axis
- `ylab` label of the y-axis
- `main` the title of the graphics is generated from the method and disease arguments if not specified otherwise
same.scale  plot all time series with the same ylim? Defaults to true.
type     line type of the observed counts (first two elements) and the upper bound (third element)
ltv     vector of size 3 specifying the line type of the observed counts (left, right) and the upperbound line
col     vector with three elements: color of left bar and color of top bar, color of right bar, col of the upperbound line.
outbreak.symbol     list with entries pch and col specifying the plot symbol
alarm.symbol     list with entries pch and col specifying the plot symbol
legend.opts     a list containing the entries to be sent to the legend function. If no legend is requested use legend.opts=NULL. Otherwise, the following arguments are default
                   x top
                   legend The names infected and outbreak.
                   lty If NULL the lty argument will be used
                   pch If NULL the pch argument is used
                   col If NULL the col argument is used
                   Any further arguments to the legend function are just provided as additional elements of this list, e.g. horiz=TRUE.
                   ...
                   further arguments for the function matplot. If e.g. xlab or main are provided they overwrite the default values.

Details

The plot.survRes function is intended for internal use. At the moment none of the surveillance methods support multivariate survRes objects. New versions of the packages currently under development will handle this.

Value

none. A plot showing the number of infected, the threshold for recognizing an outbreak, the alarm status and the outbreak status is generated.

Author(s)

M. Höhle

Examples

data(ha)
ctrl <- list(range = 209:290, b = 2, w = 6, alpha = 0.005)
plot(algo.bayes(aggregate(ha), control = ctrl))
poly2adjmat

Derive Adjacency Structure of "SpatialPolygons"

Description

Wrapping around functionality of the spdep package, this function computes the symmetric, binary (0/1), adjacency matrix from a "SpatialPolygons" object. It essentially applies nb2mat(poly2nb(SpP, ...), style="B", zero.policy).

Usage

poly2adjmat(SpP, ..., zero.policy = TRUE)

Arguments

- SpP: an object inheriting from "SpatialPolygons".
- ...: arguments passed to poly2nb. Its snap argument might be particularly useful to handle maps with sliver polygons.
- zero.policy: logical indicating if islands are allowed, see nb2mat.

Value

a symmetric numeric indicator matrix of size length(SpP)^2 representing polygon adjacencies.

Author(s)

(of this wrapper) Sebastian Meyer

See Also

poly2nb in package spdep

Examples

```r
if (requireNamespace("spdep")) {
  ## generate adjacency matrix for districts of Bayern and Baden-Wuerttemberg
  data("fluBYBW")
  adjmat <- poly2adjmat(fluBYBW@map)

  ## same as already stored in the neighbourhood slot (in different order)
  stopifnot(all.equal(adjmat,
                      neighbourhood(fluBYBW)[rownames(adjmat),colnames(adjmat)]))

  ## a visual check of the district-specific number of neighbours
  plot(fluBYBW@map)
  text(coordinates(fluBYBW@map), labels=rowSums(adjmat==1), font=2, col=2)

  ## the neighbourhood graph can be plotted with spdep
  plot(spdep::mat2listw(adjmat), coordinates(fluBYBW@map))
}
```
Indicate Polygons at the Border

Description

Determines which polygons of a "SpatialPolygons" object are at the border, i.e. have coordinates in common with the spatial union of all polygons (constructed using unionSpatialPolygons).

Usage

polyAtBorder(SpP, snap = sqrt(.Machine$double.eps),
    method = "rgeos", ...)

Arguments

SpP an object of class "SpatialPolygons".

snap tolerance used to consider coordinates as identical.

method method to use for unionSpatialPolygons. Defaults to "rgeos", since polyclip uses integer arithmetic, which causes rounding errors usually requiring tuning of (i.e., increasing) the tolerance parameter snap (see example below).

... further arguments passed to the chosen method.

Value

logical vector of the same length as SpP also inheriting its row.names.

Author(s)

Sebastian Meyer

Examples

## Load districts of Germany
load(system.file("shapes", "districtsD.RData", package = "surveillance"))

## Determine districts at the border and check the result on the map
if (requireNamespace("rgeos")) {
  atBorder <- polyAtBorder(districtsD, method = "rgeos")
  plot(districtsD, col = atBorder)
}

## For method = "polyclip", a higher snapping tolerance is required
## to obtain the correct result
if (requireNamespace("polyclip")) {
  atBorder <- polyAtBorder(districtsD, snap = 1e-6, method = "polyclip")
  plot(districtsD, col = atBorder)
}
predict.ah

Predictions from a HHH model

Description

Use a ah or ahg object for prediction.

Usage

```r
## S3 method for class 'ah'
predict(object, newdata=NULL, type=c("response","endemic","epi.own","epi.neighbours"), ...)
```

Arguments

- `object`: object of class ah or ahg
- `newdata`: optionally, a disProgObject with which to predict; if omitted, the fitted mean is returned.
- `type`: the type of prediction required. The default is on the scale of the response variable (endemic and epidemic part). The alternative "endemic" returns only the endemic part (i.e. $n_i \nu_{it}$), "epi.own" and "epi.neighbours" return the epidemic part (i.e. $\lambda_i y_{i,t}$ and $\phi_i \sum_{j \sim i} y_{j,t-1}$)
- `...`: not really used

Value

matrix of values containing the mean $\mu_{it}$ for each region and time point.

Note

This function is experimental!

primeFactors

Prime Number Factorization

Description

Computes the prime number factorization of an integer.

Usage

```r
primeFactors(x)
```

Arguments

- `x`: an integer
Value
vector with prime number factorization of x

print.algoQV  Print Quality Value Object

Description
Print a single quality value object in a nicely formatted way

Usage
```r
## S3 method for class 'algoQV'
print(x,...)
```

Arguments
- **x**  Quality Values object generated with `quality`
- **...**  Further arguments (not really used)

Examples
```r
# Create a test object
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 200, A = 1,
                               alpha = 1, beta = 0, phi = 0,
                               frequency = 1, state = NULL, K = 1.7)

# Let this object be tested from rki
survResObj <- algo.rki(disProgObj, control = list(range = 50:200))

# Compute the quality values in a nice formatted way
algo.quality(survResObj)
```

qlomax  Quantile Function of the Lomax Distribution

Description
Quantile function of the Lomax distribution with positive scale parameter `scale` (often denoted as $\sigma$) and positive shape parameter `shape` (often denoted as $\alpha$). This implementation does not include any checks, but only the raw formula $\text{scale} \cdot ((1-p)^{(-1/\text{shape})} - 1)$. Another implementation can be found as `qlomax` in the package `VGAM`.

Usage
```r
qlomax(p, scale, shape)
```
Arguments

- **p**: vector of probabilities.
- **scale**: positive scale parameter.
- **shape**: positive shape parameter.

Value

Numeric vector of quantiles corresponding to the probabilities p.

Author(s)

Sebastian Meyer

See Also

Lomax in package VGAM.

Examples

```r
qlomax(0.99, 1, 2)
```

---

R0

Computes reproduction numbers from fitted models

Description

The S3 generic function R0 defined in package surveillance is intended to compute reproduction numbers from fitted epidemic models. The package currently defines a method for the "twinstim" class, which computes expected numbers of infections caused by infected individuals depending on the event type and marks attached to the individual, which contribute to the infection pressure in the epidemic predictor of that class. There is also a method for simulated "epidataCS" (just a wrapper for the "twinstim"-method).

Usage

```r
R0(object, ...)
```

## S3 method for class 'twinstim'
R0(object, newevents, trimmed = TRUE, newcoef = NULL, ...)

## S3 method for class 'simEpidataCS'
R0(object, trimmed = TRUE, ...)

```r
simpleR0(object, eta = coef(object)["e.(Intercept)"]],
eps.s = NULL, eps.t = NULL, newcoef = NULL)
```
Arguments

object A fitted epidemic model object for which an R0 method exists.
newevents an optional data.frame of events for which the reproduction numbers should be calculated. If omitted, it is calculated for the original events from the fit. In this case, if trimmed = TRUE (the default), the result is just object$rP; however, if trimmed = FALSE, the model environment is required, i.e. object must have been fitted with model = TRUE.

For the twinstim method, newevents must at least contain the following columns: the time of the events, the factor variable type, the interaction ranges eps.t and eps.s, as well as columns for the marks used in the epidemic component of the fitted "twinstim" object as stored in formula(object)$epidemic. The coding of the variables must of course be the same as used for fitting. For trimmed R0 values, newevents must additionally contain the components .influenceRegion and, if using the fcircle trick in the siaf specification, also .bdist (cf. the hidden columns in the events component of class "epidataCS").

trimmed logical indicating if the individual reproduction numbers should be calculated by integrating the epidemic intensities over the observation period and region only (trimmed = TRUE) or over the whole time-space domain R+ x R^2 (trimmed = FALSE). By default, if newevents is missing, the trimmed R0 values stored in object are returned. Trimming means that events near the (spatial or temporal) edges of the observation domain have lower reproduction numbers (ceteris paribus) because events outside the observation domain are not observed.
newcoef the model parameters to use when calculating reproduction numbers. The default (NULL) is to use the MLE coef(object). This argument mainly serves the construction of Monte Carlo confidence intervals by evaluating rP for parameter vectors sampled from the asymptotic multivariate normal distribution of the MLE, see Examples.

... additional arguments passed to methods. Currently unused for the twinstim method.

eta a value for the epidemic linear predictor, see details.
eps.s,eps.t the spatial/temporal radius of interaction. If NULL (the default), the original value from the data is used if this is unique and an error is thrown otherwise.

Details

For the "twinstim" class, the individual-specific expected number $\mu_j$ of infections caused by individual (event) $j$ inside its theoretical (untrimmed) spatio-temporal range of interaction given by its eps.t ($\epsilon$) and eps.s ($\delta$) values is defined as follows (cf. Meyer et al, 2012):

$$\mu_j = e^{\eta_j} \cdot \int_{b(0,\delta)} f(s)ds \cdot \int_{0}^{t} g(t)dt.$$  

Here, $b(0, \delta)$ denotes the disc centred at (0,0)' with radius $\delta$, $\eta_j$ is the epidemic linear predictor, $g(t)$ is the temporal interaction function, and $f(s)$ is the spatial interaction function. For a type-specific twinstim, there is an additional factor for the number of event types which can be infected by the type of event $j$ and the interaction functions may be type-specific as well.
Alternatively to the equation above, the trimmed (observed) reproduction numbers are obtain by integrating over the observed infectious domains of the individuals, i.e. integrate $f$ over the intersection of the influence region with the observation region $W$ (i.e. over $\{W \cap b(s_j, \delta)\} - s_j$) and $g$ over the intersection of the observed infectious period with the observation period $(t_0; T]$ (i.e. over $(0; \min(T - t_j, e)]$).

The function `simpleR0` computes

$$\exp(\eta) \cdot \int_{b(0, \delta)} f(s) ds \cdot \int_0^e g(t) dt,$$

where $\eta$ defaults to $\gamma_0$ disregarding any epidemic effects of types and marks. It is thus only suitable for simple epidemic `twinstim` models with epidemic $\sim \chi_1$, a diagonal (or secondary diagonal) `qmatrix`, and type-invariant interaction functions. `simpleR0` mainly exists for use by `epitest`.

(Numerical) Integration is performed exactly as during the fitting of `object`, for instance `object$control.siaf` is queried if necessary.

**Value**

For the $R0$ methods, a numeric vector of estimated reproduction numbers from the fitted model `object` corresponding to the rows of `newevents` (if supplied) or the original fitted events including events of the prehistory.

For `simpleR0`, a single number (see details).

**Author(s)**

Sebastian Meyer

**References**


**Examples**

```r
## load the 'imdepi' data and a model fit
data("imdepi", "imdepifit")

## calculate individual and type-specific reproduction numbers
R0s <- R0(imdepifit)
tapply(R0s, imdepi$events@data[names(R0s), "type"], summary)

## untrimmed $R0$ for a specific event
R0(imdepifit, newevents=marks(imdepi)[1,, trimmed=FALSE)

## compute a Monte Carlo confidence interval

## use a simpler model with constant 'siaf' for speed
simplefit <- update(imdepifit, epidemic=type, siaf=NULL, subset=NULL)
```
## we'd like to compute the mean R0's by event type

```r
meanR0ByType <- function(newcoef) {
  R0events <- R0(simplefit, newcoef=newcoef)
  tapply(R0events, imdepi$events$data$names(R0events), "type"), mean)
}

(meansMLE <- meanR0ByType(newcoef=NULL))
```

## sample B times from asymptotic multivariate normal of the MLE

```r
B <- 5  # CAVE: toy example! In practice this has to be much larger
set.seed(123)
parsamples <- MASS::mvrnorm(B, mu=coef(simplefit), Sigma=vcov(simplefit))
```

## for each sample compute the 'meanR0ByType'

```r
meansMC <- apply(parsamples, 1, meanR0ByType)
```

## get the quantiles and print the result

```r
cisMC <- apply(cbind(meansMLE, meansMC), 1, quantile, probs=c(0.025,0.975))
print(rbind(MLE=meansMLE, cisMC))
```

### R0 for a simple epidemic model

### without epidemic covariates, i.e., all individuals are equally infectious

```r
mepi1 <- update(simplefit, epidemic = ~1, subset = type == "B",
  model = TRUE, verbose = FALSE)

# using the default spatial and temporal ranges of interaction
(R0B <- simpleR0(mepi1))  # eps.s=200, eps.t=30
stopifnot(identical(R0B, R0(mepi1, trimmed = FALSE)[[1]]))
```

```r
# assuming smaller interaction ranges (but same infection intensity)
simpleR0(mepi1, eps.s = 50, eps.t = 15)
```

---

### ranef

**Import from package nlme**

**Description**

The generic functions `ranef` and `fixef` are imported from package `nlme`. See `nlme::ranef` for `nlme`'s own description, and `ranef.hhh4` or `fixef.hhh4` for the added methods for "hhh4" models.

---

### readData

**Reading of Disease Data**

**Description**

Reading of disease data. In the package disease data are saved in a file `<abb>.txt` containing three columns – the weeknumber (week), the observed number of counts (observed) and a state (state). The data are read using `read.table(..., header=T)`, hence the file has to contain a header.
Usage

```r
readData(abb, week53to52=TRUE, sysPath=TRUE)
```

Arguments

- `abb` : abbreviation of the disease name.
- `week53to52` : Boolean indicating whether to convert RKI 53 Weeks System to 52 weeks a year
- `sysPath` : Boolean, if TRUE then R automatically looks in the data directory of the `surveillance` package.

Details

This function is only kept for backwards compatibility. As of 0.9-2 all data should be read with `data`.

Value

- a `disProg` (disease progress) object including a list of the observed and the state chain.

See Also

- `mQ`, `mR`, `mS`, `mT`, `mU`, `qQ_nrwh`, `qR`, `sQ`, `sR`, `sS`, `kQ`, `nQ`, `nR`, `hQ_nrwrp`

Examples

```r
readData("m5")
#To bring a single vector of counts into a format, which can be handled by readData. Assume "counts" is a vector of counts.
counts <- rpois(100, 20)
counts <- data.frame("week"=1:length(counts), "observed"=counts, "state"=rep(0, length(counts)))
write(c("week","observed","state"),file="disease.txt",ncol=3)
write(t(as.matrix(counts)),file="disease.txt",ncol=3,append=TRUE)
disease <- readData("disease",week53to52=FALSE,sysPath=FALSE)
```

---

**refvalIdxByDate**

Compute indices of reference value using Date class

Description

The reference values are formed based on computations of `seq` for Date class arguments.

Usage

```r
refvalIdxByDate(t0, b, w, epochStr, epochs)
```
Arguments

- **t0**: A Date object describing the time point
- **b**: Number of years to go back in time
- **w**: Half width of window to include reference values for
- **epochStr**: One of "1 month", "1 week" or "1 day"
- **epochs**: Vector containing the epoch value of the sts/disProg object

Details

Using the Date class the reference values are formed as follows: Starting from \( t_0 \) go \( i = 1, \ldots, b \) years back in time. For each year, go \( w \) epochs back and include from here to \( w \) epochs after \( t_0 \).

In case of weeks we always go back to the closest Monday of this date. In case of months we also go back in time to closest 1st of month.

Value

A vector of indices in epochs which match

residuals.ah  Residuals from a HHH model

Description

Extracts model residuals from a ah or ahg object.

Usage

```r
## S3 method for class 'ah'
residuals(object, type=c("deviance","pearson"), ...)
```

Arguments

- **object**: object of class ah or ahg
- **type**: the type of residuals which should be returned. The alternatives are "deviance" (default) and "pearson"
- ...: not really used

Value

Matrix with residuals for each region and time point.

Note

This function is experimental!
Extract Cox-Snell-like Residuals of a Fitted Point Process

Description

Extract the “residual process” (cf. Ogata, 1988) of a fitted point process model specified through the conditional intensity function, for instance a model of class "twinSIR" or "twinstim" (and also "simEpidataCS"). The residuals are defined as the fitted cumulative intensities at the event times, and are generalized residuals similar to those discussed in Cox and Snell (1968).

Usage

```r
## S3 method for class 'twinSIR'
residuals(object, ...)
## S3 method for class 'twinstim'
residuals(object, ...)
## S3 method for class 'simEpidataCS'
residuals(object, ...)
```

Arguments

- `object` an object of one of the aforementioned model classes.
- `...` unused (argument of the generic).

Details

For objects of class `twinstim`, the residuals may already be stored in the object as component `object$tau` if the model was fitted with `cumCIF = TRUE` (and they always are for "simEpidataCS"). In this case, the `residuals` method just extracts these values. Otherwise, the residuals have to be calculated, which is only possible with access to the model environment, i.e. `object` must have been fitted with `model = TRUE`. The calculated residuals are then also appended to `object` for future use. However, if `cumCIF` and `model` were both set to true in the `object` fit, then it is not possible to calculate the residuals and the method returns an error.

Value

Numeric vector of length the number of events of the corresponding point process fitted by `object`. This is the observed residual process.

Author(s)

Sebastian Meyer
References


See Also

*checkResidualProcess* to graphically check the goodness-of-fit of the underlying model.

Examples

```r
## Load the twinSIR() fit
data("foofit")
residuals(foofit)
## these residuals are, e.g., used by checkResidualProcess()
checkResidualProcess(foofit)
```

---

**rotaBB**

*Rotavirus cases in Brandenburg, Germany, during 2002-2013 stratified by 5 age categories*

Description

Monthly reported number of rotavirus infections in the federal state of Brandenburg stratified by five age categories (00-04, 05-09, 10-14, 15-69, 70+) during 2002-2013.

Usage

```r
data(rotaBB)
```

Format

A *sts* object.

Source

The data were queried on 19 Feb 2014 from the Survstat@RKI database of the German Robert Koch Institute ([https://survstat.rki.de/](https://survstat.rki.de/)).
**runifdisc**  

### Description

Sample \( n \) points uniformly on a disc of radius \( r \) in two-dimensional euclidean space via transformation to polar coordinates: the angle is sampled uniformly from \( U(0, 2\pi) \), the length is sampled uniformly from \( \sqrt{U(0, r^2)} \). The sampled polar coordinates are then back-transformed to cartesian coordinates.

### Usage

```r
runifdisc(n, r = 1, buffer = 0)
```

### Arguments

- **n**  
  integer size of the sample.

- **r**  
  numeric radius of the disc (centered at (0, 0)).

- **buffer**  
  radius of inner buffer zone without points.

### Value

A two-column coordinate matrix of the sampled points.

### Author(s)

Sebastian Meyer

### See Also

- `runifdisc` in package `spatstat`, which is slightly more flexible and integrated within the "ppp" class.

### Examples

```r
x <- surveillance::runifdisc(1000, 3)  
plot(x)
```
salmAllOnset  
*Salmonella cases in Germany 2001-2014 by data of symptoms onset*

**Description**

A dataset containing the reported number of cases of Salmonella in Germany 2001-2014 aggregated by data of disease onset. The slot control contains a matrix reportingTriangle with the reporting triangle as described in Salmon et al. (2015).

**Usage**

```r
data(salmAllOnset)
```

**Format**

A sts-object

**References**


salmHospitalized  
*Hospitalized Salmonella cases in Germany 2004-2014*

**Description**

Reported number of cases of Salmonella in Germany 2004-2014 (early 2014) that were hospitalized. The corresponding total number of cases is indicated in the slot populationFrac and multinomialTS is TRUE.

**Usage**

```r
data(salmHospitalized)
```

**Format**

An "sts" object.

**Source**

The data are queried from the Survstat@RKI database of the German Robert Koch Institute (https://survstat.rki.de/).
salmNewport  

**Salmonella Newport cases in Germany 2004-2013**

**Description**

Reported number of cases of the Salmonella Newport serovar in the 16 German federal states 2004-2013.

**Usage**

data(salmNewport)

**Format**

A sts object.

**Source**


---

salmonella.Nagona  

**Salmonella Agona cases in the UK 1990-1995**

**Description**

Reported number of cases of the Salmonella Agona serovar in the UK 1990-1995. Note however that the counts do not correspond exactly to the ones used by Farrington et. al (1996).

**Usage**

data(salmonella.Nagona)

**Format**

A disProg object with 312 observations starting from week 1 in 1990.

**Source**

Centering and Scaling a "gpc.poly" Polygon

Description

This is a re-implementation of the corresponding method from package gpclib to also allow centering.

Usage

```r
## S3 method for class 'gpc.poly'
scale(x, center = c(0,0), scale = c(1,1))
```

Arguments

- `x`: an object of class "gpc.poly".
- `center`: numeric vector of length 2 (x,y), which will be subtracted from the respective coordinates of `x`.
- `scale`: numeric vector of length 2 (x,y), which serves as the divisor for the respective coordinates of `x`.

Value

A "gpc.poly", the shifted and/or scaled version of `x`.

Proper Scoring Rules for Poisson or Negative Binomial Predictions

Description

Proper scoring rules for Poisson or negative binomial predictions of count data are described in Czado et al. (2009). The following scores are implemented: logarithmic score (logs), ranked probability score (rps), Dawid-Sebastiani score (dss), squared error score (ses).

Usage

```r
scores(x, ...)
```

## Default S3 method:
scores(x, mu, size = NULL,
    which = c("logs", "rps", "dss", "ses"),
    sign = FALSE, ...)

- `logs(x, mu, size = NULL)`
- `rps(x, mu, size = NULL, k = 40, tolerance = sqrt(.Machine$double.eps))`
- `dss(x, mu, size = NULL)`
- `ses(x, mu, size = NULL)`
scores

Arguments

- **x**: the observed counts. All functions are vectorized and also accept matrices or arrays. Dimensions are preserved.
- **mu**: the means of the predictive distributions for the observations x.
- **size**: either NULL (default), indicating Poisson predictions with mean mu, or dispersion parameters of negative binomial forecasts for the observations x, parametrized as in `dnbinom` with variance `mu*(1+mu/size)`.
- **which**: a character vector specifying which scoring rules to apply. By default, all four proper scores are calculated. The normalized squared error score ("nses") is also available but it is improper and hence not computed by default.
- **sign**: a logical indicating if the function should also return `sign(x-mu)`, i.e., the sign of the difference between the observed counts and corresponding predictions.
- **...**: unused (argument of the generic).
- **k**: scalar argument controlling the finite sum approximation for the rps with truncation at `ceiling(mu + k*sd)`.
- **tolerance**: absolute tolerance for the finite sum approximation employed in the rps calculation. A warning is produced if the approximation with k summands is insufficient for the specified tolerance. In this case, increase k for higher precision (or use a larger tolerance).

Value

The scoring functions return the individual scores for the predictions of the observations in x (maintaining their dimension attributes).

The default scores-method applies the selected (which) scoring functions (and calculates `sign(x-mu)`) and returns the results in an array (via `simplify2array`), where the last dimension corresponds to the different scores.

Author(s)

Sebastian Meyer and Michaela Paul

References


See Also

The R package `scoringRules` implements the logarithmic score and the (continuous) ranked probability score for many distributions.
Examples

```r
mu <- c(0.1, 1, 3, 6, pi, 100)
size <- 0.1
set.seed(1)
y <- rbinom(length(mu), mu = mu, size = size)
scores(y, mu = mu, size = size)
scores(y, mu = mu, size = 1) # ses ignores the variance
scores(y, mu = 1, size = size)

## apply a specific scoring rule
scores(y, mu = mu, size = size, which = "rps")
rps(y, mu = mu, size = size)
```

Description

Number of salmonella hadar cases in Germany 2001-2006. An increase is seen during 2006.

Usage

```r
data(shadar)
```

Format

A disProg object containing $295 \times 1$ observations starting from week 1 in 2001 to week 35 in 2006.

Source


Examples

```r
data(shadar)
plot(shadar)
```
sim.pointSource  

`Simulate Point-Source Epidemics`

**Description**

Simulation of epidemics which were introduced by point sources. The basis of this programme is a combination of a Hidden Markov Model (to get random timepoints for outbreaks) and a simple model (compare `sim.seasonalNoise`) to simulate the baseline.

**Usage**

```r
sim.pointSource(p = 0.99, r = 0.01, length = 400, A = 1,
    alpha = 1, beta = 0, phi = 0, frequency = 1, state = NULL, K)
```

**Arguments**

- `p`: probability to get a new outbreak at time i if there was one at time i-1, default 0.99.
- `r`: probability to get no new outbreak at time i if there was none at time i-1, default 0.01.
- `length`: number of weeks to model, default 400. `length` is ignored if `state` is given. In this case the length of `state` is used.
- `A`: amplitude (range of sinus), default = 1.
- `alpha`: parameter to move along the y-axis (negative values not allowed) with alpha \geq\ A, default = 1.
- `beta`: regression coefficient, default = 0.
- `phi`: factor to create seasonal moves (moves the curve along the x-axis), default = 0.
- `frequency`: factor to determine the oscillation-frequency, default = 1.
- `state`: use a state chain to define the status at this timepoint (outbreak or not). If not given a Markov chain is generated by the programme, default NULL.
- `K`: additional weight for an outbreak which influences the distribution parameter mu, default = 0.

**Value**

a `disProg` (disease progress) object including a list of the observed, the state chain and nearly all input parameters.

**Author(s)**

M. Höhle, A. Riebler, C. Lang

**See Also**

`sim.seasonalNoise`
Examples

```r
# Plotting of simulated data
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 208,
A = 1, alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 2)

# plot the simulated disease with the defined outbreaks
plot(disProgObj)

state <- rep(c(0,0,0,0,0,0,0,1,1, 20)
disProgObj <- sim.pointSource(state = state, K = 1.2)
plot(disProgObj)
```

---

**sim.seasonalNoise**

*Generation of Background Noise for Simulated Timeseries*

Description

Generation of a cyclic model of a Poisson distribution as background data for a simulated timevector.

The mean of the Poisson distribution is modelled as:

\[
\mu = \exp(A \sin(frequency \cdot \omega \cdot (t + \phi)) + \alpha + \beta \ast t + K \ast state)
\]

Usage

```r
sim.seasonalNoise(A = 1, alpha = 1, beta = 0, phi = 0,
length, frequency = 1, state = NULL, K = 0)
```

Arguments

- **A**: amplitude (range of sinus), default = 1.
- **alpha**: parameter to move along the y-axis (negative values not allowed) with alpha > = A, default = 1.
- **beta**: regression coefficient, default = 0.
- **phi**: factor to create seasonal moves (moves the curve along the x-axis), default = 0.
- **length**: number of weeks to model.
- **frequency**: factor to determine the oscillation-frequency, default = 1.
- **state**: if a state chain is entered the outbreaks will be additional weighted by K.
- **K**: additional weight for an outbreak which influences the distribution parameter mu, default = 0.

Value

an object of class seasonNoise which includes the modelled timevector, the parameter \( \mu \) and all input parameters.
**Description**

Simulates a multivariate time series of counts based on the Poisson/Negative Binomial model as described in Held et al. (2005).

**Usage**

```r
## Default S3 method: simHHH(model=NULL, control=list(coefs=list(alpha=1, gamma = 0, delta = 0, lambda = 0, phi = NULL, psi = NULL, period = 52),
neighbourhood = NULL, population = NULL, start = NULL),
length)

## S3 method for class 'ah'
simHHH(model, control = model$control, length)
```

**Arguments**

- `control` list with
  - `coefs` list with the following parameters of the model - if not specified, those parameters are omitted
    - `alpha` vector of length \( m \) with intercepts for \( m \) units or geographic areas respectively
    - `gamma` vector with parameters for the "sine" part of \( \nu_{i,t} \)
    - `delta` vector with parameters for the "cosine" part of \( \nu_{i,t} \)
    - `lambda` autoregressive parameter
    - `phi` autoregressive parameter for adjacent units

**Examples**

```r
season <- sim.seasonalNoise(length = 300)
plot(season$seasonalBackground,type = "l")

# use a negative timetrend beta
season <- sim.seasonalNoise(beta = -0.003, length = 300)
plot(season$seasonalBackground,type = "l")
```
psi  overdispersion parameter of the negative binomial model; NULL corresponds to a Poisson model

period  period of the seasonal component, defaults to 52 for weekly data
neighbourhood  neighbourhood matrix of size $m \times m$ with element 1 if two units are adjacent; the default NULL assumes that there are no neighbours
population  matrix with population proportions; the default NULL sets $n_{i,t} = 1$
start  if NULL, the means of the endemic part in the $m$ units is used as initial values $y_{i,0}$

model  Result of a model fit with `algo.hhh`, the estimated parameters are used to simulate data
length  number of time points to simulate

Details

Simulates data from a Poisson or a Negative Binomial model with mean

$$
\mu_{i,t} = \lambda y_{i,t-1} + \phi \sum_{j\sim i} y_{j,t-1} + n_{i,t} \nu_{i,t}
$$

where

$$
\log \nu_{i,t} = \alpha_i + \sum_{s=1}^{S} (\gamma_s \sin(\omega_s t) + \delta_s \cos(\omega_s t))
$$

$\omega_s = 2s\pi/\text{period}$ are Fourier frequencies and $n_{i,t}$ are possibly standardized population sizes.

Value

Returns a list with elements

data  disProgObj of simulated data
mean  matrix with mean $\mu_{i,t}$ that was used to simulate the data
endemic  matrix with only the endemic part $\nu_{i,t}$
coefs  list with parameters of the model

Note

The model does not contain a linear trend.

Source

**stcd**  

**Spatio-temporal cluster detection**

**Description**

Shiryaev-Roberts based prospective spatio-temporal cluster detection as in Assuncao & Correa (2009).

**Usage**

```
stcd(x, y, t, radius, epsilon, areaA, areaAcapBk, threshold, cusum=FALSE)
```

**Arguments**

- **x** Vector containing spatial x coordinate of the events.
- **y** Vector containing spatial y coordinate of the events.
- **t** Vector containing the time points of the events. It is assumed that the vector is sorted (early->last).
- **radius** Radius of the cluster to detect.
- **epsilon** Relative change of event-intensity within the cluster to detect. See reference paper for an explicit definition.
- **areaA** Area of the observation region A (single number) – This argument is currently ignored!
- **areaAcapBk** Area of A \ B(\(s_k, \rho\)) for all \(k=1,\ldots,n\) (vector). This argument is currently ignored!
- **threshold** Threshold limit for the alarm and should be equal to the desired Average-Run-Length (ARL) of the detector.
- **cusum** (logical) If FALSE (default) then the Shiryaev-Roberts detector is used as in the original article by Assuncao & Correa (2009), i.e. \(R_n = \sum_{k=1}^{\infty} \Lambda_{k,n}\), where \(\Lambda_{k,n}\) denotes the likelihood ratio between the in-control and out-of-control model. If TRUE, CUSUM test statistic is used instead. Here,

\[
R_n = \max_{1 \leq k \leq n} \Lambda_{k,n}
\]

Note that this has implications on what threshold will sound the alarm (CUSUM threshold needs to be smaller).

**Details**

Shiryaev-Roberts based spatio-temporal cluster detection based on the work in Assuncao and Correa (2009). The implementation is based on C++ code originally written by Marcos Oliveira Prates, UFMG, Brazil and provided by Thais Correa, UFMG, Brazil during her research stay in Munich. This stay was financially supported by the Munich Center of Health Sciences.

Note that the vectors x, y and t need to be of the same length. Furthermore, the vector t needs to be sorted (to improve speed, the latter is not verified within the function).
The current implementation uses a call to a C++ function to perform the actual computations of the test statistic. The function is currently experimental – data type and results may be subject to changes.

**Value**

A list with three components

- **R**
  A vector of the same length as the input containing the value of the test statistic for each observation.

- **idxFA**
  Index in the x,y,t vector causing a possible alarm. If no cluster was detected, then a value of −1 is returned here.

- **idxCC**
  Index in the x,y,t vector of the event containing the cluster. If no cluster was detected, then a value of −1 is returned here.

**Author(s)**

M. O. Prates, T. Correa and M. Höhle

**References**


**Examples**

```r
if (require("splanclns")) {
  # load the data from package "splanclns"
  data(burkitt, package="splanclns")

  # order the times
  burkitt <- burkitt[order(burkitt$t),]

  # Parameters for the SR detection
  epsilon <- 0.5 # relative change within the cluster
  radius <- 20 # radius
  threshold <- 161 # threshold limit

  res <- stcd(x=burkitt$x,
              y=burkitt$y,
              t=burkitt$t,
              radius=radius,
              epsilon=epsilon,
              areaA=1,
              areaACapBk=1,
              threshold=threshold)

  # Index of the event
  which.max(res$R >= threshold)
}
```
Description

The function `stktest` wraps functions in package `splancs` to perform the K-function based Monte Carlo permutation test for space-time clustering (Diggle et al, 1995) for "epidataCS". The implementation is due to Meyer et al. (2016).

Usage

```
stKtest(object, eps.s = NULL, eps.t = NULL, B = 199, 
    cores = 1, seed = NULL, poly = object$W)
```

```
## S3 method for class 'stktest'
plot(x, which = c("D", "R", "MC"),
    args.D = list(), args.D0 = args.D, args.R = list(), args.MC = list(),
    mfrow = sort(n2mfrow(length(which))), ...)
```

Arguments

- **object**: an object of class "epidataCS".
- **eps.s**, **eps.t**: numeric vectors defining the spatial and temporal grids of critical distances over which to evaluate the test. The default (NULL) uses equidistant values from 0 to the smallest eps.s/eps.t value in `object$events`, but not larger than half the observed spatial/temporal domain.
- **B**: the number of permutations.
- **cores**: the number of parallel processes over which to distribute the requested number of permutations.
- **seed**: argument for `set.seed` to initialize the random number generator such that results become reproducible (also if cores > 1, see `plapply`).
- **poly**: the polygonal observation region of the events (as an object handled by `xylist`). The default `object$W` might not work since package `splancs` does not support multi-polygons. In this case, the `poly` argument can be used to specify a substitute.
- **x**: an "stktest".
- **which**: a character vector indicating which diagnostic plots to produce. The full set is c("D", "D0", "R", "MC"). The special value which = "stdiagn" means to call the associated `splancs` function `stdiagn`.
- **args.D**, **args.D0**, **args.R**, **args.MC**: argument lists for the plot functions `persp` (for "D" and "D0"), `plot.default` ("R"), and `truehist` ("MC"), respectively, to modify the default settings. Ignored if `which = "stdiagn"`.
- **mfrow**: `par`-setting to layout the plots. Ignored for `which = "stdiagn"` and if set to NULL.
- **...**: ignored (argument of the generic).
Value

an object of class "stKtest" (inheriting from "htest"), which is a list with the following components:

- `method` a character string indicating the type of test performed.
- `data.name` a character string naming the supplied object.
- `statistic` the sum $U$ of the standardized residuals $R(s,t)$.
- `parameter` the number $B$ of permutations.
- `p.value` the p-value for the test.
- `pts` the coordinate matrix of the event locations (for `stdiagn`.
- `stk` the estimated K-function as returned by `stkhat`.
- `seD` the standard error of the estimated $D(s,t)$ as returned by `stsecal`.
- `mctest` the observed and permutation values of the test statistic as returned by `stmctest`.

The `plot`-method invisibly returns NULL.

Author(s)

Sebastian Meyer

References


See Also

call the simple `knox` test and function `epitest` for testing "twinstim" models.

Examples

```r
if (requireNamespace("spansc")) {
  data("imdepi")
  imdepiB <- subset(imdepi, type == "B")
  mainpoly <- coordinates(imdepiB$@polygons[[1]]$Polygons[[5]])
  if (surveillance.options("allExamples")) {
    SGRID <- c(0, 10, 25, 50, 75, 100, 150, 200)
    TGRID <- c(0, 7, 14, 21, 28)
    B <- 99
    CORES <- 2
  } else { # dummy settings for fast CRAN checks
    SGRID <- c(0, 50)
    TGRID <- c(0, 30)
    B <- 9
  }
}```
sts-class

```
CORES <- 1

imdBstKtest <- stKtest(imdepiB, eps.s = SGRID, eps.t = TGRID, B = B,
  cores = CORES, seed = 1, poly = list(mainpoly))

print(imdBstKtest)
plot(imdBstKtest)
```

sts-class  

Class "sts" – surveillance time series

Description

This is a lightweight S4 class to implement (multivariate) time series of counts, typically from public health surveillance. For areal time series, the class can also capture the spatial layout of the regions, where the data originate from. The constructor function `sts` can be used to setup an "sts" object. Conversion of simple time-series objects (of class "ts") is also possible. The slots of the "sts" class and available methods are described below.

Usage

```
st(  
  observed,  
  start = c(2000, 1),  
  frequency = 52,  
  population = NULL, ...  
)
```

Arguments

- **observed**: a vector (for a single time series) or matrix (one time series per column) of counts. A purely numeric data frame will also do (transformed via `as.matrix`). This argument sets the `observed` slot, which is the core element of the resulting "sts" object. It determines the dimensions and colnames for several other slots. The columns (“units”) typically correspond to different regions, diseases, or age groups.

- **start, frequency**: basic characteristics of the time series data just like for simple "ts" objects. The (historical) default values correspond to weekly data starting in the first week of 2000.

- **population**: a vector of length the number of columns in `observed` or a matrix of the same dimension as `observed`. Especially for multivariate time series, the population numbers (or fractions) underlying the counts in each unit are relevant for visualization and statistical inference. The `population` argument is an alias for the corresponding slot `population_frac`. The default NULL value sets equal population fractions across all units.

- **...**: further named arguments with names corresponding to slot names (see the list below). For instance, the `epoch` slot is used to store the observation time, either as an integer sequence (default) or as the numeric representation of dates (if `epochAsDate`=TRUE). In the public health surveillance context, the state slot is used to indicate outbreaks (default: FALSE for all observations). For areal time series data, the map and neighbourhood slots are used to store the spatial structure of the observation region.
**Slots**

- **epoch**: Object of class numeric or specifying the time of observation. In old versions of the package this used to be the week numbers. However, depending on the `freq` argument, it can now be day or month as well. Furthermore, if `epochAsDate=TRUE` then it is the as.numeric representation of Date objects giving the exact date of the observation. Note: This slot used to be called week in earlier versions of the package, but has now been renamed to reflect the greater flexibility in the choice of observation time.
- **freq**: If weekly data `freq` corresponds to 52, in case of monthly data `freq` is 12.
- **start**: vector of length two denoting the year and the sample number (week, month, etc.) of the first observation.
- **observed**: A matrix of size `length(epoch)` times the number of regions containing the weekly/monthly number of counts in each region. The colnames of the matrix should match the ID values of the shapes in the `map` slot.
- **state**: Matrix with the same dimension as `observed` containing booleans whether at the specific time point there was an outbreak in the region.
- **alarm**: Matrix with the same dimension as `observed` specifying whether an outbreak detection algorithm declared a specific time point in the region as having an alarm.
- **upperbound**: Matrix with upper bound values.
- **neighbourhood**: Symmetric matrix of size `(numberofregions)^2` describing the neighbourhood structure. It may either be a binary adjacency matrix or contain neighbourhood orders (see the Examples for how to infer the latter from the `map`).
- **populationFrac**: A matrix of population fractions or absolute numbers (see `multinomialTS` below) with dimensions `dim(observed)`.
- **map**: Object of class `SpatialPolygonsDataFrame` providing a shape of the areas which are monitored.
- **control**: Object of class `list`, this is a rather free data type to be returned by the surveillance algorithms.
- **epochAsDate**: Object of class "logical" stating whether to use a ISO 8601 representation of the epoch slot using the Date class (epochAsDate=TRUE) or just to interpret the epochs as numerics (epochAsDate=FALSE).
- **multinomialTS**: Object of class "logical" stating whether to interpret the object as observed out of population, i.e. a multinomial interpretation instead of a count interpretation.

**Methods**

- `dim` signature(x = "sts"): extract matrix dimensions of `observed`.
- `dimnames` signature(x="sts"): extract the `dimnames` of the observed matrix.
- `observed` signature(x = "sts"): extract the observed slot of an `sts` object.
- `population` signature(x = "sts"): extract the `populationFrac` slot of an `sts` object.
- `multinomialTS` signature(x = "sts"): extract the `multinomialTS` slot of an `sts` object.
- `neighbourhood` signature(x = "sts"): extract the `neighbourhood` slot of an `sts` object.
- `alarms` signature(x = "sts"): extract the `alarm` slot of an `sts` object.
**upperbound** signature(x = "sts"): extract the upperbound slot of an sts object.

**control** signature(x = "sts"): extract the control slot of an sts object.

**epoch** signature(x = "sts"): extract the epoch slot of an sts object. If ISO dates are used then the returned object is of class `date`.

**epochInYear** signature(x = "sts"): Returns the epoch number within the year of the epoch slot.

**initialize** signature(x="sts"): the internal function `init.sts` is called, which assigns all slots.

[ subsetting "sts" objects, see `[.sts-method.

**aggregate** signature(x="sts"): see `aggregate,sts-method`

**year** signature(x = "sts"): extracts the corresponding year of each observation of x

**as.data.frame** signature(x = "sts"): converts the observed, epoch, state and alarm slots of x into a data frame with column names matching the colnames of the respective slots. Useful when one wants to fit a model based on the object

**plot** signature(x="sts", y="missing"): this method is the entry point to a collection of plot variants. It is also the successor of the `plot.disProg` and `plot.survRes` functions. The type of plot is specified using a formula type. See `stsplot` for details.

**animate** see `animate.sts`

**coerce** signature(from="sts", to="ts") (can also be called via the S3 generic `as.ts`) and the reverse signature(from="ts", to="sts").

**toLatex** see `toLatex,sts-method`

### Author(s)

Michael Höhle and Sebastian Meyer

### Examples

```r
## A typical dataset with weekly counts of measles from several districts
data("measlesWeserEms")
measlesWeserEms

## reconstruct data("measlesWeserEms") from its components
counts <- observed(measlesWeserEms)
map <- measlesWeserEms$map
populationFrac <- population(measlesWeserEms)
weserems_nbOrder <- neighbourhood(measlesWeserEms)
## orders of adjacency can also be determined from the map
if (requireNamespace("spdep")) {
    stopifnot(identical(weserems_nbOrder,
                      nbOrder(poly2adjmat(map), maxlag = 10)))
}
mymeasles <- sts(counts, start = c(2001, 1), frequency = 52,
                  population = populationFrac,
                  neighbourhood = weserems_nbOrder, map = map)
stopifnot(identical(mymeasles, measlesWeserEms))

## convert ts/mts object to sts
```
stsBP-class

Class "stsBP" – a class inheriting from class sts which allows the user to store the results of back-projecting or nowcasting surveillance time series

Description

A class inheriting from class sts, but with additional slots to store the result and associated confidence intervals from back projection of a sts object.

Slots

The slots are as for "sts". However, two additional slots exists.

- **ci**: An array containing the upper and lower limit of the confidence interval.
- **lambda**: Back projection component

Methods

The methods are the same as for "sts".

- `signature(from = "sts", to = "stsBP")` Convert an object of class sts to class stsBP.

Author(s)

M. Höhle
Class "stsNC" – a class inheriting from class sts which allows the user to store the results of back-projecting surveillance time series

Description

A class inheriting from class sts, but with additional slots to store the results of nowcasting.

Slots

The slots are as for "sts". However, a number of additional slots exists.

reportingTriangle: An array containing the upper and lower limit of the confidence interval.
predPMF: Predictive distribution for each nowcasted time point.
pi: A prediction interval for each nowcasted time point. This is calculated based on predPMF.
truth: An object of type sts containing the true number of cases.
delayCDF: List with the CDF of the estimated delay distribution for each method.
SR: Possible output of proper scoring rules

Methods

The methods are the same as for "sts".

- signature(from = "sts", to = "stsNC") Convert an object of class sts to class stsNC.
- reportingTrianglesignature(x = "stsNC"): extract the reportingTriangle slot of an stsNC object.
- delayCDFsignature(x = "stsNC"): extract the delayCDF slot of an stsNC object.
- scoresignature(x = "stsNC"): extract the scoring rules result slot of an stsNC object.
- predintsignature(x = "stsNC"): extract the prediction interval slot of an stsNC object.

Author(s)

M. Höhle
Animate a sequence of nowcasts stored as a list.

**Usage**

```r
animate_nowcasts(nowcasts, linelist_truth, method="bayes.trunc.ddcp",
control=list(dRange=NULL, anim.dRange=NULL, plot.dRange=NULL,
consistent=FALSE, sys.sleep = 1, ylim=NULL, cex.names=0.7,
col=c("violetred3","#2171B5","orange","blue","black",
"greenyellow")),
showLambda=TRUE)
```

**Arguments**

- `nowcasts`: A list of objects of class `stsNC`
- `linelist_truth`: True linelist
- `method`: Which method to show (has to be present in the nowcasts)
- `control`: List with control options
- `showLambda`: Boolean indicating whether to show the estimate for the epidemic curve (only applied to `bayes.trunc.ddcp`)

**Details**

This function is experimental and might be changed in the future.

**Value**

This function is experimental and is not yet documented.

**Author(s)**

M. Höhle

**Examples**

```r
# See http://staff.math.su.se/hoehle/blog/2016/07/19/nowcast.html for
# a worked through example. Code will migrate into the package in due
# course.
```
stsNewport

Salmonella Newport cases in Germany 2004-2013

Description

Reported number of cases of the Salmonella Newport serovar in Germany 2001-2015, by date of disease onset. The slot control contains a matrix reportingTriangle$n with the reporting triangle as described in Salmon et al. (2015).

Usage

data(stsNewport)

Format

A sts object.

References


stsplot

Plot-Methods for Surveillance Time-Series Objects

Description

This page gives an overview of plot types for objects of class "sts".

Usage

## S4 method for signature 'sts,missing'
plot(x, type = observed ~ time | unit, ...)

Arguments

x an object of class "sts".

type see Details.

... arguments passed to the type-specific plot function.
Details

There are various types of plots which can be produced from an "sts" object. The `type` argument specifies the desired plot as a formula, which defaults to `observed ~ time | unit`, i.e., plot the time series of each unit separately. Arguments to specific plot functions can be passed as further arguments (...). The following list describes the plot variants:

- **observed ~ time | unit** The default type shows `ncol(x)` plots, each containing the time series of one observational unit. The actual plotting per unit is done by the function `stsplot_time1`, called sequentially from `stsplot_time`. A `ggplot2`-based alternative for this type of plot is provided through an `autoplot`-method for "sts" objects.

- **observed ~ time** The observations in `x` are first aggregated over units and the resulting univariate time-series is plotted via the function `stsplot_time`.

- **alarm ~ time** Generates a so called alarmplot for a multivariate `sts` object. For each time point and each series it is shown whether there is an alarm. In case of hierarchical surveillance the user can pass an additional argument `lvl`, which is a vector of the same length as rows in `x` specifying for each time series its level.

- **observed ~ unit** produces a map of counts (or incidence) per region aggregated over time. See `stsplot_space` for optional arguments, details and examples.

- **observed ~ 1 | unit** old version of the map plot, which supports shading regions with an alarm. The plotting is done by the function `stsplot_spacetime`. Use `type=observed~unit` for the new implementation as function `stsplot_space` (without alarm support, though).

- **observed ~ 1 | unit * time** old version for animated maps via the `stsplot_spacetime` function. Each of the `nrow(x)` frames contains the number of counts per region for the current row in the `observed` matrix. It is possible to redirect the output into files, e.g. to generate an animated GIF. NOTE: the new `animate sts` method supersedes this plot type!

Value

NULL (invisibly). The methods are called for their side-effects.

See Also

the documentation of the individual plot types `stsplot_time, stsplot_space, stsplot_spacetime` (obsolete), as well as the animate-method `animate.sts.plot.survRes` is the old implementation.

---

### `stsplot_space`

**Map of Disease Counts/Incidence accumulated over a Given Period**

Description

This is the plot variant of `type=observed~unit` for "sts" objects, i.e., `plot(stsObj, type=observed~unit, ...)` calls the function documented below. It produces an `spplot` where regions are color-coded according to disease incidence (either absolute counts or relative to population) over a given time period.
stsplot_space

Usage

stsplot_space(x, tps = NULL, map = x@map, population = NULL, main = NULL, labels = FALSE, at = 10, col.regions = NULL, colorkey = list(space = "bottom", labels = list(at=at)), total.args = NULL, gpar.missing = list(col = "darkgrey", lty = 2, lwd = 2), sp.layout = NULL, xlim = bbox(map)[1, ], ylim = bbox(map)[2, ], ...)
colorkey  
a list describing the color key, see `levelplot`. The default list elements will be updated by the provided list using `modifyList`.

total.args  
an optional list of arguments for `grid.text` to have the overall number/incidence of cases printed at an edge of the map. The default settings are `list(label="Overall: ", x=1, y=0)`, and `total.args=list()` will use all of them.

gpar.missing  
list of graphical parameters for `sp.polygons` applied to the regions of map, which are not part of `x`. Such extra regions won’t be plotted if `is.list(gpar.missing)`.

sp.layout  
optional list of additional layout items, see `spplot`.

xlim,ylim  
numeric vectors of length 2 specifying the axis limits.

Value

a lattice plot of class "trellis", but see `spplot`.

Author(s)

Sebastian Meyer

See Also

the central `stsplot`-documentation for an overview of plot types, and `animate.sts` for animations of "sts" objects.

Examples

data("measlesWeserEms")

# default plot: total region-specific counts over all weeks
plot(measlesWeserEms, type=observed~unit)

# compare with old implementation
plot(measlesWeserEms, type=observed-1|unit)

# plot cumulative incidence (per 100000 inhabitants), with region labels
plot(measlesWeserEms, type=observed~unit,
     population=measlesWeserEms$map$POPULATION / 100000,
     labels=list(labels="GEN", cex=0.7, font=3))

# counts in the first week of the second year only (+ display overall)
plot(measlesWeserEms, type=observed-unit, tps=53, total.args=list())

# if we had only observed a subset of the regions
plot(measlesWeserEms[,5:11], type = observed-unit,
     gpar.missing = list(col="gray", lty=4))
Map of Disease Incidence

Description

For each period (row) or for the overall period of the observed matrix of the "sts" object, a map showing the counts by region is produced. It is possible to redirect the output into files, e.g. to generate an animated GIF.

Usage

stsplot_spacetime(x, type, legend = NULL, opts.col = NULL, labels = TRUE,
         wait.ms = 250, cex.lab = 0.7, verbose = FALSE,
         dev.printer = NULL, ...)

Arguments

x an object of class "sts".

type a formula (see stsplot). For a map aggregated over time (no animation), use observed ~ 1 | unit, otherwise observed ~ 1 | unit * time.

legend An object of type list containing the following items used for coloring
  • dxposition increments in x direction
  • dyposition increments in y direction
  • xposition in x
  • yposition in y
  • onceBoolean - if TRUE then only shown once
If NULL then a default legend is used.

opts.col A list containing the two elements
  • ncolorsNumber of colors to use for plotting
  • use.colorBoolean if TRUE then colors will be used in the palette, otherwise grayscale

labels Boolean whether to add labels

wait.ms Number of milliseconds to wait between each plot

cex.lab cex of the labels

verbose Boolean whether to write out extra information

dev.printer Either NULL, which means that plotting is only to the screen otherwise a list with elements device, extension, width, height, and name (with defaults png, ".png", 640, 480, and "Rplot", respectively). This option is more or less obsolete since the animation package provides better features for output to files.

... Extra arguments sent to the plot function.
Note

The \texttt{animate.sts} method provides a re-implementation and supersedes this function!

Author(s)

Michael Höhle

See Also

Other \texttt{stsplot} types, and \texttt{animate.sts} for the new implementation.

Examples

data("ha.sts")
print(ha.sts)

## map of total counts by district
plot(ha.sts, type=\texttt{observed} - \texttt{1} \mid \texttt{unit})
## only show a sub-period total for two selected districts
plot(ha.sts[1:20,1:2], type=\texttt{observed} - \texttt{1} \mid \texttt{unit})

## Not run:
# space-time animation
plot(aggregate(ha.sts,nfreq=13), type=\texttt{observed} - \texttt{1} \mid \texttt{unit} * \texttt{time})

# print the frames to a png device
# and do the animation without extra sleeping between frames
imname <- file.path(tempdir(), "berlin")
plot(aggregate(ha.sts,nfreq=13), type=\texttt{observed} - \texttt{1} \mid \texttt{unit} * \texttt{time},
     wait.ms=0, dev.printer=list(name=imname))

# Use ImageMagick (you might have to adjust the path to 'convert')
system(paste0("convert -delay 50 ", imname,
            "*.png ", imname, "-animated.gif"))

## End(Not run)

\begin{example}
\texttt{stsplot_time} \quad \textit{Time-Series Plots for "sts" Objects}
\end{example}

Description

These are the plot variants of \texttt{type=observed\_time\_unit}, \texttt{type=observed\_time}, and \texttt{type=alarm\_time} for "sts" objects (see the central "sts" \texttt{plot}-method for an overview of plot types).
Usage

stsplot_time(x, units=NULL,
               as.one=FALSE, same.scale=TRUE, par.list=list(), ...)

stsplot_time1(x, k=1, ylim=NULL,
               axes=TRUE, xaxis.tickFreq=list("%Q"="atChange"),
               xaxis.labelFreq=xaxis.tickFreq, xaxis.labelFormat="%G\n\n\n%Q",
               epochsAsDate=x@epochAsDate,
               xlab="time", ylab="No. infected", main=NULL,
               ylim="s", lty=c(1,1,2), col=c(NA,1,4), lwd=c(1,1,1),
               outbreak.symbol=list(pch=3, col=3, cex=1, lwd=1),
               alarm.symbol=list(pch=24, col=2, cex=1, lwd=1),
               legend.opts=list(),
               dx.upperbound=0L, hookFunc=function(){},
               .hookFuncInheritance=function() {}, ...)

stsplot_alarm(x, lvl=rep(1,nrow(x)), ylim=NULL,
              xaxis.tickFreq=list("%Q"="atChange"),
              xaxis.labelFreq=xaxis.tickFreq, xaxis.labelFormat="%G\n\n\n%Q",
              epochsAsDate=x@epochAsDate, xlab="time", main=NULL,
              ylim="hhs", lty=c(1,1,2), col=c(1,1,4),
              outbreak.symbol=list(pch=3, col=3, cex=1, lwd=1),
              alarm.symbol=list(pch=24, col=2, cex=1, lwd=1),
              cex=1, cexYaxis=1, ...)

Arguments

x an object of class "sts".

units optional integer or character vector to select the units (=columns of observed(x))
to plot. The default is to plot all time series. If as.one=FALSE, stsplot_time1
is called for (k in units) with mfrow splitting (see par.list). Note that
if there are too many units, the default mfrow setting might lead to the error
"figure margins too large" (meaning that the units do not fit onto a single page).

as.one logical indicating if all time series should be plotted in a single frame (using
matplot).

same.scale logical indicating if all time series should be plotted with the same ylim. Default
is to do so. Only relevant for multivariate plots (ncol(x) > 1).

par.list a list of arguments delivered to a call of par to set graphical parameters before
plotting. The mfrow splitting is handled per default. Afterwards, the parameters
are reverted to their original values. Use par.list=NULL to disable the internal
par call.

k the unit to plot, i.e., an element of 1:ncol(x).

ylim the y limits of the plot(s). Ignored if same.scale=FALSE.

axes a logical value indicating whether both axes should be drawn on the plot.

xaxis.tickFreq, xaxis.labelFreq, xaxis.labelFormat
see addFormattedXAxis.
epochsAsDate  Boolean indicating whether to treat the epochs as Date objects (or to transform them to dates such that the new x-axis formatting is applied). Default: Value of the epochsAsDate slot of x.

xlab  a title for the x axis. See plot.default.

ylab  a title for the y axis. See plot.default.

main  an overall title for the plot: see 'title'.

type  type of plot to do.

lty  vector of length 3 specifying the line type for the three lines in the plot – see col argument.

col  Vector of length 3 specifying the color to use in the plot. The first color is the fill color of the polygons for the counts bars (NA for unfilled), the 2nd element denotes their border color, the 3rd element is the color of the upperbound plotting.

lwd  Vector of length 3 specifying the line width of the three elements to plot. See also the col argument.

alarm.symbol  a list with entries pch, col, cex and lwd specifying the appearance of the outbreak symbol in the plot.

outbreak.symbol  a list with entries pch, col, cex and lwd specifying the appearance of the outbreak symbol in the plot.

legend.opts  a list of arguments for legend. If missing(legend.opts) (i.e., not explicitly specified), the default legend will only be produced if x contains any information on outbreaks, alarms, or upperbounds. To disable the legend, use, e.g., legend.opts=NULL. Otherwise, the following arguments are default: x "top" legend c("Infected","Threshold","Outbreak","Alarm") lty, pch, col the corresponding graphical settings Any further arguments to the legend function are just provided as additional elements of this list, e.g. horiz=TRUE.

dx.upperbound  horizontal change in the plotting of the upperbound line. Sometimes it can be convenient to offset this line a little for better visibility.

dl 1v1  A vector of length ncol(x), which is used to specify the hierarchy level for each time series in the sts object for alarm plots.

cex  A numerical value giving the amount by which plotting text and symbols should be magnified relative to the default. See par for details.

cex.yaxis  The magnification to be used for y-axis annotation relative to the current setting of cex.

hookFunc  a function that is called after all the basic plotting has be done, i.e., it is not possible to control formatting with this function. See Examples.

.hookFuncInheritance  a function which is altered by sub-classes plot method. Do not alter this function manually.

...  further arguments for the function matplot. If e.g. xlab or main are provided they overwrite the default values.
Details

The time series plot relies on the work-horse \texttt{stsplot_time}. Its arguments are (almost) similar to \texttt{plot.survRes}.

Value

\texttt{NULL} (invisibly). The functions are called for their side-effects.

Author(s)

Michael Höhle and Sebastian Meyer

See Also

There is an \texttt{autoplot}-method, which implements \texttt{ggplot2}-based time-series plots of "sts" objects. The \texttt{stsplot} help page gives an overview of other types of plots for "sts" objects.

Examples

data("ha.sts")
print(ha.sts)

plot(ha.sts, type="observed ~ time | unit")  # default multivariate type
plot(ha.sts, units=c("mitt", "pank"))         # selected units
plot(ha.sts, type="observed ~ time")         # aggregated over all districts

## Hook function example
hookFunc <- function() grid(NA, NULL, lwd=1)
plot(ha.sts, hookFunc=hookFunc)

## another multivariate time series example plotted "as.one"
data("measlesDE")
plot(measlesDE, units=1:2, as.one=TRUE, legend.opts=list(cex=0.8))

## more sophisticated plots are offered by package "xts"
if (require("xts"))  # need version > 0.9.7 for plots of multiple time series
plot(as.xts(measlesDE))

## Use ISO8601 date formatting (see \texttt{?strptime}) and no legend
data("salmNewport")
plot(aggregate(salmNewport, by="unit"), xlab="Time (weeks)",
     xaxis.tickFreq=list("%m"="atChange","%G"="atChange"),
     xaxis.labelFreq=list("%G"="atMedian"),xaxis.labelFormat="%G")

## Formatting now also works for daily data (illustrate by artificial
## outbreak converted to sts object by \texttt{linelist2sts})
set.seed(123)

exposureTimes <- as.Date("2014-03-12") + sample(x=0:25, size=99, replace=TRUE)
sts <- linelist2sts(data.frame(exposure=exposureTimes),
                     dateCol="exposure",aggregate.by="1 day")

## Plot it with larger ticks for days than usual
surveillance.options("stsTickFactors"=c("%d"=1, "%M"=0.33,
stsSlot-generics  
Generic functions to access "sts" slots

Description

For almost every slot of the "sts" class, package surveillance defines a generic function of the same name (except for the population method where the slot is actually called populationfrac, and alarms, where the slot is actually called alarm) as well as a replacement version (\texttt{<-}) to extract or set the corresponding slot of a sts object. (This documentation is not really valid yet.)

See Also

the "sts" class

sts_animate  
Animated Maps and Time Series of Disease Counts or Incidence

Description

The animate-method for sts objects supersedes the \texttt{stsplot} type observed~\texttt{unit*time} implemented by the function \texttt{stsplot_spacetime}. Maps generated by \texttt{stsplot_space} are sequentially plotted along time (optionally showing cumulative counts/incidence), with an optional time series chart below the map to track the epidemic curve. It is worth using functionality of the \texttt{animation} package (e.g., \texttt{saveHTML}) to directly export the animation into a useful format. See Meyer and Held (2014, Supplement A) for an example with the \texttt{fluBYBW} data.

Usage

\begin{verbatim}
## S3 method for class 'sts'
animate(object, tps = NULL, cumulative = FALSE,
        population = NULL, at = 10, ....,
        timeplot = list(height = 0.3, fill = FALSE),
        sleep = 0.5, verbose = interactive(), draw = TRUE)
\end{verbatim}
Arguments

object an object of class "sts" or a matrix of counts, i.e., observed(stsObj), where especially colnames(x) have to be contained in row.names(map). If a matrix, the map object has to be provided explicitly (as part of ...).

tps a numeric vector of one or more time points at which to plot the map. The default tps=NULL means the whole time period 1:nrow(object).

cumulative logical specifying if the cumulative counts/incidence over time should be plotted. The cumulative incidence is relative to the population from the first time point tps[1] throughout the whole animation, while cumulative=FALSE computes the incidence from the current population numbers.

population, at,... arguments for stsplot_space.

timeplot if a list (of arguments for the internal function stsplot_timeSimple) and package gridExtra is available, a time series chart of the counts along the selected time points tps will be plotted below the map. The argument height gives the relative height of the time series plot (default: 0.3), the logical value fill indicates whether to make the panel as big as possible (default: FALSE), the arguments inactive and active are lists of graphical parameters (e.g., col) determining the appearance of the bars (e.g., default color is grey when inactive and black when active), and the boolean as.Date determines whether dates should be put on the x-axis (instead of the tps indexes).

sleep time to wait (Sys.sleep) between subsequent snapshots (only if dev.interactive), in seconds.

verbose logical indicating if a txtProgressBar should be shown during generation of the animation – which may take a while. Default is to do so in interactive sessions.

draw logical indicating if the produced plots at each time point should be drawn directly (the default) or not. The setting draw = FALSE is useful if one would like to manually arrange the plots, which are always returned invisibly in a list of length length(tps).

Value

(invisibly) a list of the length(tps) sequential plot objects of class "\code{gtable}" (if the the timeplot is active) or of class "\code{trellis}" (otherwise).

Author(s)

Sebastian Meyer

References

See Also

the other plot types documented in \texttt{stsplot} for static time series plots and maps.

Examples

data("measlesWeserEms")

## animate the weekly counts of measles (during weeks 12-16 only, for speed)
if (require("animation")) {
  oldwd <- setwd(tempdir()) # to not clutter up the current working dir
  saveHTML(animate(measlesWeserEms, tps=12:16),
            title="Evolution of the measles epidemic in the Weser-Ems region",
            ani.width=500, ani.height=600)
  setwd(oldwd)
}

## animate the weekly incidence of measles (per 100'000 inhabitants),
## and label the time series plot with dates in a specified format
animate(measlesWeserEms, tps=12:16,
        population = measlesWeserEms@map$POPULATION / 100000,
        timeplot = list(as.Date = TRUE,
                        scales = list(x = list(format = "%G/%X"))))

---

\textbf{sts\_creation} \hspace{0.5cm} \textit{Function for simulating a time series}

Description

Function for simulating a time series and creating a \texttt{sts}-object As the counts are generated using a negative binomial distribution one also gets the (1-alpha) quantile for each timepoint (can be interpreted as an in-control upperbound for in-control values). The baseline and outbreaks are created as in Noufaily 2012.

Usage

\texttt{sts\_creation(theta, beta, gamma1, gamma2, m, overdispersion, dates, sizesOutbreak, datesOutbreak, delayMax, alpha, densityDelay)}

Arguments

\begin{itemize}
  \item \texttt{theta} \hspace{0.5cm} baseline frequency of reports
  \item \texttt{beta} \hspace{0.5cm} time trend
  \item \texttt{gamma1} \hspace{0.5cm} seasonality
  \item \texttt{gamma2} \hspace{0.5cm} seasonality
  \item \texttt{m} \hspace{0.5cm} seasonality
  \item \texttt{overdispersion} \hspace{0.5cm} overdispersion (size in \texttt{rbinom} for the parameterization with mean and size)
\end{itemize}
**sts_creation**

dates dates of the time series
sizesOutbreak sizes of all the outbreaks (vector)
datesOutbreak dates of all the outbreaks (vector) # alpha
delayMax maximal delay in time units
alpha alpha for getting the (1-alpha) quantile of the negative binomial distribution at each timepoint
densityDelay density distribution for the delay

**References**


**Examples**

```r
set.seed(12345)
# Time series parameters
scenario4 <- c(1.6,0.4,0.5,2)
theta <- 1.6
beta <- 0
gamma1 <- 0.4
gamma2 <- 0.5
overdispersion <- 1
m <- 1
# Dates
firstDate <- "2006-01-01"
lengthT=350
dates <- as.Date(firstDate,origin='1970-01-01') + 7 * 0:(lengthT - 1)
# Maximal delay in weeks
D=10
# Dates and sizes of the outbreaks
datesOutbreak <- c(as.Date("2008-03-30"),as.Date("2011-09-25",origin="1970-01-01"))
sizesOutbreak <- c(2,5)
# Delay distribution
data("salmAllOnset")
in2011 <- which(formatDate(epoch(salmAllOnset), "%G") == 2011)
rT2011 <- salmonAllOnset[control$reportingTriangle$s[1]]
densityDelay <- apply(rT2011,2,sum, na.rm=TRUE)/sum(rT2011, na.rm=TRUE)
# alpha for the upperbound
alpha <- 0.05
# Create the sts with the full time series
stsSim <- sts_creation(theta=theta,beta=beta,gamma1=gamma1,gamma2=gamma2,m=m,
overdispersion=overdispersion,
dates=dates,
sizesOutbreak=sizesOutbreak,datesOutbreak=datesOutbreak,
delayMax=D,densityDelay=densityDelay,
alpha=alpha)
plot(stsSim)
```
sts_ggplot  

Time-Series Plots for "sts" Objects Using ggplot2

Description

A simple ggplot2 variant of stsplot_time, based on a “tidy” version of the "sts" object via tidy.sts.

Usage

autoplot.sts(object, population = FALSE, units = NULL, as.one = FALSE, scales = "fixed", ...)

Arguments

object an object of class "sts".

population logical indicating whether observed(object) should be divided by population(object). The population argument can also be a scalar, which is used to scale the denominator population(object), i.e., observed(object) is divided by population(object) / population. For instance, if population(object) contains raw population numbers, population = 1000 could be used to plot the incidence per 1000 inhabitants.

units optional integer or character vector to select the units (=columns of object) to plot. The default (NULL) is to plot all time series.

as.one logical indicating if all time series should be plotted in one panel with geom_line. By default, the time series are plotted in separate panels (using geom_bar).

scales passed to facet_wrap (for as.one=FALSE). By default, all panels use a common ylim (and xlim).

... unused (argument of the generic).

Value

a "ggplot" object.

Author(s)

Sebastian Meyer

See Also

stsplot_time for the traditional plots.
**sts_observation**  

Function for creating a sts-object with a given observation date

**Description**

Function for creating a sts-object with a given observation date

**Usage**

```r
sts_observation(sts, dateObservation, cut = TRUE)
```

**Arguments**

- **sts**: sts-object we want to set at a previous state. Needs to include a reporting triangle.
- **dateObservation**: Date for which we want the state. Needs to be in the reporting triangle dates.
- **cut**: Boolean indicating whether to have 0 counts after the observation date or to simply cut the sts-object

**Examples**

```r
data("salmAllOnset")
salmAllOnsety2013m01d20 <- sts_observation(salmAllOnset, dateObservation="2014-01-20", cut=FALSE)
plot(salmAllOnset)
lines(salmAllOnsety2013m01d20@observed,t="h",col="red")
```
surveillance.options  Options of the surveillance Package

Description

Query, set or reset options specific to the surveillance package, similar to what options does for global settings.

Usage

surveillance.options(...)
reset.surveillance.options()

Arguments

... Either empty, or a sequence of option names (as strings), or a sequence of name=value pairs, or a named list of options. Available options are:

**gpclib**: Logical flag indicating whether gpclib, the General Polygon Clipping Library for R, which has a restricted license (commercial use prohibited), may be used. This is no longer required since package surveillance has switched to alternatives such as polyclip and rgeos for generating “epidataCS” objects by as.epidataCS or simEpidataCS. However, for unionSpatialPolygons and intersectPolyCircle.gpc.poly, using gpclib is still an option (mainly for backwards compatibility). The default setting is FALSE.

**stsTickFactors**: A named vector containing tick sizes for the "sts" x-axis relative to par("tcl"). Each entry contains the size at strftime formatting strings. See the help on stsplot_time1 for details.

"%d"
"%W"
"%y"
"%m"
"%Q"
"%Y"
"%g"

**colors**: A named list containing plotting color defaults.

**nowSymbol**  Color of the "now" symbol in stsNC plots. Default: "springgreen4".

**piBars**  Color of the prediction interval bars in stsNC plots. Default: "orange".

**allExamples**: Logical flag queried before running cumbersome computations in help file examples. For interactive() sessions, this option defaults to TRUE. Otherwise, long examples will only be run if the environment variable _R_SURVEILLANCE_ALL_EXAMPLES_ is set (to any value different from "") when attaching the surveillance package. This is to avoid long computations during (daily) CRAN checks.
Value

reset.surveillance.options reverts all options to their default values and (invisibly) returns these in a list.

For surveillance.options, the following holds:

• If no arguments are given, the current values of all package options are returned in a list.
• If one option name is given, the current value of this option is returned (*not* in a list, just the value).
• If several option names are given, the current values of these options are returned in a list.
• If name=value pairs are given, the named options are set to the given values, and the previous values of these options are returned in a list.

Author(s)

Sebastian Meyer, inspired by the implementation of spatstat.options() in the spatstat package by Adrian Baddeley and Rolf Turner.

Examples

surveillance.options()

test | Print xtable for several diseases and the summary

Description

Just a test method

Usage

test(data = c("k1","m5"), range = 157:339)

Arguments

data | vector of abbreviations for the diseases
range | timepoints to evaluate

Details

The specified datasets are read, corrected, enlarged and sent to the RKI 1, RKI 2, RKI 3 and Bayes system. The quality values are computed and printed for each disease as latex table. Additionally a summary latex table for all diseases is printed.

Value

printed LaTeX xtables
**Author(s)**

M. Höhle, A. Riebler, C. Lang

**Examples**

```r
test(
  c("m1", "m2", "m3", "m4", "m5", "q1_nrwh", "q2",
    "s1", "s2", "s3", "k1", "n1", "n2", "h1_nrwrp")
)
```

---

**testSim**

*Print xtable for a Simulated Disease and the Summary*

**Description**

Just a test method.

**Usage**

```r
testSim(p = 0.99, r = 0.01, length = 400, A = 1, alpha = 1,
    beta = 0, phi = 0, frequency = 1, state = NULL, K,
    range = 200:400)
```

**Arguments**

- **p**
  - probability to get a new epidemic at time i if there was one at time i-1, default 0.99

- **r**
  - probability to get no new epidemic at time i if there was none at time i-1, default 0.01

- **length**
  - number of weeks to model, default 400

- **A**
  - amplitude (range of sinus), default = 1

- **alpha**
  - parameter to move along the y-axis (negative values not allowed) with alpha \geq A, default = 1

- **beta**
  - regression coefficient, default = 0

- **phi**
  - factor to create seasonal moves (moves the curve along the x-axis), default = 0

- **frequency**
  - factor to determine the oscillation-frequency, default = 1

- **state**
  - use a state chain to define the status at this timepoint (outbreak or not). If not given a Markov chain is generated by the programme, default NULL

- **K**
  - additional weight for an outbreak which influences the distribution parameter mu, default = 0

- **range**
  - range of timepoints to be evaluated by the RKI 1 system, default 200:400.
Details

A point-source epidemic is generated and sent to the RKI 1 system, the quality values for the result are computed and shown as a latex table. Additionally a plot of the result is generated.

Value

one printed LaTeX xtable and a result plot

Author(s)

M. Höhle, A. Riebler, C. Lang

See Also

sim.pointSource, algo.call, algo.compare, plot.survRes, compMatrix.writeTable

Examples

testSim(K = 2)
testSim(r = 0.5, K = 5)

tidy.sts

Convert an "sts" Object to a Data Frame in Long (Tidy) Format

Description

The resulting data frame will have a row for each time point and observational unit, and columns corresponding to the slots of the "sts" object (except for populationFrac, which is named population). Some time variables are added for convenience: year, epochInYear, epochInPeriod, date.

Usage

tidy.sts(x, ...)

Arguments

x an object of class "sts".

... unused.

Author(s)

Sebastian Meyer

See Also

as.data.frame, sts-method
Examples

data("momo")
momodat <- tidy.sts(momo)
head(momodat)

## tidy.sts(stsObj) is the same as as.data.frame(stsObj, tidy = TRUE)
stopifnot(identical(as.data.frame(momo, tidy = TRUE), momodat))
toLatex.sts

Description

Convert "sts" objects to a character vector with LaTeX markup.

Usage

```r
## S4 method for signature 'sts'
toLatex(object, caption = "", label = "", columnLabels = NULL,
        subset = NULL,
        alarmPrefix = "\textbf{\textcolor{red}{\}}", alarmSuffix = ", ubColumnLabel = "UB", ...)"n
```

Arguments

- `object`: an "sts" object.
- `caption`: A caption for the table. Default is the empty string.
- `label`: A label for the table. Default is the empty string.
- `columnLabels`: A list of labels for each column of the resulting table. Default is NULL
- `subset`: A range of values which should be displayed. If Null, then all data in the sts objects will be displayed. Else only a subset of data. Therefore range needs to be a numerical vector of indexes from 1 to length(@observed).
- `alarmPrefix`: A latex compatible prefix string wrapped around a table cell iff there is an alarm: i.e. alarm = TRUE
- `alarmSuffix`: A latex compatible suffix string wrapped around a table cell iff there is an alarm: i.e. alarm[i,j] = TRUE
- `ubColumnLabel`: The label of the upper bound column; default is "UB".
- `...`: further arguments passed to `print.xtable`.

Value

An object of class "Latex".

Author(s)

Dirk Schumacher
Examples

```r
# Create a test object
data("salmonella.agona")

# Create the corresponding sts object from the old disProg object
salm <- disProg2sts(salmonella.agona)

control <- list(range=(260:312),
    noPeriods=1, populationOffset=FALSE,
    fitFun="algo.farrington.fitGLM.flexible",
    b=4, w=3, weightsThreshold=1,
    pastWeeksNotIncluded=3,
    pThresholdTrend=0.05, trend=TRUE,
    thresholdMethod="delta", alpha=0.1)

salm <- farringtonFlexible(salm, control=control)
print(toLatex(salm))
```

---

**twinSIR**  
*Fit an Additive-Multiplicative Intensity Model for SIR Data*

**Description**

*twinSIR* is used to fit additive-multiplicative intensity models for epidemics as described in Höhle (2009). Estimation is driven by (penalized) maximum likelihood in the point process framework. Optimization (maximization) of the (penalized) likelihood function is performed by means of *optim*. The implementation is illustrated in Meyer et al. (2017, Section 4), see vignette("twinSIR").

**Usage**

```r
twinSIR(formula, data, weights, subset,
    knots = NULL, nIntervals = 1, lambda.smooth = 0, penalty = 1,
    optim.args = list(), model = TRUE, keep.data = FALSE)
```

**Arguments**

- **formula**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the intensity model to be estimated. The details of the model specification are given below.
- **data**: an object inheriting from class "epidata".
- **weights**: an optional vector of weights to be used in the fitting process. Should be NULL (the default, i.e. all observations have unit weight) or a numeric vector.
- **subset**: an optional vector specifying a subset of observations to be used in the fitting process. The subset atRiskY == 1 is automatically chosen, because the likelihood only depends on those observations.
knots numeric vector or NULL (the default). Specification of the knots, where we suppose a step of the log-baseline. With the current implementation, these must be existing "stop" time points in the selected subset of the data, which is always restricted to atRiskY == 1 rows. The intervals of constant log-baseline hazard rate then are \((\text{minTime}; \text{knots}_1], (\text{knots}_1; \text{knots}_2], \ldots , (\text{knots}_K; \text{maxTime}]\). By default, the knots are automatically chosen at the quantiles of the infection time points such that \text{nIntervals} intervals result. Non-NULL knots take precedence over \text{nIntervals}.

\text{nIntervals} the number of intervals of constant log-baseline hazard. Defaults to 1, which means an overall constant log-baseline hazard will be fitted.

\text{lambda.smooth} numeric, the smoothing parameter \(\lambda\). By default it is 0 which leads to unpenalized likelihood inference. In case \text{lambda.smooth}=-1, the automatic smoothing parameter selection based on a mixed model approach is used (cf. Höhle, 2009).

\text{penalty} either a single number denoting the order of the difference used to penalize the log-baseline coefficients (defaults to 1), or a more specific penalty matrix \(K\) for the parameter sub-vector \(\beta\). In case of non-equidistant knots – usually the case when using quantile based knot locations – only a 1st order differences penalty matrix as in Fahrmeir and Lang (2001) is implemented.

\text{optim.args} a list with arguments passed to the \text{optim} function. Especially useful are the following ones:

\text{par:} to specify initial parameter values. Those must be in the order \(c(\alpha, h_0, \beta)\), i.e. first the coefficients of the epidemic covariates in the same order as they appear in the \text{formula}, then the log-baseline levels in chronological order and finally the coefficients of the endemic covariates in the same order as they appear in the \text{cox} terms of the \text{formula}. The default is to start with 1's for \alpha and 0's for \(h_0\) and \beta.

\text{control:} for more detailed \text{trace-}ing (default: 1), another \text{REPORT-}ing frequency if \text{trace} is positive (default: 10), higher \text{maxit} (maximum number of iterations, default: 300) or another \text{factr} value (default: 1e7, a lower value means higher precision).

\text{method:} the optimization algorithm defaults to "L-BFGS-B" (for box-constrained optimization), if there are any epidemic (non-\text{cox}) variables in the model, and to "BFGS" otherwise.

\text{lower:} if \text{method} = "L-BFGS-B" this defines the lower bounds for the model coefficients. By default, all effects \(\alpha\) of epidemic variables are restricted to be non-negative. Normally, this is exactly what one would like to have, but there might be reasons for other lower bounds, see the Note below.

\text{hessian:} An estimation of the Expected Fisher Information matrix is always part of the return value of the function. It might be interesting to see the Observed Fisher Information (= negative Hessian at the maximum), too. This will be additionally returned if \text{hessian} = \text{TRUE}.

\text{model} logical indicating if the model frame, the weights, \text{lambda.smooth}, the penalty matrix \(K\) and the list of used distance functions \text{f} (from \text{attributes(data)}) should be returned for further computation. This defaults to \text{TRUE} as this information is necessary e.g. in the \text{profile} and \text{plot} methods.
keep.data logical indicating if the "epidata" object (data) should be part of the return value. This is only necessary for use of the simulate-method for "twinSIR" objects. The reason is that the twinSIR function only uses and stores the rows with atRiskY == 1 in the model component, but for the simulation of new epidemic data one needs the whole data set with all individuals in every time block. The default value is FALSE, so if you intend to use simulate.twinSIR, you have to set this to TRUE.

Details

A model is specified through the formula, which has the form

\[- \text{epidemicTerm1} + \text{epidemicTerm2} + \text{cox(endemicVar1)} \times \text{cox(endemicVar2)},\]

i.e. the right hand side has the usual form as in \texttt{lm} with some variables marked as being endemic by the special function \texttt{cox}. The left hand side of the formula is empty and will be set internally to \texttt{cbind(start, stop, event)}, which is similar to \texttt{Surv(start, stop, event, type="counting")} in package \texttt{survival}.

Basically, the additive-multiplicative model for the infection intensity \( \lambda_i(t) \) for individual \( i \) is

\[ \lambda_i(t) = Y_i(t) \ast (e_i(t) + h_i(t)) \]

where

\( Y_i(t) \) is the at-risk indicator, indicating if individual \( i \) is "at risk" of becoming infected at time point \( t \). This variable is part of the event history data.
\( e_i(t) \) is the epidemic component of the infection intensity, defined as

\[ e_i(t) = \sum_{j \in I(t)} f(||s_i - s_j||) \]

where \( I(t) \) is the set of infectious individuals just before time point \( t \), \( s_i \) is the coordinate vector of individual \( i \) and the function \( f \) is defined as

\[ f(u) = \sum_{m=1}^{p} \alpha_m B_m(u) \]

with unknown transmission parameters \( \alpha \) and known distance functions \( B_m \). This set of distance functions results in the set of epidemic variables normally calculated by the converter function \texttt{as.epidata}, considering the equality

\[ e_i(t) = \sum_{m=1}^{p} \alpha_m x_{im}(t) \]

with \( x_{im}(t) = \sum_{j \in I(t)} B_m(||s_i - s_j||) \) being the \( m \)'th epidemic variable for individual \( i \).

\( h_i(t) \) is the endemic (\texttt{cox}) component of the infection intensity, defined as

\[ h_i(t) = \exp(h_0(t) + z_i(t)'\beta) \]

where \( h_0(t) \) is the log-baseline hazard function, \( z_i(t) \) is the vector of endemic covariates of individual \( i \) and \( \beta \) is the vector of unknown coefficients. To fit the model, the log-baseline hazard function is approximated by a piecewise constant function with known knots, but unknown levels, which will be estimated. The approximation is specified by the arguments \texttt{knots} or \texttt{nIntervals}.
If a big number of knots (or nIntervals) is chosen, the corresponding log-baseline parameters can be rendered identifiable by the use of penalized likelihood inference. At present, it is the job of the user to choose an adequate value of the smoothing parameter lambda.smooth. Alternatively, a data driven lambda.smooth smoothing parameter selection based on a mixed model representation of an equivalent truncated power spline is offered (see reference for further details). The following two steps are iterated until convergence:

1. Given fixed smoothing parameter, the penalized likelihood is optimized for the regression components using a L-BFGS-B approach
2. Given fixed regression parameters, a Laplace approximation of the marginal likelihood for the smoothing parameter is numerically optimized.

Depending on the data, convergence might take a couple of iterations.

Note also that it is unwise to include endemic covariates with huge values, as they affect the intensities on the exponential scale (after multiplication by the parameter vector $\beta$). With large covariate values, the optim method "L-BFGS-B" will likely terminate due to an infinite log-likelihood or score function in some iteration.

Value

twinSIR returns an object of class "twinSIR", which is a list containing the following components:

- **coefficients**: a named vector of coefficients.
- **loglik**: the maximum of the (penalized) log-likelihood function.
- **counts**: the number of log-likelihood and score function evaluations.
- **converged**: logical indicating convergence of the optimization algorithm.
- **fisherinfo.observed**: if requested, the negative Hessian from optim.
- **fisherinfo**: an estimation of the Expected Fisher Information matrix.
- **method**: the optimization algorithm used.
- **intervals**: a numeric vector (c(minTime, knots, maxTime)) representing the consecutive intervals of constant log-baseline.
- **nEvents**: a numeric vector containing the number of infections in each of the above intervals.
- **model**: if requested, the model information used. This is a list with components "survs" (data.frame with the id, start, stop and event columns), "X" (matrix of the epidemic variables), "Z" (matrix of the endemic variables), "weights" (the specified weights), "lambda.smooth" (the specified lambda.smooth), "K" (the penalty matrix used), and "f" and "w" (the functions to generate the used epidemic covariates). Be aware that the model only contains those rows with atRiskY == 1!
- **data**: if requested, the supplied "epidata" data.
- **call**: the matched call.
- **formula**: the specified formula.
- **terms**: the terms object used.
Note

There are some restrictions to modelling the infection intensity without a baseline hazard rate, i.e. without an intercept in the formula. Reason: At some point, the optimization algorithm L-BFGS-B tries to set all transmission parameters $\alpha$ to the boundary value 0 and to calculate the (penalized) score function with this set of parameters (all 0). The problem then is that the values of the infection intensities $\lambda_i(t)$ are 0 for all $i$ and $t$ and especially at observed event times, which is impossible. Without a baseline, it is not allowed to have all alpha’s set to 0, because then we would not observe any infections. Unfortunately, L-BFGS-B can not consider this restriction. Thus, if one wants to fit a model without baseline hazard, the control parameter lower must be specified in optim.args so that some alpha is strictly positive, e.g. optim.args = list(lower = c(0,0.001,0.001,0)) and the initial parameter vector par must not be the zero vector.

Author(s)

Michael Höhle and Sebastian Meyer

References


See Also

as.epidata for the necessary data input structure, plot.twinSIR for plotting the path of the infection intensity, profile.twinSIR for profile likelihood estimation, and simulate.twinSIR for the simulation of epidemics following the fitted model.

Furthermore, the standard extraction methods vcov, logLik, AIC and extractAIC are implemented for objects of class "twinSIR".

Examples

# see vignette("twinSIR") for an example with a real data set

# here is an artificial event history
data("fooepidata")
summary(fooepidata)

# fit an overall constant baseline hazard rate
fit1 <- twinSIR(~ B1 + B2 + cox(z2), data = fooepidata)
fit1
summary(fit1)

# fit1 is what is used as data("foofit") in other examples
data("foofit")
stopifnot(all.equal(fit1, foofit))
# fit a piecewise constant baseline hazard rate with 3 intervals using
# _un_penalized_ ML and estimated coefs from fit1 as starting values
fit2 <- twinsIR(~ B1 + B2 + cox(z2), data = fooepidata, nIntervals = 3,
               optim.args = list(par=coef(fit1)[1:2], rep(coef(fit1)[3],3),
                                  coef(fit1)[4])))
fit2
summary(fit2)

# fit a piecewise constant baseline hazard rate with 9 intervals
# using _penalized_ ML and estimated coefs from fit1 as starting values
fit3 <- twinsIR(~ B1 + B2 + cox(z2), data = fooepidata, nIntervals = 9,
               lambda_smoothing = 0.1, penalty = 1, optim.args = list(
               par=c(coef(fit1)[1:2], rep(coef(fit1)[3],9),
                                  coef(fit1)[4])))
fit3
summary(fit3)

# plot the estimated log-baseline levels
plot(x=fit2$intervals, y=coef(fit2)[c(3,3:5)], type="s", xlim=c(0,10))
lines(x=fit3$intervals, y=coef(fit3)[c(3,3:11)], type="s", col=2)
legend("right", legend=c("unpenalized 3", "penalized 9"), lty=1, col=1:2, bty="n")

## -> see help('plot.twinsIR') for intensity plots

## special use case: fit the model to a subset of the events only,
## while preserving epidemic contributions from the remainder
## (maybe some buffer area nodes)
fit_subset <- twinsIR(~ B1 + B2 + cox(z2), data = fooepidata, subset = z1 == 1)
summary(fit_subset)

---

twinSIR_intensityplot  Plotting Paths of Infection Intensities for twinSIR Models

Description

intensityplot methods to plot the evolution of the total infection intensity, its epidemic proportion
or its endemic proportion over time. The default plot method for objects of class "twinSIR"
is just a wrapper for the intensityplot method. The implementation is illustrated in Meyer et al. (2017,
Section 4), see vignette("twinSIR").

Usage

## S3 method for class 'twinSIR'
plot(x, which = c("epidemic proportion", "endemic proportion",
                  "total intensity"), ...)

## S3 method for class 'twinSIR'
intensityplot(x, which = c("epidemic proportion", "endemic proportion",
                     "total intensity"), aggregate = TRUE, theta = NULL,
plot = TRUE, add = FALSE, rug.opts = list(), ...)

## S3 method for class 'simEpidata'
intensityplot(x, which = c("epidemic proportion", "endemic proportion", "total intensity"), aggregate = TRUE, theta = NULL,
plot = TRUE, add = FALSE, rug.opts = list(), ...)

Arguments

x
an object of class "twinSIR" (fitted model) or "simEpidata" (simulated twinSIR epidemic), respectively.

which
"epidemic proportion", "endemic proportion", or "total intensity". Partial matching is applied. Determines whether to plot the path of the total intensity $\lambda(t)$ or its epidemic or endemic proportions $\frac{e(t)}{\lambda(t)}$ or $\frac{h(t)}{\lambda(t)}$.

aggregate
logical. Determines whether lines for all individual infection intensities should be drawn (FALSE) or their sum only (TRUE, the default).

theta
numeric vector of model coefficients. If x is of class "twinSIR", then theta = c(alpha, beta), where beta consists of the coefficients of the piecewise constant log-baseline function and the coefficients of the endemic (cox) predictor. If x is of class "simEpidata", then theta = c(alpha, 1, betarest), where 1 refers to the (true) log-baseline used in the simulation and betarest is the vector of the remaining coefficients of the endemic (cox) predictor. The default (NULL) means that the fitted or true parameters, respectively, will be used.

plot
logical indicating if a plot is desired, defaults to TRUE. Otherwise, only the data of the plot will be returned. Especially with aggregate = FALSE and many individuals one might e.g. consider to plot a subset of the individual intensity paths only or do some further calculations/analysis of the infection intensities.

add
logical. If TRUE, paths are added to the current plot, using lines.

rug.opts
either a list of arguments passed to the function rug, or NULL (or NA), in which case no rug will be plotted. By default, the argument ticksize is set to 0.02 and quiet is set to TRUE. Note that the argument x of the rug() function, which contains the locations for the rug is fixed internally and can not be modified. The locations of the rug are the time points of infections.

... For the plot.twinSIR method, arguments passed to intensityplot.twinSIR. For the intensityplot methods, further graphical parameters passed to the function matplot, e.g. lty, lwd, col, xlab, ylab and main. Note that the matplot arguments x, y, type and add are implicit and can not be specified here.

Value

numeric matrix with the first column "stop" and as many rows as there are "stop" time points in the event history x. The other columns depend on the argument aggregate: if TRUE, there is only one other column named which, which contains the values of which at the respective "stop" time points. Otherwise, if aggregate = FALSE, there is one column for each individual, each of them containing the individual which at the respective "stop" time points.
Author(s)

Sebastian Meyer

References


See Also

twinSIR for a description of the intensity model, and simulate.twinSIR for the simulation of epidemic data according to a twinSIR specification.

Examples

data("fooepidata")
data("foofit")

# an overview of the evolution of the epidemic
plot(fooepidata)

# overall total intensity
plot(foofit, which="total")

# overall epidemic proportion
epi <- plot(foofit, which="epidemic")

# look at returned values
head(epi)

# add the inverse overall endemic proportion = 1 - epidemic proportion
dend <- plot(foofit, which="endemic", add=TRUE, col=2)
legend("right", legend="endemic proportion \n(1 - epidemic proportion)",
   lty=1, col=2, bty="n")

# individual intensities
tmp <- plot(foofit, which="total", aggregate=FALSE, col=rgb(0,0,0,alpha=0.1),
   main=expression("Individual infection intensities " *
   lambda[i](t) == Y[i](t) %*% (e[i](t) + h[i](t))))

# return value: matrix of individual intensity paths
str(tmp)

# plot intensity path only for individuals S and YY
matplot(x=tmp[,1], y=tmp[,1+c(3,99)], type="s", ylab="Force of infection",
xlab="time", main=expression("Paths of the infection intensities " *
   lambda[3](t) * " and " * lambda[99](t)))
legend("topright", legend=paste("Individual", c(3,99)), col=c(1,2), lty=c(1,2))
Print, Summary and Extraction Methods for "twinSIR" Objects

Description

Besides print and summary methods there are also some standard extraction methods defined for objects of class "twinSIR": vcov, logLik and especially AIC and extractAIC, which extract Akaike's Information Criterion. Note that special care is needed, when fitting models with parameter constraints such as the epidemic effects \( \alpha \) in twinSIR models. Parameter constraints reduce the average increase in the maximized loglikelihood - thus the penalty for constrained parameters should be smaller than the factor 2 used in the ordinary definition of AIC. To this end, these two methods offer the calculation of the so-called one-sided AIC (OSAIC).

Usage

```r
## S3 method for class 'twinSIR'
print(x, digits = max(3,getOption("digits") - 3), ...)
## S3 method for class 'twinSIR'
summary(object,
    correlation = FALSE, symbolic.cor = FALSE, ...)
## S3 method for class 'twinSIR'
AIC(object, ..., k = 2, one.sided = NULL, nsim = 1e3)
## S3 method for class 'twinSIR'
extractAIC(fit, scale = 0, k = 2, one.sided = NULL,
    nsim = 1e3, ...)
## S3 method for class 'twinSIR'
vcov(object, ...)
## S3 method for class 'twinSIR'
logLik(object, ...)
## S3 method for class 'summary.twinSIR'
print(x,
    digits = max(3,getOption("digits") - 3), symbolic.cor = x$symbolic.cor,
    signif.stars = getOption("show.signif.stars"), ...)
```

Arguments

- `x`, `object`, `fit` an object of class "twinSIR".
  - For the print method of the summary method, an object of class "summary.twinSIR".
- `digits` integer, used for number formatting with `signif()`. Minimum number of significant digits to be printed in values.
- `correlation` logical. if TRUE, the correlation matrix of the estimated parameters is returned and printed.
symbolic.cor logical. If TRUE, print the correlations in a symbolic form (see `symnum`) rather than as numbers.

... For the summary method: arguments passed to `extractAIC.twinsIR`.
For the AIC method, optionally more fitted model objects.
For the print, extractAIC, vcov and logLik methods: unused (argument of the generic).

k numeric specifying the "weight" of the penalty to be used; in an unconstrained fit \( k = 2 \) is the classical AIC.

one.sided logical or NULL (the default). Determines if the one-sided AIC should be calculated instead of using the classical penalty \( k \times \text{edf} \). The default value NULL chooses classical AIC in the case of an unconstrained fit and one-sided AIC in the case of constraints. The type of the fit can be seen in `object$method` (or `fit$method` respectively), where "L-BFGS" means constrained optimization.

nsim when there are more than two epidemic covariates in the fit, the weights in the OSAIC formula have to be determined by simulation. Default is to use 1000 samples. Note that package `quadprog` is additionally required in this case.

scale unused (argument of the generic).

signif.stars logical. If TRUE, “significance stars” are printed for each coefficient.

Details
The print and summary methods allow the compact or comprehensive representation of the fitting results, respectively. The former only prints the original function call, the estimated coefficients and the maximum log-likelihood value. The latter prints the whole coefficient matrix with standard errors, z- and p-values (see `printCoefmat`), and additionally the number of infections per log-baseline interval, the (one-sided) AIC and the number of log-likelihood evaluations. They both append a big "WARNING", if the optimization algorithm did not converge.

The estimated coefficients may be extracted by using the default `coef`-method from package `stats`.

The two AIC functions differ only in that AIC can take more than one fitted model object and that extractAIC always returns the number of parameters in the model (AIC only does with more than one fitted model object).

Concerning the choice of one-sided AIC: parameter constraints – such as the non-negative constraints for the epidemic effects alpha in `twinsIR` models – reduce the average increase in the maximized loglikelihood. Thus, the penalty for constrained parameters should be smaller than the factor 2 used in the ordinary definition of AIC. One-sided AIC (OSAIC) suggested by Hughes and King (2003) is such a proposal when \( p \) out of \( k = p + q \) parameters have non-negative constraints:

\[
OSAIC = -2l(\theta, \tau) + 2 \sum_{g=0}^{p} w(p, g)(k - p + g)
\]

where \( w(p, g) \) are \( p \)-specific weights. For more details see Section 5.2 in Höhle (2009).

Value
The print methods return their first argument, invisibly, as they always should. The vcov and logLik methods return the estimated variance-covariance matrix of the parameters (here, the inverse
of the estimate of the expected Fisher information matrix), and the maximum log-likelihood value of the model, respectively. The summary method returns a list containing some summary statistics of the fitted model, which is nicely printed by the corresponding print method. For the AIC and `extractAIC` methods, see the documentation of the corresponding generic functions.

**Author(s)**

Michael Höhle and Sebastian Meyer

**References**


**Examples**

data("foofit")

`foofit`

`coef(foofit)`

`vcov(foofit)`

`logLik(foofit)`

`summary(foofit, correlation = TRUE, symbolic.cor = TRUE)`

# AIC or OSAIC
`AIC(foofit)`

`AIC(foofit, one.sided = FALSE)`

`extractAIC(foofit)`

`extractAIC(foofit, one.sided = FALSE)`

# just as a stupid example for the use of AIC with multiple fits
`foofit2 <- foofit`

`AIC(foofit, foofit2) # 2nd column should actually be named "OSAIC" here`
Usage

```r
## S3 method for class 'twinSIR'
profile(fitted, profile, alpha = 0.05,
        control = list(fnscale = -1, factr = 10, maxit = 100), ...)
```

Arguments

- `fitted`: an object of class "twinSIR".
- `profile`: a list with elements being numeric vectors of length 4. These vectors must have the form `c(index, lower, upper, gridsize)`. 
  - `index`: index of the parameter to be profiled in the vector `coef(fitted)`.
  - `lower`, `upper`: lower/upper limit of the grid on which the profile log-likelihood is evaluated. Can also be `NA` in which case `lower/upper` equals the lower/upper bound of the respective 0.3 % Wald confidence interval (+-3*se).
  - `gridsize`: grid size of the equally spaced grid between lower and upper. Can also be `0` in which case the profile log-likelihood for this parameter is not evaluated on a grid.
- `alpha`: `(1 - \alpha)100`% profile likelihood based confidence intervals are computed. If `alpha \leq 0`, then no confidence intervals are computed.
- `control`: control object to use in `optim` for the profile log-likelihood computations. 
- `...`: unused (argument of the generic).

Value

list with profile log-likelihood evaluations on the grid and highest likelihood and Wald confidence intervals. The argument `profile` is also returned.

Author(s)

Michael Höhle and Sebastian Meyer

Examples

```r
if (surveillance.options("allExamples")) {
  data("foofit")
  prof <- profile(foofit, list(c(1,NA,NA,5), c(3,NA,NA,0), c(4, 0.5, 1.1, 10)))
  prof

  ## there is also a plot-method for "profile.twinSIR"
  plot(prof)
}
```
Description

This function simulates the infection (and removal) times of an epidemic. Besides the classical SIR type of epidemic, also SI, SIRS and SIS epidemics are supported. Simulation works via the conditional intensity of infection of an individual, given some (time varying) endemic covariates and/or some distance functions (epidemic components) as well as the fixed positions of the individuals. The lengths of the infectious and removed periods are generated following a pre-specified function (can be deterministic).

The `simulate` method for objects of class "twinSIR" simulates new epidemic data using the model and the parameter estimates of the fitted object.

Usage

```r
simepidata(formula, data, id.col, I0.col, coords.cols, subset,
            beta, h0, f = list(), w = list(), alpha, infPeriod,
            remPeriod = function(ids) rep(Inf, length(ids)),
            end = Inf, trace = FALSE, .allocate = NULL)

## S3 method for class 'twinSIR'
simulate(object, nsim = 1, seed = 1,
          infPeriod = NULL, remPeriod = NULL,
          end = diff(range(object$intervals)), trace = FALSE, .allocate = NULL,
          data = object$data, ...)
```

Arguments

- `formula` an object of class "formula" (or one that can be coerced to that class): a symbolic description of the intensity model to be estimated. The details of model specification are given under Details.
- `data` a data.frame containing the variables in `formula` and the variables specified by `id.col, I0.col` and `coords.col` (see below). It represents the “history” of the endemic covariates to use for the simulation. The form is similar to and can be an object of class "epidata". The simulation period is split up into consecutive intervals of constant endemic covariates. The data frame consists of a block of N (number of individuals) rows for each of those time intervals (all rows in a block share the same start and stop values... therefore the name “block”), where there is one row per individual in the block. Each row describes the (fixed) state of the endemic covariates of the individual during the time interval given by the start and stop columns (specified through the lhs of `formula`).

For the `simulate` method of class "twinSIR" this should be the object of class "epidata" used for the fit. This is a part of the return value of the function twinSIR, if called with argument `keep.data` set to TRUE.
id.col only if data does not inherit from epidata: single index of the id column in data. Can be numeric (by column number) or character (by column name). The id column identifies the individuals in the data-frame. It will be converted to a factor variable and its levels serve also to identify individuals as argument to the infPeriod function.

i0.col only if data does not inherit from epidata: single index of the i0 column in data. Can be numeric (by column number), character (by column name) or NULL.

The i0 column indicates if an individual is initially infectious, i.e. it is already infectious at the beginning of the first time block. Setting i0.col = NULL is short for "there are no initially infectious individuals". Otherwise, the variable must be logical or in 0/1-coding. As this variable is constant over time the initially infectious individuals are derived from the first time block only.

coords.cols only if data does not inherit from epidata: indexes of the coords columns in data. Can be a numeric (by column number), a character (by column name) vector or NULL.

These columns contain the coordinates of the individuals. It must be emphasized that the functions in this package currently assume fixed positions of the individuals during the whole epidemic. Thus, an individual has the same coordinates in every block. For simplicity, the coordinates are derived from the first time block only. The epidemic covariates are calculated based on the Euclidian distance between the individuals, see f.

subset an optional vector specifying a subset of the covariate history to be used in the simulation.

beta numeric vector of length equal the number of endemic (cox) terms on the rhs of formula. It contains the effects of the endemic predictor (excluding the log-baseline h0, see below) in the same order as in the formula.

h0 either a single number to specify a constant baseline hazard (equal to exp(h0)) or a list of functions named exact and upper. In the latter case, h0$exact is the true log-baseline hazard function and h0$upper is a piecewise constant upper bound for h0$exact. The function h0$upper must inherit from stepfun with right=FALSE. Theoretically, the intensity function is left-continuous, thus right=TRUE would be adequate, but in the implementation, when we evaluate the intensity at the knots (change points) of h0$upper we need its value for the subsequent interval.

f, w see as.epidata.

alpha a named numeric vector of coefficients for the epidemic covariates generated by f and w. The names are matched against names(f) and names(w). Remember that alpha >= 0.

infPeriod a function generating lengths of infectious periods. It should take one parameter (e.g. ids), which is a character vector of id's of individuals, and return appropriate infection periods for those individuals. Therefore, the value of the function should be of length length(ids). For example, for independent and identically distributed infection periods following Exp(1), the generating function is function(ids) rexp(length(ids), rate=1). For a constant infectious period of length c, it is sufficient to set function (x) {c}.
For the `simulate` method of class "twinSIR" only, this can also be NULL (the default), which means that the observed infectious periods of infected individuals are re-used when simulating a new epidemic and individuals with missing infectious periods (i.e. infection and recovery was not observed) are attributed to the mean observed infectious period.

Note that it is even possible to simulate an SI-epidemic by setting

```r
infPeriod = function (x) {Inf}
```

In other words: once an individual became infected it spreads the disease forever, i.e. it will never be removed.

**remPeriod**

a function generating lengths of removal periods. Per default, once an individual was removed it will stay in this state forever (Inf). Therefore, it will not become at-risk (S) again and re-infections are not possible. Alternatively, always returning 0 as length of the removal period corresponds to a SIS epidemic. Any other values correspond to SIRS.

**end**

a single positive numeric value specifying the time point at which the simulation should be forced to end. By default, this is Inf, i.e. the simulation continues until there is no susceptible individual left.

For the `simulate` method of class "twinSIR" the default is to have equal simulation and observation periods.

**trace**

logical (or integer) indicating if (or how often) the sets of susceptible and infected individuals as well as the rejection indicator (of the rejection sampling step) should be cated. Defaults to FALSE.

**allocate**

number of blocks to initially allocate for the event history (i.e. `allocate*N rows`). By default (NULL), this number is set to `max(500, ceiling(nBlocks/100)*100)`, i.e. 500 but at least the number of blocks in data (rounded to the next multiple of 100). Each time the simulated epidemic exceeds the allocated space, the event history will be enlarged by `allocate` blocks.

**object**

an object of class "twinSIR". This must contain the original data used for the fit (see data).

**nsim**

number of epidemics to simulate. Defaults to 1.

**seed**

an integer that will be used in the call to `set.seed` before simulating the epidemics.

... unused (argument of the generic).

### Details

A model is specified through the `formula`, which has the form

```r
cbind(start, stop) ~ cox(endemicVar1) * cox(endemicVar2),
```

i.e. the right hand side has the usual form as in `lm`, but all variables are marked as being endemic by the special function `cox`. The effects of those predictor terms are specified by `beta`. The left hand side of the formula denotes the start and stop columns in data. This can be omitted, if data inherits from class "epidata" in which case `cbind(start, stop)` will be used. The epidemic model component is specified by the arguments `f` and `w` (and the associated coefficients `alpha`).

If the epidemic model component is empty and `infPeriod` always returns Inf, then one actually simulates from a pure Cox model.
The simulation algorithm used is Ogata’s modified thinning. For details, see Höhle (2009), Section 4.

Value

An object of class "simEpidata", which is a data.frame with the columns "id", "start", "stop", "atRiskY", "event", "Revent" and the coordinate columns (with the original names from data), which are all obligatory. These columns are followed by all the variables appearing on the rhs of the formula. Last but not least, the generated columns with epidemic covariates corresponding to the functions in the lists \( f \) and \( w \) are appended.

Note that objects of class "simEpidata" also inherit from class "epidata", thus all "epidata" methods can be applied.

The data.frame is given the additional attributes

- "eventTimes" numeric vector of infection time points (sorted chronologically).
- "timeRange" numeric vector of length 2: \( c(\min(start), \max(stop)) \).
- "coords.cols" numeric vector containing the column indices of the coordinate columns in the resulting data-frame.
- "f" this equals the argument \( f \).
- "w" this equals the argument \( w \).
- "config" a list with elements \( h0 = h0\text{exact}, \beta \) and \( \alpha \).

If \( nsim > 1 \) epidemics are simulated by the simulate-method for fitted "twinSIR" models, these are returned in a list.

Author(s)

Sebastian Meyer and Michael Höhle

References


See Also

The \texttt{plot.epidata} and \texttt{animate.epidata} methods for plotting and animating (simulated) epidemic data, respectively. The \texttt{intensityplot.simEpidata} method for plotting paths of infection intensities.

Function \texttt{twinSIR} for fitting spatio-temporal epidemic intensity models to epidemic data.
Examples

```r
## Generate a data frame containing a hypothetic population with 100 individuals
set.seed(1234)
n <- 100
pos <- matrix(rnorm(n*2), ncol=2, dimnames=list(NULL, c("x", "y")))
pop <- data.frame(id=1:n, x=pos[,1], y=pos[,2],
  gender=sample(0:1, n, replace=TRUE),
  I0col=rep(0,n),start=rep(0,n),stop=rep(Inf,n))

## Simulate an epidemic in this population
set.seed(1)
epi <- simEpidata(cbind(start, stop) ~ cox(gender),
  data = pop,
  id = "id", I0.col = "I0col", coords.cols = c("x","y"),
  beta = c(-2), h0 = -1, alpha = c(B1 = 0.1),
  f = list(B1 = function(u) u <= 1),
  infPeriod = function(ids) rexp(length(ids), rate=1))

# Plot the numbers of susceptible, infectious and removed individuals
plot(epi)

## load data of an artificial epidemic
data("fooepidata")
summary(fooepidata)
plot(fooepidata)

if (surveillance.options("allExamples"))
{
  ## simulate a new evolution of the epidemic
  set.seed(1)
simepi <- simEpidata(cbind(start, stop) ~ cox(z1) + cox(z1):cox(z2),
    data = fooepidata,
    beta = c(1, 0.5), h0 = -7, alpha = c(B2 = 0.01, B1 = 0.005),
    f = list(B1 = function(u) u <= 1, B2 = function(u) u > 1),
    infPeriod = function(ids) rexp(length(ids), rate=0.2), trace = FALSE)
  summary(simepi)
  plot(simepi)
  intensityplot(simepi)
}

## load a model fitted to the 'fooepidata' epidemic
data("fooft")
foofit

## simulate a new epidemic using the model and parameter estimates of 'foofit'
## and set simulation period = observation period
# a) with observed infPeriods (i.e. fixed length 3 days):
simfittepi1 <- simulate(foofit, data=fooepidata)
plot(simfittepi1)
# b) with new infPeriods (simulated from the Exp(0.3) distribution):
simfittepi2 <- simulate(foofit, data=fooepidata,
  infPeriod = rexp(length(ids), rate=0.3))
}```
twinstim

```r
infPeriod=function(ids) rexp(length(ids), rate=0.3))
plot(simfitepi2)
intensityplot(simfitepi2, which="total", aggregate=FALSE,
col=rgb(0,0,0,alpha=0.1))
```

---

**twinstim**

*Fit a Two-Component Spatio-Temporal Point Process Model*

---

**Description**

A `twinstim` model as described in Meyer et al. (2012) is fitted to marked spatio-temporal point process data. This constitutes a regression approach for conditional intensity function modelling. The implementation is illustrated in Meyer et al. (2017, Section 3), see vignette("twinstim").

**Usage**

```r
twinstim(endemic, epidemic, siaf, tiaf, qmatrix = data$qmatrix, data,
subset, t0 = data$stgrid$start[1], T = tail(data$stgrid$stop,1),
na.action = na.fail, start = NULL, partial = FALSE,
epilink = "log", control.siaf = list(F = list(), Deriv = list()),
optim.args = list(), finetune = FALSE,
model = FALSE, cumCIF = FALSE, cumCIF.pb = interactive(),
cores = 1, verbose = TRUE)
```

**Arguments**

- **endemic**: right-hand side formula for the exponential (Cox-like multiplicative) endemic component. May contain offsets (to be marked by the special function `offset`). If omitted or ~0 there will be no endemic component in the model. A type-specific endemic intercept can be requested by including the term `(1|type)` in the formula.

- **epidemic**: formula representing the epidemic model for the event-specific covariates (marks) determining infectivity. Offsets are not implemented here. If omitted or ~0 there will be no epidemic component in the model.

- **siaf**: spatial interaction function. Possible specifications are:
  - NULL or missing, corresponding to `siaf.constant()`, i.e. spatially homogeneous infectivity independent of the distance from the host
  - a list as returned by `siaf` or by a predefined interaction function such as `siaf.gaussian` as in Meyer et al. (2012) or `siaf.powerlaw` as in Meyer and Held (2014)
  - a numeric vector corresponding to the knots of a step function, i.e. the same as `siaf.step(knots)`

  If you run into “false convergence” with a non-constant siaf specification, the numerical accuracy of the cubature methods is most likely too low (see the control.siaf argument).

- **tiaf**: temporal interaction function. Possible specifications are:
• NULL or missing, corresponding to \texttt{tiaf.constant()}, i.e. time-constant infectivity
• a list as returned by \texttt{tiaf} or by a predefined interaction function such as \texttt{tiaf.exponential}
• a numeric vector corresponding to the knots of a step function, i.e. the same as \texttt{tiaf.step(knots)}

\texttt{qmatrix} square indicator matrix (0/1 or FALSE/TRUE) for possible transmission between the event types. The matrix will be internally converted to \texttt{logical}. Defaults to the \texttt{Q} matrix specified in \texttt{data}.

\texttt{data} an object of class "epidataCS".

\texttt{subset} an optional vector evaluating to \texttt{logical} indicating a subset of \texttt{data$events} to keep. Missing values are taken as \texttt{FALSE}. The expression is evaluated in the context of the \texttt{data$events@data.frame}, i.e. columns of this \texttt{data.frame} may be referenced directly by name.

\texttt{t0, T} events having occurred during \((-\text{Inf};t0]\) are regarded as part of the prehistory \(H_0\) of the process. Only events that occurred in the interval \((t0; T]\) are considered in the likelihood. The time point \(t0(T)\) must be an element of \texttt{data$stgrid$start (data$stgrid$stop)}. The default time range covers the whole spatio-temporal grid of endemic covariates.

\texttt{na.action} how to deal with missing values in \texttt{data$events}? Do not use \texttt{na.pass}. Missing values in the spatio-temporal grid \texttt{data$stgrid} are not accepted.

\texttt{start} a named vector of initial values for (a subset of) the parameters. The names must conform to the conventions of \texttt{twinstim} to be assigned to the correct model terms. For instance, \texttt{"h.(Intercept)"} = endemic intercept, \texttt{"h.I(start/365)"} = coefficient of a linear time trend in the endemic component, \texttt{"h.factorB"} = coefficient of the level \(B\) of the factor variable \texttt{factor} in the endemic predictor, \texttt{"e.(Intercept)"} = epidemic intercept, \texttt{"e.VAR"} = coefficient of the epidemic term \texttt{VAR}, \texttt{"e.siaf.2"} = second \texttt{siaf} parameter, \texttt{"e.tiaf.1"} = first \texttt{tiaf} parameter. Elements which don’t match any of the model parameters are ignored. Alternatively, \texttt{start} may also be a named list with elements "endemic" or "h", "epidemic" or "e", "siaf" or "e.siaf", and "tiaf" or "e.tiaf", each of which containing a named numeric vector with the term labels as names (i.e. without the prefix "h.", "e.", etc). Thus, \texttt{start=list(endemic=c("(Intercept)"=-10))} is equivalent to \texttt{start=c("h.(Intercept)"=-10)}.

\texttt{partial} logical indicating if a partial likelihood similar to the approach by Diggle et al. (2010) should be used (default is \texttt{FALSE}). Note that the partial likelihood implementation is not well tested.

\texttt{epilink} a character string determining the link function to be used for the epidemic linear predictor of event marks. By default, the log-link is used. The experimental alternative \texttt{epilink = "identity"} (for use by \texttt{epitest}) does not guarantee the force of infection to be positive. If this leads to a negative total intensity (endemic + epidemic), the point process is not well defined (the log-likelihood will be \texttt{NaN}).

\texttt{control.siaf} a list with elements "F" and "Deriv", which are lists of extra arguments passed to the functions \texttt{siaf$F} and \texttt{siaf$Deriv}, respectively.
These arguments control the accuracy of the cubature routines from package `polyCub` involved in non-constant siaf specifications, e.g., the bandwidth of the midpoint rule `polyCub.midpoint`, the number of Gaussian quadrature points for `polyCub.SV`, or the relative tolerance of `integrate` in `polyCub.iso`.

For instance, `siaf.gaussian(F.adaptive = TRUE)` uses the midpoint-cubature `polyCub.midpoint` with an adaptive bandwidth of `eps=adapt*sd` to numerically integrate the kernel \( f(s) \), and the default adapt value (0.1) can be overwritten by setting `control.siaf$F$adapt`. However, the default version `siaf.gaussian()` as well as `siaf.powerlaw()` and friends use `polyCub.iso` and thus accept control arguments for the standard `integrate` routine (such as `rel.tol`) via `control.siaf$F` and `control.siaf$Deriv`.

This argument list is ignored in the case `siaf=siaf.constant()` (which is the default if `siaf` is unspecified).

**optim.args**

An argument list passed to `optim`, or `NULL`, in which case no optimization will be performed but the necessary functions will be returned in a list (similar to what is returned if `model = TRUE`).

Initial values for the parameters may be given as list element `par` in the order (endemic, epidemic, siaf, tiaf). If no initial values are provided, crude estimates will be used for the endemic intercept and the Gaussian kernel, -9 for the epidemic intercept, and zeroes for the remaining parameters. Any initial values given in the `start` argument take precedence over those in `par`.

Note that `optim` receives the negative log-likelihood for minimization (thus, if used, `optim.args$control$fnscale` should be positive). The hessian argument defaults to `TRUE`, and in the `control` list, tracing is enabled with `REPORT=1` by default. By setting `optim.args$control$trace = 0`, all output from the optimization routine is suppressed.

For the partial likelihood, the analytic score function and the Fisher information are not implemented and the default is to use robust method="Nelder-Mead" optimization.

There may be an extra component fixed in the `optim.args` list, which determines which parameters should stick to their initial values. This can be specified by a logical vector of the same length as the `par` component, by an integer vector indexing `par` or by a character vector following the `twinstim` naming conventions. Furthermore, if `isTRUE(fixed)`, then all parameters are fixed at their initial values and no optimization is performed.

Importantly, the `method` argument in the `optim.args` list may also be "nlminb", in which case the `nlminb` optimizer is used. This is also the default for full likelihood inference. In this case, not only the score function but also the expected Fisher information can be used during optimization (as estimated by what Martinussen and Scheike (2006, p. 64) call the "optional variation process", or see Rathbun (1996, equation (4.7))). In our experience this gives better convergence than `optim`’s methods. For method="nlminb", the following parameters of the `optim.args$control` list may be named like for `optim` and are renamed appropriately: `maxit` (-> `iter.max`), `REPORT` (-> `trace`, default: 1), `abstol` (-> `abs.tol`), and `reltol` (-> `rel.tol`, default: 1e-6). For `nlminb`, a logical hessian argument (default: `TRUE`) indicates if the negative expected Fisher information matrix should be used as the Hessian during optimization (otherwise a numerical approximation is used).
Similarly, method="nlm" should also work but is not recommended here.

**finetune**

Logical indicating if a second maximisation should be performed with robust Nelder-Mead optim using the resulting parameters from the first maximisation as starting point. This argument is only considered if partial = FALSE and the default is to not conduct a second maximization (in most cases this does not improve upon the MLE).

**model**

Logical indicating if the model environment should be kept with the result, which is required for intensityplots and \texttt{R0(..., trimmed = FALSE)}. Specifically, if model=TRUE, the return value will have the evaluation environment set as its environment, and the returned functions element will contain the log-likelihood function (or partial log-likelihood function, if partial = TRUE), and optionally the score and the expected Fisher information functions (for the partial likelihood, and only if siaf and tiaf provide the necessary derivatives). Note that fitted objects with a model environment might consume quiet a lot of memory since they contain the data.

**cumCIF**

Logical (default: FALSE) indicating whether to calculate the fitted cumulative ground intensity at event times. This is the residual process, see \texttt{residuals.twinstim}.

**cumCIF.pb**

Logical indicating if a progress bar should be shown during the calculation of cumCIF. Defaults to do so in an interactive \texttt{R} session, and will be FALSE if cores != 1.

**cores**

Number of processes to use in parallel operation. By default \texttt{twinstim} runs in single-CPU mode. Currently, only the \texttt{multicore}-type of parallel computing via forking is supported, which is not available on Windows, see \texttt{mclapply} in package \texttt{parallel}. Note that for a \texttt{memoise} \texttt{siaf.step} kernel, cores=1 is fixed internally since parallelization would slow down model fitting significantly.

**verbose**

Logical indicating if information should be printed during execution. Defaults to TRUE.

### Details

The function performs maximum likelihood inference for the additive-multiplicative spatio-temporal intensity model described in Meyer et al. (2012). It uses \texttt{nlmnb} as the default optimizer and returns an object of class \texttt{twinstim}. Such objects have print, plot and summary methods. The output of the summary can be processed by the \texttt{toLatex} function. Furthermore, the usual model fit methods such as coef, vcov, logLik, residuals, and update are implemented. A specific add-on is the use of the functions \texttt{R0} and \texttt{simulate}.

### Value

Returns an S3 object of class "twinstim", which is a list with the following components:

**coefficients**

Vector containing the MLE.

**loglik**

Value of the log-likelihood function at the MLE with a logical attribute "partial" indicating if the partial likelihood was used.

**counts**

Number of log-likelihood and score evaluations during optimization.

**converged**

Either TRUE (if the optimizer converged) or a character string containing a failure message.
fisherinfo  

*expected* Fisher information evaluated at the MLE. Only non-NULL for full likelihood inference (partial = FALSE) and if spatial and temporal interaction functions are provided with their derivatives.

fisherinfo.observed  

observed Fisher information matrix evaluated at the value of the MLE. Obtained as the negative Hessian. Only non-NULL if optim.args$method is not "nlminb" and if it was requested by setting hessian=TRUE in optim.args.

fitted  

fitted values of the conditional intensity function at the events.

fittedComponents  

two-column matrix with columns "h" and "e" containing the fitted values of the endemic and epidemic components, respectively. (Note that rowSums(fittedComponents) == fitted.)

tau  

fitted cumulative ground intensities at the event times. Only non-NULL if cumCIF = TRUE. This is the “residual process” of the model, see residuals.twinstim.

R⁰  

estimated basic reproduction number for each event. This equals the spatio-temporal integral of the epidemic intensity over the observation domain (t₀;T] x W for each event.

npars  

vector describing the lengths of the 5 parameter subvectors: endemic intercept(s) \(\beta_0(\kappa)\), endemic coefficients \(\beta\), epidemic coefficients \(\gamma\), parameters of the siaf kernel, and parameters of the tiaf kernel.

qmatrix  

the qmatrix associated with the epidemic data as supplied in the model call.

bbox  

the bounding box of data$W.

timeRange  

the time range used for fitting: c(t₀,T).

formula  

a list containing the four main parts of the model specification: endemic, epidemic, siaf, and tiaf.

control.siaf  

see the “Arguments” section above.

optim.args  

input optimizer arguments used to determine the MLE.

functions  

if model=TRUE this is a list with components ll, sc and fi, which are functions evaluating the log-likelihood, the score function and the expected Fisher information for a parameter vector \(\theta\). The environment of these function is the model environment, which is thus retained in the workspace if model=TRUE. Otherwise, the functions component is NULL.

call  

the matched call.

runtime  

the proc.time-queried time taken to fit the model, i.e., a named numeric vector of length 5 of class "proc_time", with the number of cores set as additional attribute.

If model=TRUE, the model evaluation environment is assigned to this list and can thus be queried by calling environment() on the result.

**Note**

*twinstim* makes use of the memoise package if it is available – and that is highly recommended for non-constant siaf specifications to speed up calculations. Specifically, the necessary numerical integrations of the spatial interaction function will be cached such that they are only calculated once for every state of the siaf parameters during optimization.
Author(s)

Sebastian Meyer

Contributions to this documentation by Michael Höhle and Mayeul Kauffmann.

References


See Also

vignette("twinstim").

There is a simulate.twinstim method, which simulates the point process based on the fitted twinstim.

A discrete-space alternative is offered by the twinSIR modelling framework.

Examples

# Load invasive meningococcal disease data
data("imdepi")

### first, fit a simple endemic-only model

m_noepi <- twinstim(
    endemic = addSeason2formula(~ offset(log(popdensity)) + I(start/365-3.5),
        S=1, period=365, timevar="start"),
    data = imdepi, subset = !is.na(agegrp)
)

### look at the model summary
summary(m_noepi)

### there is no evidence for a type-dependent endemic intercept (LR test)
m_noepi_type <- update(m_noepi, endemic = ~(1|type) + .)
pchisq(2*c(logLik(m_noepi_type)-logLik(m_noepi)), df=1, lower.tail=FALSE)

### add an epidemic component with just the intercept, i.e.
### assuming uniform dispersal in time and space up to a distance of
### eps.s = 200 km and eps.t = 30 days (see summary(imdepi))

m0 <- update(m_noepi, epidemic=-1, model=TRUE)

## summarize the model fit
s <- summary(m0, correlation = TRUE, symbolic.cor = TRUE)
s
## output the table of coefficients as LaTeX code
toLatex(s, digits=2)
## or, to report rate ratios
xtable(s)

## the default confint-method can be used for Wald-CI's
confint(m0, level=0.95)

## same "untrimmed" R0 for every event (simple epidemic intercept model)
summary(R0(m0, trimmed=FALSE))

## plot the path of the fitted total intensity
plot(m0, "total intensity", tgrid=500)

## extract "residual process" integrating over space (takes some seconds)
if (surveillance.options("allExamples"))
{
  res <- residuals(m0)
  # if the model describes the true CIF well _in the temporal dimension_,
  # then this residual process should behave like a stationary Poisson
  # process with intensity 1
  plot(res, type="l"); abline(h=c(0, length(res)), lty=2)
  # easier, with CI and serial correlation -> checkResidualProcess()
  checkResidualProcess(m0)
}

## Not run:
## NB: in contrast to using nlminb() optim's BFGS would miss the
##   likelihood maximum wrt the epidemic intercept
m0_BFGS <- update(m_noepi, epidemic=-1, optim.args = list(method="BFGS"))
format(cbind(nlminb=coef(m0), BFGS=coef(m0_BFGS)), digits=3, scientific=FALSE)
m0_BFGS$fisherinfo  # singular Fisher information matrix here
m0$fisherinfo
logLik(m0_BFGS)
logLik(m0)
## nlminb is more powerful since we make use of the analytical fisherinfo
## as estimated by the model during optimization, which optim cannot

## End(Not run)
### an epidemic-only model?

For a purely epidemic model, all events must have potential source events

(Otherwise the intensity at the observed event would be 0)

Let's focus on the C-type for this example

imdepiC <- subset(imdepi, type == "C")
table(summary(imdepiC)$nSources)

106 events have no prior, close events (in terms of eps.s and eps.t)

try(twinstim(epidemic = ~1, data = imdepiC)) # detects this problem

Let's assume spatially unbounded interaction

imdepiC_infeps <- update(imdepiC, eps.s = Inf)
(s <- summary(imdepiC_infeps))
table(s$nSources)

For 11 events, there is no prior event within eps.t = 30 days

Which is certainly true for the first event

plot(s$counter, main = "Number of infectious individuals over time (eps.t = 30)"")
rug(imdepiC_infeps$events$time[s$nSources == 0], col = 2, lwd = 3)

An endemic component would catch such events (from unobserved sources),

Otherwise a longer infectious period would need to be assumed and

For the first event to happen, a pre-history is required (e.g., t0 = 31).

As an example, we fit the data only until T = 638 (all events have ancestors)

m_epi <- twinstim(epidemic = ~1, data = imdepiC_infeps, t0 = 31, T = 638)
summary(m_epi)

### full model with interaction functions (time-consuming)

If surveillance.options("allExamples")
{

# estimate an exponential temporal decay of infectivity
m1_tiaf <- update(m0, tiaf=tiaf.exponential())
plot(m1_tiaf, "tiaf", scaled=FALSE)

# estimate a step function for spatial interaction
summary(sourceDists <- getSourceDists(imdepi, "space"))
(knots <- quantile(sourceDists, c(5,10,20,40)/100))
m1_fstep <- update(m0, siaf=knots)
plot(m1_fstep, "siaf", scaled=FALSE)
rug(sourceDists, ticksize=0.02)

# estimate a continuously decreasing spatial interaction function,
# here we use the kernel of an isotropic bivariate Gaussian
m1 <- update(m0, siaf = siaf.gaussian())
AIC(m_noepi, m0, m1_fstep, m1)
summary(m1) # e.siaf.1 is log(sigma), no test for H0: log(sigma) = 0
exp(confint(m1, "e.siaf.1")) # a confidence interval for sigma
plot(m1, "siaf", scaled=FALSE)

# alternative: siaf.powerlaw() with eps.s=Inf and untie()d data,
#

# add epidemic covariates
m2 <- update(m1, epidemic = ~1 + type + agegrp)
The function `epitest` takes an epidemic "twinstim" model (with homogeneous infectivity of events, i.e., \( \text{epidemic} = \sim 1 \)), and tests if the spatio-temporal interaction invoked by the epidemic model component is statistically significant. A permutation test is performed by default, which is only valid if the endemic intensity is space-time separable. The approach is described in detail in Meyer et al. (2016), where it is also compared to alternative global tests for clustering such as the `knox` test.

**Usage**

```r
epitest(model, data, tiles, method = "time", B = 199,
    eps.s = NULL, eps.t = NULL, fixed = NULL,
    verbose = TRUE, compress = FALSE, ...)
```

**Arguments**

- **model**: a simple epidemic "twinstim" without covariates, i.e., \( \text{epidemic} = \sim 1 \). This is because covariate effects in the epidemic component are not well identified when there is no space-time interaction such as in the permuted data. Estimating a rich epidemic model under the null hypothesis of no space-time interaction will most likely result in singular convergence. Note that the permutation test is only valid for models with a separable endemic intensity, i.e., independent spatial and temporal background processes.

- **data**: an object of class "epidataCS", the data to which the model was fitted.

- **tiles** (only used by method = "simulate") a "SpatialPolygons" representation of the tiles in data$stgrid.

- **method** one of the following character strings specifying the test method:
  - "LRT": a simple likelihood ratio test of the epidemic model against the corresponding endemic-only model,
  - "time"/"space": a Monte Carlo permutation test where the null distribution is obtained by relabeling time points or locations, respectively (using `permute.epidataCS`).
"simulate": obtain the null distribution of the test statistic by simulations from
the endemic-only model (using simEndemicEvents).

B the number of permutations for the Monte Carlo approach. The default number
is rather low; if computationally feasible, B = 999 is more appropriate. Note that
this determines the “resolution” of the p-value: the smallest attainable p-value
is 1/(B+1).

eps.s,eps.t arguments for simpleR0.

fixed optional character vector naming parameters to fix at their original value when
re-fitting the model on permuted data. The special value fixed = TRUE means
to fix all epidemic parameters but the intercept.

verbose the amount of tracing in the range 0:3. Set to 0 (or FALSE) for no output, 1 (or
TRUE, the default) for a progress bar, 2 for the test statistics resulting from each
permutation, and to 3 for additional tracing of the log-likelihood maximization
in each permutation (not useful if parallelized). Tracing does not work if per-
mutations are parallelized using clusters. See plapply for other choices.

compress logical indicating if the nobs-dependent elements "fitted", "fittedComponents",
and "R0" should be dropped from the permutation-based model fits. Not keep-
ing these elements saves a lot of memory especially with a large number of
events. Note, however, that the returned permfits then no longer are fully valid
"twinstim" objects (but most methods will still work).

... further arguments for plapply to configure parallel operation, i.e., .parallel
as well as .seed to make the results reproducible.
For the plot-method, further arguments passed to truehist.
Ignored by the coef-method.

object,x an object of class "epitest" as returned by epitest.

which a character string indicating either the full ("m1", default) or the endemic-only
("m0") model.

teststat a character string determining the test statistic to plot, either "simpleR0" or "D"
twice the log-likelihood difference of the models).

Details

The test statistic is the reproduction number simpleR0. A likelihood ratio test of the supplied
epidemic model against the corresponding endemic-only model is also available. By default, the
null distribution of the test statistic under no space-time interaction is obtained by a Monte Carlo
permutation approach (via permute.epidataCS) and therefore relies on a space-time separable
endemic model component.

The plot-method shows a truehist of the simulated null distribution together with the observed
value. The coef-method extracts the parameter estimates from the B permfits (by default for the
full model which = "m1").

Value

a list (inheriting from "htest") with the following components:

method a character string indicating the type of test performed.
data.name  a character string giving the supplied data and model arguments.
statistic  the observed test statistic.
parameter  the (effective) number of permutations used to calculate the p-value (only those
          with convergent fits are used).
p.value  the p-value for the test. For the methods involving resampling under the null
          (method != "LRT"), it is based on the subset of convergent fits only and the
          p-value from the simple LRT is attached as an attribute "LRT".

In addition, if method != "LRT", the result will have the following elements:
permfits  the list of model fits (endemic-only and epidemic) from the B permutations.
permstats  a data frame with B rows and the columns "l0" (log-likelihood of the endemic-
            only model m0), "l1" (log-likelihood of the epidemic model m1), "D" (twice
            their difference), "simplerR0" (the results of simpleR0(m1, eps.s, eps.t)),
            and "converged" (a boolean indicator if both models converged).

The plot-method invisibly returns NULL. The coef-method returns the B x length(coef(model))
matrix of parameter estimates.

Author(s)
Sebastian Meyer

References
Meyer, S., Warnke, I., Rössler, W. and Held, L. (2016): Model-based testing for space-time inter-
action using point processes: An application to psychiatric hospital admissions in an urban area.
Spatial and Spatio-temporal Epidemiology, 17, 15-25. doi: 10.1016/j.sste.2016.03.002. Eprint:

See Also
permute.epidataCS, knox

Examples
data("imdepi", "imdepifit")

## test for space-time interaction of the B-cases
## assuming spatial interaction to be constant within 50 km
imdepiB50 <- update(subset(imdepi, type == "B"), eps.s = 50)
imdfitB50 <- update(imdepifit, data = imdepiB50,
                      epidemic = ~1, epilink = "identity", siaf = NULL,
                      start = c("e.(Intercept)" = 0))

## simple likelihood ratio test
epitest(imdfitB50, imdepiB50, method = "LRT")

## permutation test (only a few permutations for speed)
et <- epitest(imdfitB50, imdepiB50, B = 3 + 26*surveillance.options("allExamples"),
twinstim_iaf

**Temporal and Spatial Interaction Functions for twinstim**

**Description**

A *twinstim* model as described in Meyer et al. (2012) requires the specification of the spatial and temporal interaction functions (\(f\) and \(g\), respectively), i.e. how infectivity decays with increasing spatial and temporal distance from the source of infection. It is of course possible to define own functions (see `siaf` and `tiaf`, respectively), but the package already predefines some useful dispersal kernels returned by the constructor functions documented here. See Meyer and Held (2014) for various spatial interaction functions, and Meyer et al. (2017, Section 3, available as vignette("twinstim")) for an illustration of the implementation.

**Usage**

```r
# predefined spatial interaction functions
siaf.constant()
siaf.step(knots, maxRange = Inf, nTypes = 1, validpars = NULL)
siaf.gaussian(nTypes = 1, logsd = TRUE, density = FALSE,
              F.adaptive = FALSE, F.method = "iso",
              effRangeMult = 6, validpars = NULL)
siaf.powerlaw(nTypes = 1, validpars = NULL, engine = "C")
siaf.powerlawL(nTypes = 1, validpars = NULL, engine = "C")
siaf.student(nTypes = 1, validpars = NULL, engine = "C")

# predefined temporal interaction functions
tiaf.constant()
tiaf.step(knots, maxRange = Inf, nTypes = 1, validpars = NULL)
tiaf.exponential(nTypes = 1, validpars = NULL)
```

**Arguments**

- **knots**
  - numeric vector of distances at which the step function switches to a new height. The length of this vector determines the number of parameters to estimate. For identifiability, the step function has height 1 in the first interval \([0,knots_1]\). Note that the implementation is right-continuous, i.e., intervals are \([a,b)\).
  - An initial choice of knots could be based on quantiles of the observed distances between events and their potential source events. For instance, an identifiable spatial step function could be `siaf.step(quantile(getSourceDists(myepi, "space"), c(1,2,4)/100))` where `myepi` is the "epidataCS" data to be modelled.
maxRange  a scalar larger than any of knots. Per default (maxRange=Inf), the step function never drops to 0 but keeps the last height for any distance larger than the last knot. However, this might not work in some cases, where the last parameter value would become very small and lead to numerical problems. It is then possible to truncate interaction at a distance maxRange (just like what the variables eps.s and eps.t do in the "epidataCS" object).

nTypes  determines the number of parameters ((log-)scales or (log-)shapes) of the kernels. In a multitype epidemic, the different types may share the same spatial interaction function, in which case nTypes=1. Otherwise nTypes should equal the number of event types of the epidemic, in which case every type has its own (log-)scale or (log-)shape, respectively. Currently, nTypes > 1 is only implemented for siaf.gaussian(F.adaptive = TRUE), tiaf.step, and tiaf.exponential.

logsd,density  logicals affecting the parametrization of the Gaussian kernel. Settings different from the defaults are deprecated. The default is to use only the kernel of the bivariate, isotropic normal distribution (density=FALSE, see Details below), parametrized with the log-standard deviation (logsd=TRUE) to avoid constrained optimisation (L-BFGS-B) or validpars. The power-law kernels always employ the log-scale for their scale and shape parameters.

F.adaptive,F.method  
If F.adaptive = TRUE, then an adaptive bandwidth of adapt+sd will be used in the midpoint-cubature (polyCub.midpoint in package polyCub) of the Gaussian interaction kernel, where adapt is an extra parameter of the returned siaf$F function and defaults to 0.1. It can be customized either by the control.siaf$F argument list of twinstim, or by a numeric specification of F.adaptive in the constructing call, e.g., F.adaptive = 0.05 to achieve higher accuracy. Otherwise, if F.adaptive = FALSE, the F.method argument determines which polyCub method to use in siaf$F. The accuracy (controlled via, e.g., nGQ, rel.tol, or eps, depending on the cubature method) can then be adjusted in twinstim’s control.siaf$F argument.

effRangeMult  determines the effective range for numerical integration in terms of multiples of the standard deviation $\sigma$ of the Gaussian kernel, i.e. with effRangeMult=6 the 6$\sigma$ region around the event is considered as the relevant integration domain instead of the whole observation region $W$. Setting effRangeMult=NULL will disable the integral approximation with an effective integration range.

validpars  function taking one argument, the parameter vector, indicating if it is valid (see also siaf). If logsd=FALSE and one prefers not to use method="L-BFGS-B" for fitting the twinstim, then validpars could be set to function (pars) pars > 0.

engine  character string specifying the implementation to use. Prior to surveillance 0.14.0, the intrfr functions for polyCub.iso were evaluated in R (and this implementation is available via engine = "R"). The new C-implementation, ‘LinkingTo’ the newly exported polyCub_iso C-implementation in polyCub 0.6.0, is considerably faster.
Details

Evaluation of `twinstim`'s likelihood involves cubature of the spatial interaction function over polygonal domains. Various approaches have been compared by Meyer (2010, Section 3.2) and a new efficient method, which takes advantage of the assumed isotropy, has been proposed by Meyer and Held (2014, Supplement B, Section 2) for evaluation of the power-law kernels. These cubature methods are available in the dedicated R package `polyCub` and used by the kernels implemented in `surveillance`.

The readily available spatial interaction functions are defined as follows:

**siaf.constant:** \( f(s) = 1 \)

**siaf.step:** \( f(s) = \sum_{k=0}^{K} \exp(\alpha_k) I_k(||s||) \),
when \( \alpha_0 = 0 \), and \( \alpha_1, \ldots, \alpha_K \) are the parameters (heights) to estimate. \( I_k(||s||) \) indicates if distance ||s|| belongs to the kth interval according to \( c(0, \text{knots}, \maxRange) \), where \( k = 0 \) indicates the interval \( c(0, \text{knots}[1]) \).

Note that `siaf.step` makes use of the `memoise` package if it is available – and that is highly recommended to speed up calculations. Specifically, the areas of the intersection of a polygonal domain (influence region) with the “rings” of the two-dimensional step function will be cached such that they are only calculated once for every polydomain (in the first iteration of the `twinstim` optimization). They are used in the integration components \( F \) and \( Deriv \). See Meyer and Held (2014) for a use case and further details.

**siaf.gaussian:** \( f(s) = \exp(-||s||/2/\sigma^2) \)
If nTypes=1 (single-type epidemic or type-invariant `siaf` in multi-type epidemic), then \( \sigma_\kappa = \sigma \) for all types \( \kappa \). If density=TRUE (deprecated), then the kernel formula above is additionally divided by \( 2\pi\sigma^2 \), yielding the density of the bivariate, isotropic Gaussian distribution with zero mean and covariance matrix \( \sigma^2 I_2 \). The standard deviation is optimized on the log-scale (logsd = TRUE, not doing so is deprecated).

**siaf.powerlaw:** \( f(s) = (||s|| + \sigma)^{-d} \),
which is the kernel of the Lomax density, i.e. without any proportionality constants. The parameters are optimized on the log-scale to ensure positivity, i.e. \( \sigma = \exp(\tilde{\sigma}) \) and \( d = \exp(d) \), where \( (\tilde{\sigma}, \tilde{d}) \) is the parameter vector.

**siaf.powerlaw:** \( f(s) = (||s||/\sigma)^{-d}, \) for \( ||s|| \geq \sigma \), and \( f(s) = 1 \) otherwise,
which is a Lagged power-law kernel featuring uniform short-range dispersal (up to distance \( \sigma \)) and a power-law decay (Pareto-style) from distance \( \sigma \) onwards. The parameters are optimized on the log-scale to ensure positivity, i.e. \( \sigma = \exp(\tilde{\sigma}) \) and \( d = \exp(d) \), where \( (\tilde{\sigma}, \tilde{d}) \) is the parameter vector. However, there is a caveat associated with this kernel: Its derivative wrt \( \tilde{\sigma} \) is mathematically undefined at the threshold \( ||s|| = \sigma \). This local non-differentiability makes `twinstim`'s likelihood maximization sensitive wrt parameter start values, and is likely to cause false convergence warnings by `nlminb`. Possible workarounds are to use the slow and robust method="Nelder-Mead", or to just ignore the warning and verify the result by sets of different start values.

**siaf.student:** \( f(s) = (||s||^2 + \sigma^2)^{-d} \),
which is a reparametrized \( t \)-kernel. For \( d = 1 \), this is the kernel of the Cauchy density with scale sigma. In Geostatistics, a correlation function of this kind is known as the Cauchy model.

The parameters are optimized on the log-scale to ensure positivity, i.e. \( \sigma = \exp(\tilde{\sigma}) \) and \( d = \exp(d) \), where \( (\tilde{\sigma}, \tilde{d}) \) is the parameter vector.
The predefined temporal interaction functions are defined as follows:

- **tiaf.constant**: \( g(t) = 1 \)
- **tiaf.step**: \( g(t) = \sum_{k=0}^{K} \exp(\alpha_k) I_k(t) \),
  where \( \alpha_0 = 0 \), and \( \alpha_1, \ldots, \alpha_K \) are the parameters (heights) to estimate. \( I_k(t) \) indicates if \( t \) belongs to the \( k \)th interval according to \( c(0,\text{knots},\text{maxRange}) \), where \( k = 0 \) indicates the interval \( c(0,\text{knots}[1]) \).
- **tiaf.exponential**: \( g(t|\kappa) = \exp(-\alpha_{\kappa} t) \),
  which is the kernel of the exponential distribution. If \( n\text{Types}=1 \) (single-type epidemic or type-invariant \( \text{tiaf} \) in multi-type epidemic), then \( \alpha_{\kappa} = \alpha \) for all types \( \kappa \).

**Value**

The specification of an interaction function, which is a list. See **siaf** and **tiaf**, respectively, for a description of its components.

**Author(s)**

Sebastian Meyer

**References**


**See Also**

**twinstim**, **siaf**, **tiaf**, and package **polyCub** for the involved cubature methods.

**Examples**

```r
# constant temporal dispersal
tiaf.constant()
# step function kernel
tiaf.step(c(3,7), maxRange=14, nTypes=2)
# exponential decay specification
tiaf.exponential()

# Type-dependent Gaussian spatial interaction function using an adaptive
# two-dimensional midpoint-rule to integrate it over polygonal domains
siaf.gaussian(2, F.adaptive=TRUE)
```
# Single-type Gaussian spatial interaction function (using polyCub.iso)
siaf.gaussian()

# Type-independent power-law kernel
siaf.powerlaw()

# "lagged" power-law
siaf.powerlawL()

# (reparametrized) t-kernel
siaf.student()

# step function kernel
siaf.step(c(10,20,50), maxRange=100)

---

**twinstim_iafplot**  
*Plot the Spatial or Temporal Interaction Function of a* **twinstim**

---

**Description**

The function plots the fitted temporal or (isotropic) spatial interaction function of a **twinstim** object. The implementation is illustrated in Meyer et al. (2017, Section 3), see vignette("twinstim").

**Usage**

```r
iafplot(object, which = c("siaf", "tiaf"), types = NULL, scaled = c("intercept", "standardized", "no"), truncated = FALSE, log = "", conf.type = if (length(pars) > 1) "MC" else "parbounds", conf.level = 0.95, conf.B = 999, xgrid = 101, col.estimate = rainbow(length(types)), col.conf = col.estimate, alpha.B = 0.15, lwd = c(3,1), lty = c(1,2), verticals = FALSE, do.points = FALSE, add = FALSE, xlim = NULL, ylim = NULL, xlab = NULL, ylab = NULL, legend = !add && (length(types) > 1), ...)
```

**Arguments**

- **object**: object of class "twinstim" containing the fitted model.
- **which**: argument indicating which of the two interaction functions to plot. Possible values are "siaf" (default) for the spatial interaction \( f(x) \) as a function of the distance \( x \), and "tiaf" for the temporal interaction function \( g(t) \).
- **types**: integer vector indicating for which event types the interaction function should be plotted in case of a marked "twinstim". The default types=NULL checks if the interaction function is type-specific: if so, types=1:nrow(object$imatrix) is used, otherwise types=1.
- **scaled**: character string determining if/how the the interaction function should be scaled. Possible choices are:
"intercept": multiplication by the epidemic intercept.
"standardized": division by the value at 0 distance such that the function starts at 1.
"no": no scaling.
The first one is the default and required for the comparison of estimated interaction functions from different models. For backward compatibility, scaled can also be a boolean, where TRUE refers to "intercept" scaling and FALSE to "no" scaling.

truncated logical indicating if the plotted interaction function should take the maximum range of interaction (eps. t/eps. s) into account, i.e., drop to zero at that point (if it is finite after all). If there is no common range of interaction, a rug indicating the various ranges will be added to the plot if truncated=TRUE. If truncated is a scalar, this value is used as the point eps where the function drops to 0.

log a character string passed to plot.default indicating which axes should be logarithmic. If add=TRUE, log is set according to par("xlog") and par("ylog").

conf.type type of confidence interval to produce.
If conf.type="MC" (or "bootstrap"), conf.B parameter vectors are sampled from the asymptotic (multivariate) normal distribution of the ML estimate of the interaction function parameters; the interaction function is then evaluated on the xgrid (i.e. temporal or spatial distances from the host) for each parameter realization to obtain a conf.level confidence interval at each point of the xgrid (or to plot the interaction functions of all Monte-Carlo samples if conf.level=NA). Note that the resulting plot is .Random.seed-dependent for the Monte-Carlo type of confidence interval.
If conf.type="parbounds", the conf.level Wald confidence intervals for the interaction function parameters are calculated and the interaction function is evaluated on the xgrid (distances from the host) for all combinations of the bounds of the parameters and the point-wise extremes of those functions are plotted. This type of confidence interval is only valid in case of a single parameter, i.e. scaled + nsiapars == 1, but could also be used as a rough indication if the Monte-Carlo approach takes too long. A warning is thrown if the "parbounds" type is used for multiple parameters.
If conf.type="none" or NA or NULL, no confidence interval will be calculated.

conf.level the confidence level required. For conf.type = "MC" it may also be specified as NA, in which case all conf.B sampled functions will be plotted with transparency value given by alpha.B.

conf.B number of samples for the "MC" (Monte Carlo) confidence interval.
xgrid either a numeric vector of x-values (distances from the host) where to evaluate which, or a scalar representing the desired number of evaluation points in the interval c(0, xlim[2]).
If the interaction function is a step function (siaf.step or tiaf.step), xgrid is ignored and internally set to c(0, knots).

col.estimate vector of colours to use for the function point estimates of the different types.
col.conf vector of colours to use for the confidence intervals of the different types.
alpha.B alpha transparency value (as relative opacity) used for the conf.B sampled interaction functions in case conf.level = NA.
lwd, lty

numeric vectors of length two specifying the line width and type of point estimates (first element) and confidence limits (second element), respectively.

verticals, do.points

graphical settings for step function kernels. These can be logical (as in plot.stepfun) or lists of graphical parameters.

add

add to an existing plot?

xlim, ylim

vectors of length two containing the x- and y-axis limit of the plot. The default y-axis range (ylim=NULL) is from 0 to the value of the (scaled) interaction function at \( x = 0 \). The default x-axis (xlim=NULL) starts at 0, and the upper limit is determined as follows (in decreasing order of precedence):

- If xgrid is a vector of evaluation points, xlim[2] is set to max(xgrid).
- eps.t/eps.s if it is unique and finite.
- If the interaction function is a step function with maxRange<Inf, i.e. it drops to 0 at maxRange, xlim[2] is set to maxRange.
- Otherwise, it is set to the length of the observation period (which="tiaf") or the diagonal length of the bounding box of the observation region (which="siaf"), respectively.

xlab, ylab

labels for the axes with NULL providing sensible defaults.

legend

logical indicating if a legend for the types should be added. It can also be a list of arguments passed to legend to tweak the default settings.

... additional arguments passed to the default plot method.

Value

A plot is created – see e.g. Figure 3(b) in Meyer et al. (2012).

The function invisibly returns a matrix of the plotted values of the interaction function (evaluated on xgrid, by type). The first column of the matrix contains the distance \( x \), and the remaining length(types) columns contain the (scaled) function values for each type.

The pointwise confidence intervals of the interaction functions are returned in similar matrices as attributes: if length(types)==1, there is a single attribute "CI", whereas for multiple types, the attributes are named paste0("CI.",typeNames) (where the typeNames are retrieved from object$qmatrix).

Author(s)

Sebastian Meyer

References


See Also

plot.twinstim, which calls this function.

Examples

data("imdepfit")

iafplot(imdepfit, "tiaf", scaled=FALSE)  # tiaf.constant(), not very exciting
iafplot(imdepfit, "siaf", scaled=FALSE)

# scaled version uses a Monte-Carlo-CI
set.seed(1)  # result depends on .Random.seed
iafplot(imdepfit, "siaf", scaled=TRUE, conf.type="MC", conf.B=199,
        col.conf=gray(0.4), conf.level=NA)  # show MC samples

Description

intensityplot method to plot the evolution of the total infection intensity, its epidemic proportion or its endemic proportion over time or space (integrated over the other dimension) of fitted twinstim models (or simEpidataCS). The "simEpidataCS"-method is just a wrapper around intensityplot.twinstim by making the "simEpidataCS" object "twinstim"-compatible, i.e. enriching it by the required model components and environment.

The intensity.twinstim auxiliary function returns functions which calculate the endemic or epidemic intensity at a specific time point or location (integrated over the other dimension).

Usage

## S3 method for class 'twinstim'
intensityplot(x,
    which = c("epidemic proportion", "endemic proportion", "total intensity"),
    aggregate = c("time", "space"), types = 1:nrow(x$qmatrix),
    tiles, tiles.idcol = NULL, plot = TRUE, add = FALSE,
    tgrid = 101, rug.opts = list(),
    sgrid = 128, polygons.args = list(), points.args = list(),
    cex.fun = sqrt, ...)  

## S3 method for class 'simEpidataCS'
intensityplot(x, ...)

intensity.twinstim(x,
    aggregate = c("time", "space"), types = 1:nrow(x$qmatrix),
    tiles, tiles.idcol = NULL)
Arguments

x an object of class "twinstim" or "simEpidataCS", respectively.

which "epidemic proportion", "endemic proportion", or "total intensity". Partial matching is applied. Determines whether to plot the path of the total intensity or its epidemic or endemic proportions over time or space (which aggregated over the other dimension and types.

aggregate One of "time" or "space". The former results in a plot of the evolution of which as a function of time (integrated over the observation region $W$), whereas the latter produces a splot of which over $W$ (spanned by tiles). In both cases, which is evaluated on a grid of values, given by tgrid or sgrid, respectively.

types event types to aggregate. By default, all types of events are aggregated, but one could also be interested in only one specific type or a subset of event types.

tiles object of class SpatialPolygons representing the decomposition of $W$ into different regions (as used in the corresponding stgrid of the "epidataCS". This is only needed for aggregate = "space".

tiles.idcol either a column index for tiles@data (if tiles is a SpatialPolygonsDataFrame), or NULL (default), which refers to the "ID" slot of the polygons, i.e., row.names(tiles). The ID's must correspond to the factor levels of stgrid$tile of the "epidataCS" on which x was fitted.

plot logical indicating if a plot is desired, which defaults to TRUE. Otherwise, a function will be returned, which takes a vector of time points (if aggregate = "time") or a matrix of coordinates (if aggregate = "space"), and returns which on this grid.

add logical. If TRUE and aggregate = "time", paths are added to the current plot, using lines. This does not work for aggregate = "space".

tgrid either a numeric vector of time points when to evaluate which, or a scalar representing the desired number of evaluation points in the observation interval $[t_0, T]$. This argument is unused for aggregate = "space".

rug.opts if a list, its elements are passed as arguments to the function rug, which will mark the time points of the events if aggregate = "time" (it is unused in the spatial case); otherwise (e.g., NULL), no rug will be produced. By default, the rug argument ticksize is set to 0.02 and quiet is set to TRUE. Note that the argument x of the rug function, which contains the locations for the rug is fixed internally and can not be modified.

sgrid either an object of class "SpatialPixels" (or coercible to that class) representing the locations where to evaluate which, or a scalar representing the total number of points of a grid constructed on the bounding box of tiles (using Sobj_SpatialGrid from package maptools). sgrid is internally subsetted to contain only points inside tiles. This argument is unused for aggregate = "time".

polygons.args if a list, its elements are passed as arguments to sp.polygons, which will add tiles to the plot if aggregate = "space" (it is unused for the temporal plot). By default, the fill colour of the tiles is set to "darkgrey".
if a list, its elements are passed as arguments to `sp.points`, which will add the event locations to the plot if `aggregate = "space"` (it is unused for the temporal plot). By default, the plot symbol is set to `pch=1`. The sizes of the points are determined as the product of the argument `cex` (default: 0.5) of this list and the sizes obtained from the function `cex.fun` which accounts for multiple events at the same location.

A function which takes a vector of counts of events at each unique location and returns a (vector of) `cex` value(s) for the sizes of the points at the event locations used in `points.args`. Defaults to the `sqrt()` function, which for the default circular `pch=1` means that the area of each point is proportional to the number of events at its location.

Further arguments passed to `plot` or `lines` (if `aggregate = "time"`), or to `spplot` (if `aggregate = "space"`). For `intensityplot.simEpidataCS`, arguments passed to `intensityplot.twinstim`.

If `plot = FALSE` or `aggregate = "time"`, a function is returned, which takes a vector of time points (if `aggregate = "time"`) or a matrix of coordinates (if `aggregate = "space"”), and returns which on this grid. `intensity.twinstim` returns a list containing such functions for the endemic and epidemic intensity (but these are not vectorized).

If `plot = TRUE` and `aggregate = "space"`, the `trellis.object` of the spatial plot is returned.

**Author(s)**

Sebastian Meyer

**See Also**

`plot.twinstim`, which calls `intensityplot.twinstim`.

**Examples**

```r
data("imdepi", "imdeplfit")

# for the intensityplot we need the model environment, which can be
# easily added by the intelligent update method (no need to refit the model)
imdeplfit <- update(imdeplfit, model=TRUE)

## path of the total intensity
opar <- par(mfrow=c(2,1))
intensityplot(imdeplfit, which="total intensity",
              aggregate="time", tgrid=500)
plot(imdepi, "time", breaks=100)
par(opar)

## time course of the epidemic proportion by event
intensityplot(imdeplfit, which="epidemic proportion",
              aggregate="time", tgrid=500, types=1)
intensityplot(imdeplfit, which="epidemic proportion",
```

"twinstim_intensity"

301
aggregate("time", tgrid=500, types=2, add=TRUE, col=2)
legend("topright", legend=levels(imdep$events$type), lty=1, col=1:2,
  title = "event type")

## endemic and total intensity in one plot
intensity_endprop <- intensityplot(imdepifit, which="endemic proportion",
  aggregate="time", plot=FALSE)
intensity_total <- intensityplot(imdepifit, which="total intensity",
  aggregate="time", tgrid=501, lwd=2)
curve(intensity_endprop(x) * intensity_total(x), add=TRUE, col=2, lwd=2, n=501)
text(2500, 0.36, labels="total", col=1, pos=2, font=2)
text(2500, 0.88, labels="endemic", col=2, pos=2, font=2)

## spatial shape of the intensity (aggregated over time)
if (surveillance.options("allExamples") & requireNamespace("maptools"))
{
  ## load borders of Germany's districts
  load(system.file("shapes", "districtsD.RData", package="surveillance"))

  # total intensity (using a rather sparse 'sgrid' for speed)
  intensityplot(imdepifit, which="total intensity",
    aggregate="space", tiles=districtsD, sgrid=500)

  # epidemic proportion by type
  maps_epiprop <- lapply(1:2, function(type) {
    intensityplot(imdepifit, which="epidemic", aggregate="space",
      types=type, tiles=districtsD, sgrid=1000,
      at=seq(0,1,by=0.1), col.regions=rev(heat.colors(20)))
  })
  plot(maps_epiprop[[1]], split=c(1,1,2,1), more=TRUE)
  plot(maps_epiprop[[2]], split=c(2,1,2,1))
}

twinstim_methods

Print, Summary and Extraction Methods for "twinstim" Objects

Description

Besides print and summary methods there are also some standard extraction methods defined for
objects of class "twinstim": vcov, logLik, and nobs. This also enables the use of, e.g., confint
and AIC. The model summary can be exported to LaTeX by the corresponding toLatex or xtable
methods.

Usage

## S3 method for class 'twinstim'
print(x, digits = max(3, getOption("digits") - 3), ...)
## S3 method for class 'twinstim'
summary(object, test.iaf = FALSE,
correlation = FALSE, symbolic.cor = FALSE, runtime = FALSE, ...)

## S3 method for class 'twinstim'
coeflist(x, ...)
## S3 method for class 'twinstim'
vcov(object, ...)
## S3 method for class 'twinstim'
logLik(object, ...)
## S3 method for class 'twinstim'
nobs(object, ...)

## S3 method for class 'summary.twinstim'
print(x,
digits = max(3,getOption("digits") - 3), symbolic.cor = x$symbolic.cor,
signif.stars = getOption("show.signif.stars"), ...)

## S3 method for class 'summary.twinstim'
toLatex(object,
digits = max(3,getOption("digits") - 3), eps.Pvalue = 1e-4,
align = "lrrrr", booktabs = getOption("xtable.booktabs", FALSE),
withAIC = FALSE, ...)
## S3 method for class 'summary.twinstim'
xtable(x, caption = NULL, label = NULL,
align = c("l", "r", "r", "r"), digits = 3,
display = c("s", "f", "s", "s"), ...,
ci.level = 0.95, ci.fmt = "%4.2f", ci.to = "--",
eps.Pvalue = 1e-4)

Arguments

x, object
an object of class "twinstim" or "summary.twinstim", respectively.
digits
integer, used for number formatting with signif(). Minimum number of significant digits to be printed in values.
test.iaf
logical indicating if the simple Wald z- and p-values should be calculated for parameters of the interaction functions siaf and tiaf. Because it is often invalid or meaningless to do so, the default is FALSE.
correlation
logical. If TRUE, the correlation matrix of the estimated parameters is returned and printed.
symbolic.cor
logical. If TRUE, print the correlations in a symbolic form (see symnum) rather than as numbers.
runtime
logical. If TRUE, the summary additionally includes the time elapsed and the number of log-likelihood and score function evaluations during model fitting.
signif.stars
logical. If TRUE, "significance stars" are printed for each coefficient.
eps.Pvalue
passed to format.pval.
booktabs
logical indicating if the \texttt{toprule}, \texttt{midrule} and \texttt{bottomrule} commands from the \LaTeX{} package \texttt{booktabs} should be used for horizontal lines rather than \texttt{hline}. 
withAIC logical indicating if the AIC and the log-likelihood of the model should be included below the table of coefficients in the LaTeX tabular.
caption,label,align,display
see xtable.
ci.level,ci.fmt,ci.to
the confidence intervals are calculated at level ci.level and printed using sprintf with format ci.fmt and separator ci.to.
...
For print.summary.twinstim, arguments passed to printCoefmat.
For all other methods: unused (argument of the generic).

Details

The estimated coefficients and standard Wald-type confidence intervals can be extracted using the default coef and confint methods from package stats. Note, however, that there is the useful coeflist method to list the coefficients by model component.

The print and summary methods allow the compact or comprehensive representation of the fitting results, respectively. The former only prints the original function call, the estimated coefficients and the maximum log-likelihood value. The latter prints the whole coefficient matrix with standard errors, z- and p-values (see printCoefmat) – separately for the endemic and the epidemic component – and additionally the AIC, the achieved log-likelihood, the number of log-likelihood and score evaluations, and the runtime. They both append a big "WARNING", if the optimization algorithm did not converge.

The toLatex method is essentially a translation of the printed summary table of coefficients to LaTeX code (using xtable). However, the xtable method does a different job in that it first converts coefficients to rate ratios (RR, i.e., the exp-transformation) and gives confidence intervals for those instead of standard errors and z-values. Intercepts and interaction function parameters are ignored by the xtable method.

Value

The print methods return their first argument, invisibly, as they always should. The vcov method returns the estimated variance-covariance matrix of the parameters, which is the inverse of object$fisherinfo (estimate of the expected Fisher information matrix). This "fisherinfo" is not always available (see twinstim), in which case object$fisherinfo.observed is used if available or an error is returned otherwise. The logLik and nobs methods return the maximum log-likelihood value of the model, and the number of events (excluding events of the pre-history), respectively.

The summary method returns a list containing some summary statistics of the model, which is nicely printed by the corresponding print method.

The toLatex method returns a character vector of class "Latex", each element containing one line of LaTeX code (see print.Latex). The xtable method returns an object of class "xtable". Note that the column name of the confidence interval, e.g. “95% CI”, contains the percent symbol that may need to be escaped when printing the "xtable" in the output format (see sanitize.text.function in print.xtable). This may also hold for row names.

Author(s)

Sebastian Meyer
Examples

# load a fit of the 'imdepi' data, see the example in ?twinstim
data("imdepi")

# print method
imdepi

# extract point estimates (in a single vector or listed by model component)
coef(imdepi)
coeflist(imdepi)

# variance-covariance matrix of endemic parameters
# (inverse of expected Fisher information)
unname(vcov(imdepi)[1:4,1:4])

# the default confint() method may be used for Wald CI's
confint(imdepi, parm="e.typeC", level=0.95)

# log-likelihood and AIC of the fitted model
logLik(imdepi)
AIC(imdepi)
nobs(imdepi)

# produce a summary with parameter correlations and runtime information
(s <- summary(imdepi, correlation=TRUE, symbolic.cor=TRUE, runtime=TRUE))

# create LaTeX code of coefficient table
toLatex(s, withAIC=FALSE)

# or using the xtable-method (which produces rate ratios)
xtable(s)

twinstim_plot  Plot methods for fitted twinstim's

Description

The fitted conditional intensity function from twinstim may be visualized in at least two ways: iafplot plots the fitted interaction functions (as a function of the distance from the host), and intensityplot.twinstim plots the fitted intensity either aggregated over space (evolution over time) or aggregated over time (spatial surface of the cumulated intensity). The plot method for class "twinstim" is just a wrapper for these two functions.

Usage

## S3 method for class 'twinstim'
plot(x, which, ...)
Arguments

x 
an object of class "twinstim".

which 
character. Which characteristic of the conditional intensity should be plotted? Possible values are the ones allowed in the functions iafplot and intensityplot.twinstim, e.g. "siaf", or "epidemic proportion". Partial matching is applied.

... 
further arguments passed to iafplot or intensityplot.twinstim.

Value

See the documentation of the respective plot functions, iafplot or intensityplot.twinstim.

Author(s)

Sebastian Meyer

Examples

# see the examples for iafplot() and intensityplot.twinstim()

---

twinstim_profile Profile Likelihood Computation and Confidence Intervals for twinstim objects

Description

Function to compute estimated and profile likelihood based confidence intervals for twinstim objects. Computations might be cumbersome!

WARNING: the implementation is not well tested, simply uses optim (ignoring optimizer settings from the original fit), and does not return the complete set of coefficients at each grid point.

Usage

## S3 method for class 'twinstim'
profile(fitted, profile, alpha = 0.05, control = list(fnscale = -1, maxit = 100, trace = 1), do.ltildeprofile=FALSE, ...)

Arguments

fitted 
an object of class "twinstim".

profile 
a list with elements being numeric vectors of length 4. These vectors must have the form c(index, lower, upper, gridsize).

index: index of the parameter to be profiled in the vector coef(fitted).

lower, upper: lower/upper limit of the grid on which the profile log-likelihood is evaluated. Can also be NA in which case lower/upper equals the lower/upper bound of the respective 0.3 % Wald confidence interval (+-3*se).
gridsize: grid size of the equally spaced grid between lower and upper. Can also be 0 in which case the profile log-likelihood for this parameter is not evaluated on a grid.

alpha \( (1-\alpha)\% \) profile likelihood based confidence intervals are computed. If alpha <= 0, then no confidence intervals are computed. This is currently not implemented.

control control object to use in \texttt{optim} for the profile log-likelihood computations. It might be necessary to control \texttt{maxit} or \texttt{reltol} in order to obtain results in finite time.

do.ltildeprofile If TRUE calculate profile likelihood as well. This might take a while, since an optimisation for all other parameters has to be performed. Useful for likelihood based confidence intervals. Default: FALSE.

... unused (argument of the generic).

Value

list with profile log-likelihood evaluations on the grid, and – not implemented yet – highest likelihood and Wald confidence intervals. The argument \texttt{profile} is also returned.

Author(s)

Michael Höhle

Examples

# profiling takes a while
## Not run:
#Load the twinstim model fitted to the IMD data
data("imdepi", "imdepifit")
# for profiling we need the model environment
imdepifit <- update(imdepifit, model=TRUE)

#Generate profiling object for a list of parameters for the new model
names <- c("h.(Intercept)", "e.typeC")
coefList <- lapply(names, function(name) {
c(pmatch(name,names(coef(imdepifit))),NA,NA,11)
})

#Profile object (necessary to specify a more loose convergence
#criterion). Speed things up by using do.ltildeprofile=FALSE (the default)
prof <- profile(imdepifit, coefList,
control=list(reltol=0.1, REPORT=1), do.ltildeprofile=TRUE)

#Plot result for one variable
par(mfrow=c(1,2))
for (name in names) {
with(as.data.frame(prof$lpl[name]),
  matplot(grid,cbind(profile,estimated,wald),
  type="l",xlab=name,ylab="loglik"))
legend(x="bottomleft",c("profile","estimated","wald"),lty=1:3,col=1:3)
A spatial interaction function for use in `twinstim` can be constructed via the `siaf` function. It checks the supplied function elements, assigns defaults for missing arguments, and returns all checked arguments in a list. However, for standard applications it is much easier to use one of the pre-defined spatial interaction functions, e.g., `siaf.gaussian`.

### Usage

```r
dsiaf(f, F, Fcircle, effRange, deriv, Deriv, simulate, npars, validpars = NULL)
```

### Arguments

- **f**: the spatial interaction function. It must accept two arguments, the first one being a (2-column) coordinate matrix, the second one a parameter vector. For marked `twinstim`, it must accept the type of the event (integer code) as its third argument (either a single type for all locations or separate types for each location).
- **F**: function computing the integral of \( f(s) \) (passed as second argument) over a polygonal "owin" domain (first argument). The third and fourth argument are the parameter vector and the (single) type, respectively. There may be additional arguments, which can then be specified in the `control.siaf$F` argument list of `twinstim`. If the \( F \) function is missing, a general default (\texttt{polycub}) will be used, with extra arguments method (default: "SV") and corresponding accuracy parameters.
- **Fcircle**: optional function for fast calculation of the (two-dimensional) integral of \( f(s) \) over a circle with radius \( r \) (first argument). Further arguments are as for \( f \). It must not be vectorized (will always be called with single radius and a single type). If this function is specified, integration of the \( siaf \) over the spatial influence region of an event will be faster if the region is actually circular. This is the case if the event is located at least a distance \( \text{epsNs} \) from the border of the observation region \( w \), or if the distance to the border is larger than the effective integration range (if specified, see \texttt{effRange} below).
- **effRange**: optional function returning the "effective" range of \( f(s) \) for the given set of parameters (the first and only argument) such that the circle with radius \( \text{effRange} \) contains the numerically essential proportion of the integral mass. For the Gaussian kernel the default is \texttt{function (logsd) 6*exp(logsd)}. The return value must be a vector of length \( nTypes \) (effective range for each type). This function is only used if \( F\text{circle} \) is also specified.
optional derivative of $f(s)$ with respect to the parameters. It takes the same arguments as $f$ but returns a matrix with as many rows as there were coordinates in the input and npars columns. This derivative is necessary for the calculation of the score function in `twinstim()`, which is advantageous for the numerical log-likelihood maximization.

function computing the integral of deriv (passed as second argument) over a polygonal "owin" domain (first argument). The return value is thus a vector of length npars. The third argument is the parameter vector and the fourth argument is a (single) type and must be named type. There may be additional arguments, which can then be specified in the control.siaf$Deriv argument list of `twinstim`. If the Deriv function is missing, a general default (polyCub) will be used, with extra arguments method (default: "SV") and corresponding accuracy parameters.

optional function returning a sample drawn from the spatial kernel (only required for the simulation of `twinstim` models). Its first argument is the size of the sample to generate, next the parameter vector, an optional single event type, and an optional upper bound for the radius within which to simulate points. The function must return a two-column matrix of the sampled locations. Note that the simulation method actually samples only one location at a time, thus it is sufficient to have a working function(n=1, pars, type, ub).

the number of parameters of the spatial interaction function $f$ (i.e. the length of its second argument).

optional function taking one argument, the parameter vector, indicating if it is valid. This approach to specify parameter constraints is rarely needed, because usual box-constrained parameters can be taken into account by using L-BFGS-B as the optimization method in `twinstim` (with arguments lower and upper), and positivity constraints by using log-parametrizations. This component is not necessary (and ignored) if npars == 0.

list of checked arguments.

Sebastian Meyer

`siaf.gaussian` for a pre-defined spatial interaction function, and `tiaf` for the temporal interaction function.
Quick Simulation from an Endemic-Only `twinstim`

**Description**

In endemic-only `twinstim` models, the conditional intensity is a piecewise constant function independent from the history of the process. This allows for a much more efficient simulation algorithm than via Ogata's modified thinning as in the general `simulate.twinstim` method.

**Usage**

```r
simEndemicEvents(object, tiles)
```

**Arguments**

- `object`: an object of class "`twinstim`" (with the model component retained; otherwise try `object <- update(object, model = TRUE)`).
- `tiles`: an object inheriting from "`SpatialPolygons`", which represents the tiles of the original data's `stgrid` (see, e.g., `levels(environment(object)$gridTiles)`).

**Value**

A `SpatialPointsDataFrame`

**Author(s)**

Sebastian Meyer

**See Also**

the general simulation method `simulate.twinstim`

**Examples**

```r
data("imdepi", "imdepifit")
load(system.file("shapes", "districtsD.RData", package="surveillance"))

## Fit an endemic-only twinstim()
imdepi <- update(imdepifit, epidemic = ~0, siaf = NULL, model = TRUE)

## Simulate events from the above endemic model
set.seed(1)
s1 <- simEndemicEvents(imdepi, tiles = districtsD)
class(s1)  # just a "SpatialPointsDataFrame"
summary(s1)
plot(s1, col = s1$type, cex = 0.5); plot(imdepi$W, lwd = 2, add = TRUE)

## Not run:
```
## Description

The function `simEpidataCS` simulates events of a self-exciting spatio-temporal point process of the `twinstim` class. Simulation works via Ogata’s modified thinning of the conditional intensity as described in Meyer et al. (2012). Note that simulation is limited to the spatial and temporal range of `stgrid`.

The `simulate` method for objects of class "twinstim" simulates new epidemic data using the model and the parameter estimates of the fitted object.

## Usage

```r
simEpidataCS(endemic, epidemic, siaf, tiaf, qmatrix, rmarks,
              events, stgrid, tiles, beta0, beta, gamma, siafpars, tiafpars,
              epilink = "log", t0 = stgrid$start[1], T = tail(stgrid$stop,1),
              nEvents = 1e5, control.siaf = list(F=list(), Deriv=list()),
              W = NULL, trace = 5, nCircle2Poly = 32, gmax = NULL, .allocate = 500,
              .skipChecks = FALSE, .onlyEvents = FALSE)
```

```r
# S3 method for class 'twinstim'
simulate(object, nsim = 1, seed = NULL, data, tiles,
          newcoef = NULL, rmarks = NULL, t0 = NULL, T = NULL, nEvents = 1e5,
          control.siaf = object$control.siaf,
          W = data$W, trace = FALSE, nCircle2Poly = NULL, gmax = NULL,
          .allocate = 500, simplify = TRUE, ...)
```

## Arguments

- **endemic**: see `twinstim`. Note that type-specific endemic intercepts are specified by `beta0` here, not by the term `(1|type)`.
- **epidemic**: see `twinstim`. Marks appearing in this formula must be returned by the generating function `rmarks`.
- **siaf**: see `twinstim`. In addition to what is required for fitting with `twinstim`, the siaf specification must also contain the element `simulate`, a function which draws random locations following the spatial kernel `siaf$f`. The first argument of the function is the number of points to sample (say `n`), the second one is the
vector of parameters siafpars, the third one is the type indicator (a character string matching a type name as specified by dimnames(qmatrix)). With the current implementation there will always be simulated only one location at a time, i.e. \( n=1 \). The predefined siafs all provide simulation.

tiaf
e.g. what is returned by the generating function tiaf.constant or tiaf.exponential. See also twinstim.

qmatrix
see epidataCS. Note that this square matrix and its dimnames determine the number and names of the different event types. In the simplest case, there is only a single type of event, i.e. qmatrix = diag(1).

rmarks
function of single time (1st argument) and location (2nd argument) returning a one-row data.frame of marks (named according to the variables in epidemic) for an event at this point. This must include the columns eps.s and eps.t, i.e. the values of the spatial and temporal interaction ranges at this point. Only "numeric" and "factor" columns are allowed. Assure that factor variables are coded equally (same levels and level order) for each new sample.

For the simulate.twinstim method, the default (NULL) means sampling from the empirical distribution function of the (non-missing) marks in data restricted to events in the simulation period \([t_0,T]\). If there are no events in this period, e.g., if simulating beyond the original observation period, rmarks will sample marks from all of data$events.

events
NULL or missing (default) in case of an empty prehistory, or a SpatialPointsDataFrame containing events of the prehistory \((-\infty,t_0]\) of the process (required for the epidemic to start in case of no endemic component in the model). The SpatialPointsDataFrame must have the same proj4string as tiles and \( W \). The attached data.frame (data slot) must contain the typical columns as described in as.epidataCS (time, tile, eps.t, eps.s and, for type-specific models, type) and all marks appearing in the epidemic specification. Note that some column names are reserved (see as.epidataCS). Only events up to time \( t_0 \) are selected and taken as the prehistory.

stgrid
see as.epidataCS. Simulation only works inside the spatial and temporal range of stgrid.

tiles
object inheriting from "SpatialPolygons" with row.names matching the tile names in stgrid and having the same proj4string as events and \( W \). This is necessary to sample the spatial location of events generated by the endemic component.

beta0,beta,gamma,siafpars,tiafpars
these are the parameter subvectors of the twinstim. beta and gamma must be given in the same order as they appear in endemic and epidemic, respectively. beta0 is either a single endemic intercept or a vector of type-specific endemic intercepts in the same order as in qmatrix.

epilink
a character string determining the link function to be used for the epidemic linear predictor of event marks. By default, the log-link is used. The experimental alternative is epilink = "identity". Note that the identity link does not guarantee the force of infection to be positive. If this leads to a negative total intensity (endemic + epidemic), the point process is not well defined and simulation cannot proceed.
events having occurred during (-\(\infty; t_0\)] are regarded as part of the prehistory \(H_0\) of the process. The time point \(t_0\) must be an element of \(stgrid\$start\). For \(simEpidataCS\), by default, and also if \(t_0=NULL\), it is the earliest time point of the spatio-temporal grid \(stgrid\). For the simulate.twinstim method, NULL means to use the same time range as for the fitting of the "twinstim" object.

simulate a maximum of \(nEvents\) events up to time \(T\), then stop. For \(simEpidataCS\), by default, and also if \(T=NULL\), \(T\) equals the last stop time in \(stgrid\) (it cannot be greater) and \(nEvents\) is bounded above by 10000. For the simulate.twinstim method, \(T=NULL\) means to use the same same time range as for the fitting of the "twinstim" object.

see \texttt{as.epidataCS}. When simulating from \texttt{twinstim}-fits, \(W\) is by default taken from the original \(data\$W\). If specified as \(NULL\), \(W\) is generated automatically via \texttt{unionSpatialPolygons}(\(tiles\)). However, since the result of such a polygon operation should always be verified, it is recommended to do that in advance.

It is important that \(W\) and \(tiles\) cover the same region: on the one hand direct offspring is sampled in the spatial influence region of the parent event, i.e., in the intersection of \(W\) and a circle of radius the \texttt{eps}\_s of the parent event, after which the corresponding tile is determined by overlay with \(tiles\). On the other hand endemic events are sampled from \(tiles\).

logical (or integer) indicating if (or how often) the current simulation status should be cated. For the simulate.twinstim method, trace currently only applies to the first of the \(nsim\) simulations.

number of rows (events) to initially allocate for the event history; defaults to 500. Each time the simulated epidemic exceeds the allocated space, the event \texttt{data.frame} will be enlarged by .allocate rows.

these logical arguments are not meant to be set by the user. They are used by the simulate-method for "twinstim" objects.

an object of class "twinstim".

number of epidemics (i.e. spatio-temporal point patterns inheriting from class "epidataCS") to simulate. Defaults to 1 when the result is a simple object inheriting from class "simEpidataCS" (as if \(simEpidataCS\) would have been called directly). If \(nsim > 1\), the result will be a list the structure of which depends on the argument simplify.

an object specifying how the random number generator should be initialized for simulation (via \texttt{set.seed}). The initial state will also be stored as an attribute "seed" of the result. The original state of the .\texttt{Random.seed} will be restored at the end of the simulation. By default (\(NULL\)), neither initialization nor recovery will be done. This behaviour is copied from the simulate.lm method.

an object of class "epidataCS", usually the one to which the "twinstim" object was fitted. It carries the \texttt{stgrid} of the endemic component, but also events for use as the prehistory, and defaults for \texttt{rmarks} and \texttt{nCircle2Poly}.

an optional named numeric vector of (a subset of) parameters to replace the original point estimates in \texttt{coef(object)}. Elements which do not match any model parameter by name are silently ignored. The \texttt{newcoef}s may also be supplied in a list following the same conventions as for the \texttt{start} argument in \texttt{twinstim}. 

simplify logical. It is strongly recommended to set simplify = TRUE (default) if nsim is large. This saves space and computation time, because for each simulated epidemic only the events component is saved. All other components, which do not vary between simulations, are only stored from the first run. In this case, the runtime of each simulation is stored as an attribute "runtime" to each simulated events. See also the "Value" section below.

control.siaf see twinstim.

ncircleRpoly see as.epidataCS. For simulate.twinstim, NULL means to use the same value as for data.

gmax maximum value the temporal interaction function tiaf$g can attain. If NULL, then it is assumed as the maximum value of the type-specific values at 0, i.e.

\[ \max(tiaf_g(\text{rep.int}(0,nTypes), tiafpars, 1:nTypes)). \]

Value

The function simEpidataCS returns a simulated epidemic of class "simEpidataCS", which enhances the class "epidataCS" by the following additional components known from objects of class "twinstim": bbox, timeRange, formula, coefficients, npars, control.siaf, call, runtime. It has corresponding coeflist, residuals, R0, and intensityplot methods.

The simulate.twinstim method has some additional attributes set on its result: call, seed, and runtime. If nsim > 1, it returns an object of class "simEpidataCSlist", the form of which depends on the value of simplify (which is stored as an attribute simplified): if simplify = FALSE, then the return value is just a list of sequential simulations, each of class "simEpidataCS". However, if simplify = TRUE, then the sequential simulations share all components but the simulated events, i.e. the result is a list with the same components as a single object of class "simEpidataCS", but with events replaced by an eventsList containing the events returned by each of the simulations.

The stgrid component of the returned "simEpidataCS" will be truncated to the actual end of the simulation, which might be < T, if the upper bound nEvents is reached during simulation.

CAVE: Currently, simplify=TRUE in simulate.twinstim ignores that multiple simulated epidemics (nsim > 1) may have different stgrid time ranges. In a "simEpidataCSlist", the stgrid shared by all of the simulated epidemics is just the stgrid returned by the first simulation.

Note

The more detailed the polygons in tiles are the slower is the algorithm. You are advised to sacrifice some shape details for speed by reducing the polygon complexity, for example via ms_simplify from the rmapshaper package. Alternative tools are provided by the packages maptools (thinnedSpatialPoly) and spatstat (simplify.owin).

Author(s)

Sebastian Meyer, with contributions by Michael Höhle
References


See Also

The function `simEndemicEvents` is a faster alternative for endemic-only models, only returning a "SpatialPointsDataFrame" of simulated events.

The `plot.epidataCS` and `animate.epidataCS` methods for plotting and animating continuous-space epidemic data, respectively, also work for simulated epidemics (by inheritance), and `twinstim` can be used to fit spatio-temporal conditional intensity models also to simulated data.

Examples

data("imdepi", "imdepifit")

## load borders of Germany's districts (originally obtained from the
## Bundesamt fuer Kartographie und Geodaesie, Frankfurt am Main, Germany,
## www.geodatenzentrum.de), simplified by the "modified Visvalingam"
## algorithm (level=6.6%) using MapShaper.org (v. 0.1.17):
load(system.file("shapes", "districtsD.RData", package="surveillance"))
plot(districtsD)
plot(stateD, add=TRUE, border=2, lwd=2)
# 'stateD' was obtained as 'rgeos::PolygonUnion(districtsD)'

## simulate 2 realizations (during a VERY short period -- for speed)
## considering events from data(imdepi) before t=31 as pre-history
mysims <- simulate(imdepifit, nsim=2, seed=1, data=imdepi,
tiles=districtsD, newcoef=c("e.type"=-1),
t0=31, T=61, simplify=TRUE)

## extract the second realization -> object of class simEpidataCS
mysims
mysim2 <- mysims[[2]]
summary(mysim2)
plot(mysim2, aggregate="space")

## plot both epidemics using the plot-method for simEpidataCSlist's
plot(mysims, aggregate="time", by=NULL)

if (surveillance.options("allExamples")) {
## compare the observed _cumulative_ number of cases during the
## first 90 days to 20 simulations from the fitted model

### (performing these simulations takes about 30 seconds)

```r
tsims <- simulate(imdepifit, nsim=20, seed=1, data=imdepi, t0=0, T=90, tiles=districts, simplify=TRUE)
```

### extract cusums

```r
getcode <- function(events) {
tapply(events$time, events$data$"type", function (t) cumsum(table(t)), simplify=FALSE)
}
csums_observed <- getcsums(imdepi$events)
csums_simulated <- lapply(sims$eventslist, getcsums)
```

### plot it

```r
gplotcsums <- function (csums, ...) {
mapply(function (csum, ...) lines(as.numeric(names(csum)), csum, ...), csums, ...) invisible()
}
plot(c(0,90), c(0,35), type="n", xlab="Time [days]", ylab="Cumulative number of cases")
pplotcsums(csums_observed, col=c(2,4), lwd=3)
legend("topleft", legend=levels(imdepi$events$"type"), col=c(2,4), lwd=1)
invisible(lapply(csums_simulated, plotcsums, col=scales::alpha(2,4, alpha=0.5))
}
```

### Not run:

#### Experimental code to generate 'nsim' simulations of 'nm2add' months beyond the observed time period:

```r
mm2add <- 24
nsim <- 5
```

#### With these settings, simulations will take about 30 seconds.

#### The events still infective by the end of imdepi$stgrid will be used as the prehistory for the continued process.

```r
origT <- tail(imdepi$stgrid$stop, 1)
```

### create a time-extended version of imdepi

```r
imdepiext <- local({
  ## first we have to expand stgrid (assuming constant "popdensity")
  g <- imdepi$stgrid
g$stop <- g$BLOCK <- NULL
gadd <- data.frame(start=rep(seq(0, by=30, length.out=mm2add), each=nlevels(g$tile)),
    g[rep(seq_len(nlevels(g$tile)), mm2add), -1])
  ## now create an "epidataCS" using this time-extended stgrid
  as.epidataCS(events=imdepi$events, # the replacement warnings are ok
    W=imdepi$W, qmatrix=imdepi$qmatrix,
    stgrid=rbind(g, gadd), T=max(gadd$start) + 30)
})
newT <- tail(imdepiext$stgrid$stop, 1)
```
### Description

stepComponent is a wrapper around step to select a "twinstim" component’s model based on an information criterion in a stepwise algorithm.

There are also stand-alone single-step methods of add1 and drop1.

### Usage

```r
stepComponent(object, component = c("endemic", "epidemic"),
              scope = list(upper = object$formula[[component]]),
              direction = "both", trace = 2, verbose = FALSE, ...)
```

```r
## S3 method for class 'twinstim'
add1(object, scope, component = c("endemic", "epidemic"),
      trace = 2, ...)
```

```r
## S3 method for class 'twinstim'
drop1(object, scope, component = c("endemic", "epidemic"),
       trace = 2, ...)
```
Arguments

- **object**: an object of class "twinstim".
- **component**: one of "endemic" or "epidemic" (partially matched), determining the model component where the algorithm should proceed.
- **scope, direction, trace**: see `step` and `add1`, respectively.
- **verbose**: see `twinstim`.
- ... further arguments passed to `step`, `add1.default`, or `drop1.default`, respectively.

Value

See `step` and `add1`, respectively.

Author(s)

(of this wrapper around `step`) Sebastian Meyer

See Also

`step`, `add1`, `drop1`

Examples

```r
data("imdepi", "imdepifit")

## simple baseline model
m0 <- update(imdepifit, epidemic=1, siaf=NULL)

## AIC-based step-wise backward selection of the endemic component
m0_step <- stepComponent(m0, "endemic", scope=list(lower=-1(start/365-3.5)))
## nothing is dropped from the model
```

twinstim_tiaf  

Temporal Interaction Function Objects

Description

A temporal interaction function for use in `twinstim` can be constructed via the `tiaf` function. It checks the supplied function elements, assigns defaults for missing arguments, and returns all checked arguments in a list. However, for standard applications it is much easier to use one of the pre-defined temporal interaction functions, e.g., `tiaf.exponential`.

Usage

tiaf(g, G, deriv, Deriv, npars, validpars = NULL)
**Arguments**

- **g**: the temporal interaction function. It must accept two arguments, the first one being a vector of time points, the second one a parameter vector. For marked `twinstim`, it must accept the type of the event (integer code) as its third argument (either a single type for all locations or separate types for each location).

- **G**: a primitive of \(g(t)\) (with respect to time). It must accept the same arguments as \(g\), for instance a vector of time points (not just a single one).

- **deriv**: optional derivative of \(g(t)\) with respect to the parameters. It takes the same arguments as \(g\) but returns a matrix with as many rows as there were time points in the input and \(\text{npars}\) columns. This derivative is necessary for the calculation of the score function in `twinstim()`, which is advantageous for the numerical log-likelihood maximization.

- **Deriv**: optional primitive of deriv (with respect to time). It must accept the same arguments as deriv, \(g\) and \(G\) and returns a matrix with as many rows as there were time points in the input and \(\text{npars}\) columns. The integrated derivative is necessary for the score function in `twinstim`.

- **npars**: the number of parameters of the temporal interaction function \(g\) (i.e. the length of its second argument).

- **validpars**: optional function taking one argument, the parameter vector, indicating if it is valid. This approach to specify parameter constraints is rarely needed, because usual box-constrained parameters can be taken into account by using L-BFGS-B as the optimization method in `twinstim` (with arguments `lower` and `upper`), and positivity constraints by using log-parametrizations. This component is not necessary (and ignored) if \(\text{npars} = \emptyset\).

**Value**

list of checked arguments.

**Author(s)**

Sebastian Meyer

**See Also**

tiaf.exponential for a pre-defined temporal interaction function, and siaf for the spatial interaction function.

**Description**

Update and (by default) re-fit a "twinstim". This method is especially useful if one wants to add the model environment (which is required for some methods) to a fitted model object a posteriori.
Usage

```r
## S3 method for class 'twinstim'
update(object, endemic, epidemic,
       control.siaf, optim.args, model,
       ..., use.estimates = TRUE, evaluate = TRUE)
```

Arguments

- `object`: a previous "twinstim" fit.
- `endemic`, `epidemic`: changes to the formulae – see `update.formula` and `twinstim`.
- `control.siaf`: a list (see `twinstim`) to replace the given elements in the original `control.siaf` list. If NULL, the original list of control arguments is removed from the call, i.e., the defaults are used in `twinstim`.
- `optim.args`: see `twinstim`. If a list, it will modify the original `optim.args` using `modifyList`.
- `model`: see `twinstim`. If this is the only argument to update, re-fitting is cleverly circumvented. Enriching the fit by the model environment is, e.g., required for `intensityplot.twinstim`.
- `...`: Additional arguments to the call, or arguments with changed values.
- `use.estimates`: logical indicating if the estimates of `object` should be used as initial values for the new fit (in the `start` argument of `twinstim`). Defaults to `TRUE`.
- `evaluate`: If `TRUE` (default), evaluate the new call else return the call.

Value

If `evaluate = TRUE` the re-fitted object, otherwise the updated call.

Author(s)

Sebastian Meyer

Inspiration and some pieces of code originate from `update.default` by the R Core Team.

See Also

`update.default`

Examples

```r
data("imdepi", "imdepidfit")

## add another epidemic covariate
## (but fix siaf-parameter so that this example runs quickly)
imdepidfit2 <- update(imdepidfit, epidemic = ~. + log(popdensity),
                       optim.args = list(fixed="e.siaf.1"))
```
unionSpatialPolygons

Compute the Unary Union of "SpatialPolygons"

### Description

Union all subpolygons of a "SpatialPolygons" object. This is a wrapper for the polygon clipping engines implemented by packages `rgeos`, `polyclip`, or `gpclib`.

### Usage

```r
unionSpatialPolygons(spp, method = c("rgeos", "polyclip", "gpclib"), ...)
```

### Arguments

- `spp`: an object of class "SpatialPolygons". For the `polyclip` method only, all polygon classes for which an `xylist`-method exists should work as input.
- `method`: polygon clipping machinery to use. Default is to simply call `gunaryunion` in package `rgeos`. For `method="polyclip"`, function `polyclip` from package `polyclip` is used, whereas `method="gpclib"` calls `unionSpatialPolygons` in package `maptools` (and requires acceptance of `gpclib`'s restricted license via `surveillance.options(gpclib=TRUE)`).
- `...`: further arguments passed to the chosen method.

### Value

an object of class "SpatialPolygons" representing the union of all subpolygons.

### Author(s)

Sebastian Meyer

### See Also

- `gunaryunion` in package `rgeos`, `polyclip` in package `polyclip`, `unionSpatialPolygons` in package `maptools` (for using `union` of package `gpclib`).

### Examples

```r
## Load districts of Germany
load(system.file("shapes", "districtsD.RData", package = "surveillance"))
plot(districtsD, border = "gray")

## Union these districts using either "rgeos" or "polyclip"
if (requireNamespace("rgeos")) {
```
untie <- unionSpatialPolygons(districtsD, method = "rgeos")
plot(untie, add = TRUE, border = 2, lwd = 2)
}
if (requireNamespace("polyclip")) {
  stateD_pc <- unionSpatialPolygons(districtsD, method = "polyclip")
  plot(stateD_pc, add = TRUE, border = 1, lwd = 2, lty = 2)
}

untie

Randomly Break Ties in Data

Description

This is a generic function intended to randomly break tied data in a way similar to what jitter does: tie-breaking is performed by shifting all data points by a random amount. The surveillance package defines methods for matrices, "epidataCS", and a default method for numeric vectors.

Usage

untie(x, amount, ...)

# S3 method for class 'epidataCS'
untie(x, amount = list(t=NULL, s=NULL),
  minsep = list(t=0, s=0), direction = "left", keep.sources = FALSE,
  ..., verbose = FALSE)

# S3 method for class 'matrix'
untie(x, amount = NULL, minsep = 0,
  constraint = NULL, giveup = 1000, ...)

# Default S3 method:
untie(x, amount = NULL, minsep = 0,
  direction = c("symmetric", "left", "right"), sort = NULL,
  giveup = 1000, ...)

Arguments

x

the data to be untied.

amount

upper bound for the random amount by which data are shifted. NULL means to use a data-driven default, which equals the minimum separation of the data points for the non-symmetric default method and its half for the symmetric default method and the matrix method.

For numeric vectors (default method), the jittered version is the same as for jitter(x, amount=amount) if direction="symmetric" (and amount is non-NULL), and x "+-" runif(length(x), 0, amount) (otherwise).

For matrices, a vector uniformly drawn from the disc with radius amount is added to each point (row).

For "epidataCS", amount is a list stating the amounts for the temporal and/or spatial dimension, respectively. It then uses the specific methods with arguments constraint=x$W, direction, and sort=TRUE.
untie

minsep minimum separation of jittered points. Can only be obeyed if much smaller than amount (also depending on the number of points). minsep>0 is currently only implemented for the spatial (matrix) method.

keep.sources logical (FALSE). If TRUE, the original list of possible event sources in x$events$.sources will be preserved. For instance, events observed at the same time did by definition not trigger each other; however, after random tie-breaking one event will precede the other and considered as a potential source of infection for the latter, although it could just as well be the other way round. Enabling keep.sources will use the .sources list from the original (tied) "epidataCS" object. Note, however, that an update is forced within twinstim if a subset of the data is selected for model fitting or if a different qmatrix is supplied.

constraint an object of class "SpatialPolygons" representing the domain which the points of the matrix should belong to – before and after jittering.

giveup number of attempts after which the algorithm should stop trying to generate new points.

direction one of "symmetric" (default), "left", or "right", indicating in which direction vector elements should be shifted.

sort logical indicating if the jittered vector should be sorted. Defaults to doing so if the original vector was already sorted.

... For the "epidataCS"-method: arguments passed to the matrix- or default-method (giveup). Unused in other methods.

verbose logical passed to as.epidataCS.

Value

the untied (jittered) data.

Author(s)

Sebastian Meyer

See Also

jitter

Examples

# vector example
set.seed(123)
untie(c(rep(1,3), rep(1.2, 4), rep(3,3)), direction="left", sort=FALSE)

# spatial example
data(imdepi)
coords <- coordinates(imdepi$events)
table(duplicated(coords))
plot(coords, cex=sqrt(multiplicity(coords)))
set.seed(1)
coords_untied <- untie(coords)
stopifnot(!anyDuplicated(coords_untied))
points(coords_untied, col=2)  # shifted by very small amount in this case

wrap.algo  

Multivariate Surveillance through independent univariate algorithms

Description
This function takes an sts object and applies an univariate surveillance algorithm to the time series of each observational unit.

Usage

wrap.algo(sts, algo, control, control.hook=function(k, control)
    return(control), verbose=TRUE,...)

farrington(sts, control=list(range=NULL, b=3, w=3, reweight=TRUE, verbose=FALSE, alpha=0.01),...)
bayes(sts, control = list(range = range, b = 0, w = 6,
    actY = TRUE, alpha=0.05),...)
rki(sts, control = list(range = range, b = 2, w = 4,
    actY = FALSE),...)
cusum(sts, control = list(range=range, k=1.04, h=2.26,
    m=NULL, trans="standard", alpha=NULL),...)
glrpois(sts, control = list(range=range,c.ARL=5, S=1,beta=NULL,
    Mtilde=1, M=-1, change="intercept", theta=NULL),...)
glrnb(sts, control = list(range=range,c.ARL=5, mu0=NULL, alpha=0,
    Mtilde=1, M=-1, change="intercept",
    theta=NULL, dir=c("inc","dec"),
    ret=c("cases","value")),...)
outbreakP(sts, control=list(range = range, k=100,
    ret=c("cases","value"),maxUpperboundCases=1e5),...)

Arguments

sts  Object of class sts
algo  Character string giving the function name of the algorithm to call, e.g. "algo.farrington". Calling is done using do.call.
control  Control object as list. Depends on each algorithm.
control.hook  This is a function for handling multivariate objects. This argument is a function function of integer k and the current control object and which returns the appropriate control object for region k.
verbose  Boolean, if TRUE then textual information about the process is given
...  Additional arguments sent to the algo function.
Value

An sts object with the alarm, upperbound, etc. slots filled with the results of independent and univariate surveillance algorithm.

Author(s)

M. Höhle

See Also

algo.rki, algo.farrington, algo.cusum, algo.glrpois, algo.glrnb, algo.outbreakP for the exact form of the control object.

Description

taxtable a single quality value object in a nicely formatted way

Usage

```r
## S3 method for class 'algoQV'
taxtable(x, caption = NULL, label = NULL,
        align = NULL, digits = NULL, display = NULL, ...)
```

Arguments

- **x**: Quality Values object generated with quality
- **caption**: See `xtable`
- **label**: See `xtable`
- **align**: See `xtable`
- **digits**: See `xtable`
- **display**: See `xtable`
- **...**: Further arguments (see `xtable`)

See Also

`xtable`
Examples

```r
# Create a test object
disProgObj <- sim.pointSource(p = 0.99, r = 0.5, length = 200, A = 1,
alpha = 1, beta = 0, phi = 0,
frequency = 1, state = NULL, K = 1.7)

# Let this object be tested from rki
survResObj <- algo.rki(disProgObj, control = list(range = 50:200))

# Compute the quality values in a nice formatted way
xtable(algo.quality(survResObj))
```

---

### zetaweights

*Power-Law Weights According to Neighbourhood Order*

**Description**

Compute power-law weights with decay parameter \( d \) based on a matrix of neighbourhood orders \( \text{nbmat} \) (e.g., as obtained via \( \text{nbOrder} \)). Without normalization and truncation, this is just \( o^{-d} \) (where \( o \) is a neighbourhood order). This function is mainly used internally for \( \text{W_powerlaw} \) weights in \( \text{hhh4} \) models.

**Usage**

```
zetaweights(nbmat, d = 1, maxlag = max(nbmat), normalize = FALSE)
```

**Arguments**

- `nbmat` numeric, symmetric matrix of neighbourhood orders.
- `d` single numeric decay parameter (default: 1). Should be positive.
- `maxlag` single numeric specifying an upper limit for the power law. For neighbourhood orders > `maxlag`, the resulting weight is 0. Defaults to no truncation.
- `normalize` Should the resulting weight matrix be normalized such that rows sum to 1?

**Value**

a numeric matrix with same dimensions and names as the input matrix.

**Author(s)**

Sebastian Meyer

**See Also**

- \( \text{W_powerlaw} \)
Examples

```r
nbmat <- matrix(c(0,1,2,2,
                  1,0,1,1,
                  2,1,0,2,
                  2,1,2,0), 4, 4, byrow=TRUE)
zetaweights(nbmat, d=1, normalize=FALSE) # harmonic: o^\na
zetaweights(nbmat, d=1, normalize=TRUE) # rowSums=1
zetaweights(nbmat, maxlag=1, normalize=FALSE) # results in adjacency matrix
```

Description

"["-methods, i.e., extraction or subsetting of the "sts" class in package `surveillance`.

Note that [<- methods (i.e. subassignments) are currently not supported.

The drop argument is always FALSE.

Examples

```r
data("ha sts")
haagg <- aggregate(ha.sts, nfreq=13)

plot(haagg[1:3]) # Single series
plot(haagg[1:30, 3]) # Somewhat shorter

#Counts at time 20
plot(haagg[20, ], type = observed - unit)
```
Index

*Topic **aplot**
  addFormattedXAxis, 9
  layout.labels, 170
  twinSIR_intensityplot, 269
  twinstim_iaplot, 296
  twinstim_intensity, 299

*Topic **array**
  [,sts-methods, 327

*Topic **chron**
  isoWeekYear, 165
  refvalIdxByDate, 219

*Topic **classes**
  epidata, 82
  epidataCS, 87
  sts-class, 237
  stsBP-class, 240
  stsNC-class, 241

*Topic **classif**
  algo.bayes, 13
  algo.call, 15
  algo.cdc, 16
  algo.compare, 18
  algo.cusum, 19
  algo.farrington, 21
  algo.glrmnb, 26
  algo.hmm, 35
  algo.outbreakP, 38
  algo.rki, 42
  algo.rogerson, 43
  boda, 57
  earsC, 77
  farringtonFlexible, 111
  wrap.algo, 324

*Topic **cluster**
  stcd, 233

*Topic **color**
  hcl.colors, 126

*Topic **datagen**
  create.disProg, 72
  discpoly, 75
  hhh4_simulate, 140
  runifdisc, 223
  sim.pointSource, 229
  sim.seasonalNoise, 230
  simHHH, 231
  twinSIR_simulation, 276
  twinstim_simEndemicEvents, 310
  twinstim_simulation, 311

*Topic **datasets**
  abattoir, 8
  campyDE, 63
  deleval, 74
  fluBYBW, 118
  ha, 122
  hagelloch, 123
  hepatitisA, 127
  husO104Hosp, 157
  imdepi, 158
  imdepifit, 161
  influMen, 162
  m1, 176
  measles.weser, 180
  measlesDE, 182
  meningi.age, 183
  MMRcoverageDE, 183
  momo, 184
  rotaBB, 222
  salmAllOnset, 224
  salmHospitalized, 224
  salmNewport, 225
  salmonella.agona, 225
  shadar, 228
  stsNewport, 243

*Topic **distribution**
  fanplot, 110
  qlomax, 214
  runifdisc, 223

*Topic **dplot**
bestCombination, 56
checkResidualProcess, 67
hcl.colors, 126
hhh4_validation, 149
layout.labels, 170
magic.dim, 178
pit, 197
twinSIR_intensityplot, 269
twinSIR_profile, 274
twinstim_intensity, 299
twinstim_profile, 306
untie, 322
*Topic dynamic
animate, 50
epidata.animate, 102
epidataCS_animate, 95
sts_animate, 252
stsplot_spacetime, 247
*Topic environment
surveillance.options, 258
*Topic file
tofileDisProg, 262
*Topic graphs
poly2adjmat, 211
*Topic hplot
aggregate.disProg, 13
animate, 50
epidata_animate, 102
epidata_plot, 106
epidataCS_animate, 95
epidataCS_plot, 98
fanplot, 110
hhh4_simulate_plot, 142
intensityplot, 163
ks.plot.unif, 168
plot.disProg, 201
plot.hhh4, 203
plot.survRes, 209
sts_animate, 252
sts.ggpplot, 256
stsNClst_animate, 242
stsplot, 243
stsplot_space, 244
stsplot_spacetime, 247
stsplot_time, 248
twinSIR_intensityplot, 269
twinstim_iaplot, 296
twinstim_intensity, 299
twinstim_plot, 305
*Topic htest
calibrationTest, 61
checkResidualProcess, 67
hhh4_validation, 149
knox, 166
ks.plot.unif, 168
permutationTest, 195
stk, 235
twinSIR_methods, 272
twinSIR_profile, 274
twinstim_epitest, 289
twinstim_methods, 302
twinstim_profile, 306
*Topic iteration
clapply, 69
plapply, 198
*Topic list
clapply, 69
plapply, 198
*Topic manip
epidata, 82
epidata.intersperse, 105
epidataCS, 87
epidataCS_aggregate, 93
epidataCS_permute, 97
epidataCS_update, 101
intersectPolyCircle, 164
scale.gpc.poly, 226
tidy.sts, 261
untie, 322
*Topic math
primeFactors, 213
*Topic methods
[,sts-methods, 327
aggregate-methods, 12
epidata_plot, 106
epidata_summary, 108
epidataCS_aggregate, 93
epidataCS_plot, 98
epidataCS_update, 101
hhh4_methods, 137
hhh4_predict, 139
hhh4_update, 147
R0, 215
residualsCT, 221
scale.gpc.poly, 226
stsplot, 243
INDEX

*Topic ts
  algo.hhh, 29
  algo.hhh.grid, 33
  algo.twins, 47
  hhh4, 127
  hhh4_validation, 149
  plot.atwins, 200
  sts_ggplot, 256
  stsplot, 243
  stsplot_time, 248

*Topic univar
  hhh4_simulate_scores, 146
  hhh4_validation, 149
  R0, 215
  scores, 226

*Topic utilities
  all.equal, 49
  coeflist, 69
  correct53to52, 71
  disProg2sts, 77
  enlargeData, 81
  epidataCS_update, 101
  hhh4_W, 154
  hhh4_W_utils, 156
  inside.gpc.poly, 162
  magic.dim, 178
  multiplicity.Spatial, 186
  nbOrder, 187
  twinstim_ifaf, 292
  twinstim_siaf, 308
  twinstim_tiaf, 318
  untie, 322
  zetaweights, 326

  .GlobalEnv, 11
  .Random.seed, 140, 166, 195, 199, 297, 313
  [,sts,ANY,ANY,ANY-method
    ([,sts-methods), 327
  [,sts-methods), 327
    [,sts-methods), 327
    [,data.frame, 85
    [epidata(epidata), 82
    [epidataCS(epidataCS), 87

  abattoir, 8
  abline, 206
  add1, 317, 318
  add1.default, 318
  add1.twinstim(twinstim_step), 317
  addFormattedXAxis, 9, 144, 205, 249
  addSeason2formula, 10, 129, 137, 138, 147, 178
  aggregate, 12
  aggregate, sts, ANY, ANY-method
    (aggregate-methods), 12
  aggregate, sts-method
    (aggregate-methods), 12
  aggregate-methods, 12
  aggregate.disProg, 13
  aggregate.hhh4sims
    (hhh4_simulate_plot), 142
  aggregate.hhh4simslist
    (hhh4_simulate_plot), 142
  aggregate.ts, 12
  aggregated, 244
  AIC, 139, 268, 274, 302
  AIC.twinSIR(twinSIR_methods), 272
  alarms (stsSlot-generics), 252
  alarms, sts-method (sts-class), 237
  alarms~ (stsSlot-generics), 252
  alarms~., sts-method (sts-class), 237
  algo.bayes, 13, 16, 17, 43
  algo.bayes1 (algo.bayes), 13
  algo.bayes2 (algo.bayes), 13
  algo.bayes3 (algo.bayes), 13
  algo.bayesLatestTimepoint, 17, 43
  algo.bayesLatestTimepoint (algo.bayes), 13
  algo.call, 15, 15, 180, 261
  algo.cdc, 16
  algo.cdcLatestTimepoint (algo.cdc), 16
  algo.compare, 18, 41, 45, 261
  algo.cusum, 19, 325
  algo.farrington, 16, 21, 25, 325
  algo.farrington.assign.weights, 23
  algo.farrington.fitGLM, 22, 24, 114
  algo.farrington.threshold, 22, 25, 114
  algo.glrnb, 26, 325
  algo.glrpois, 325
  algo.glrpois (algo.glrnb), 26
  algo.hhh, 29, 33, 34, 232
  algo.hhh.grid, 30, 32, 33, 73, 74
  algo.hmm, 35
  algo.outbreakP, 38, 325
  algo.quality, 18, 40, 46
  algo.rki, 15, 16, 42, 325
  algo.rki1 (algo.rki), 42
  algo.rki2 (algo.rki), 42
INDEX

333
correct53to52, 71, 180
cox, 266, 278
create.disProg, 72
create.grid, 33, 34, 73
cusum (wrap.algo), 324
data.frame, 83, 85, 88
Date, 99
delayCDF (stsNC-class), 241
delayCDF, stsNC-method (stsNC-class), 241
deval, 74
dev.interactive, 96, 103, 253
dev.print, 104
dim, sts-method (sts-class), 237
dimnames, 238
dimnames, sts-method (sts-class), 237
disc, 76
disco.poly, 75, 89, 164
disProg2sts, 77, 122
dist, 85, 166
dnbinom, 62, 227
drop1, 317, 318
drop1.default, 318
drop1.twinstim (twinstim_step), 317
dss, 151
dss (scores), 226
earsC, 77
ecdf, 168
enlargeData, 81, 180
environment, 284
epidata, 82, 91, 93, 94, 106, 108, 123, 125, 264, 267, 279
epidata_animate, 102
epidata_intersperse, 105
epidata_plot, 106
epidata_summary, 108
epidataCS, 87, 93, 97, 99, 101, 102, 121, 158, 159, 282, 289, 293, 300, 312
epidataCS2sts (epidataCS_aggregate), 93
epidataCS_aggregate, 93
epidataCS_animate, 95
epidataCS_permute, 97
epidataCS_plot, 98
epidataCS_update, 101
epidataCS_plot_space (epidataCS_plot), 98
epidataCS_plot_time (epidataCS_plot), 98
epitest, 97, 98, 168, 217, 236, 282
epitest (twinstim_epitest), 289
epoch (stsSlot generics), 252
epoch, sts-method (sts-class), 237
epoch< (stsSlot generics), 252
epoch<-, sts-method (sts-class), 237
epochInYear (sts-class), 237
epochInYear, sts-method (sts-class), 237
extractAIC, 268, 274
extractAIC.twinSIR, 273
extractAIC.twinSIR (twinSIR_methods), 272
facet_wrap, 256
factor, 83, 207
fan, 110, 111, 144
fanplot, 110, 151
farrington (wrap.algo), 324
farringtonFlexible, 111
fe, 11, 129, 132
fe (hhh4_formula), 136
find.kh, 115
findH, 44, 116
findK, 118
fixef (ranef), 218
fixef.hhh4, 218
fixef.hhh4 (hhh4_methods), 137
fluBYBW, 118, 252
format, 120
format.pval, 120, 303
formatDate (isoWeekYear), 165
formatPval, 120
formula, 10, 11, 139, 264, 276
formula.hhh4 (hhh4_methods), 137
geom_bar, 256
geom_line, 256
getMaxEV (plot.hhh4), 203
correct53to52, 71, 180
getMaxEV_season (plot.hhh4), 203
correct53to52, 71, 180
getNEweights (hhh4_N_utils), 156
correct53to52, 71, 180
getSourceDists, 292
correct53to52, 71, 180
gSourceDists (epidataCS), 87
correct53to52, 71, 180
gIntersection, 164
correct53to52, 71, 180
glm, 50, 120, 121
correct53to52, 71, 180
glm.nb, 26, 130
correct53to52, 71, 180
glm_epidataCS, 120
correct53to52, 71, 180
glrm (wrap.algo), 324
correct53to52, 71, 180
glrpois (wrap.algo), 324
correct53to52, 71, 180
gpc.poly, 75
correct53to52, 71, 180
grey.colors, 126
correct53to52, 71, 180
grid.arrange, 207
grid.text, 246
gtable, 253
gUnaryUnion, 321

h1_nrwrp, 219
h1_nrwrp (m1), 176
ha, 122
hagelloch, 86, 123, 186
hcl.colors, 126
head.epidataCS (epidataCS), 87
heat.colors, 126, 245
heat_hcl, 126, 245
hepatitisa, 127
hhhT, 7, 10, 11, 29, 32, 33, 73, 93, 94, 127,
136, 137, 139, 140, 143, 146–150,
154–156, 178, 179, 203–205, 218, 326
hhhT_formula, 136
hhhT_methods, 137
hhhT_predict, 139
hhhT_simulate, 140
hhhT_simulate_plot, 142
hhhT_simulate_scores, 146
hhhT_update, 147
hhhT_validation, 149
hhhT_W, 154
hhhT_W_utils, 156
hist, 99, 100, 197
hist.Date, 99
husO104Hosp, 157
hValues, 45
hValues (FindH), 116

iafplot, 305, 306
iafplot (twinstim_iafplot), 296
imdepi, 158, 161
imdepifit, 161
influen, 162
initialize,sts-method(sts-class), 237
inside.gpc.poly, 162
inside.owin, 162
integrate, 283
intensity.twinstim
(twinstim_intensity), 299
intensityplot, 163, 269, 284, 299, 314
intensityplot.simEpidata, 279
intensityplot.simEpidata
(twistSIR_intensityplot), 269

intensityplot.simEpidataCS
(twinstim_intensityCS), 299
intensityplot.twinsIR, 164
intensityplot.twinsIR
(twSIR_intensityplot), 269
intensityplot.twinstim, 164, 305, 306,
320
intensityplot.twinstim
(twinstim_intensity), 299
interactive, 199, 253
intersect.owin, 89
intersectPolyCircle, 164
intersectPolyCircle.gpc.poly, 258
intersperse (epidata_intersperse), 105
is.projected, 170
isoWeekYear, 165, 173

jitter, 322, 323

k1, 219
k1 (m1), 176
knots, 277
knox, 166, 236, 289, 291
ks.plot.unif, 67, 68, 168
ks.test, 169

lapply, 69, 198
layout.labels, 170, 206, 245
layout.scale.bar, 170
layout.scalebar (layout.labels), 170
legend, 96, 100, 103, 107, 144, 202, 205, 210,
250, 298
levelplot, 206, 246
linelist2sts, 171, 189
lines, 110, 143, 144, 150
LLR.fun (LRCUSUM.runlength), 173
lm, 266, 278
logLik, 139, 268, 302
logLik.hhh4 (hhh4_methods), 137
logLik.twinSIR (twinSIR_methods), 272
logLik.twinstim (twinstim_methods), 302
logs (scores), 226
logs_sample, 146
Lomax, 215
LRCUSUM.runlength, 173

m1, 176, 219
m2, 219
m2 (m1), 176
INDEX

m3, 219
m3 (ml), 176
m4, 219
m4 (ml), 176
m5, 219
m5 (ml), 176
magic.dim, 56, 178
makeCluster, 198
makeControl, 129, 178
makePlot, 179
mapply, 178, 197
marks, 90, 180
marks.epidataCS, 180
marks.epidataCS (epidataCS), 87
matlines, 143
matplot, 206, 249, 270
Matrix, 85
matrix, 83
mclapply, 150, 198, 199, 284
measles.weser, 180
measlesDE, 182, 184
measlesWeserEms (measles.weser), 180
meningo.age, 183
message, 187
missing, 250
MMRcoverageDE, 182, 183
modifyList, 147, 246, 320
momo, 184
ms_simplify, 91, 314
msm, 35–37
multinomialTS (stsSlot-generics), 252
multinomialTS, sts-method (sts-class), 237
multinomialTS<-, (stsSlot-generics), 252
multinomialTS<-, sts-method (sts-class), 237
multiplicity, 185, 186
multiplicity.Spatial, 185, 186
n1, 219
n1 (ml), 176
n2, 219
n2 (ml), 176
n2mrow, 178
na.pass, 282
NaN, 282
nb2mat, 211
nb.lag, 187
nbOrder, 154, 155, 187, 207, 326
negative.binomial, 26
neighbourhood (stsSlot-generics), 252
neighbourhood, sts-method (sts-class), 237
neighbourhood<-, (stsSlot-generics), 252
neighbourhood<-, sts-method (sts-class), 237
nlm, 129
nlme:: ranef, 218
nlminb, 130, 283, 284, 294
nobs, 139, 302
nobs.epidataCS (epidataCS), 87
nobs.hhh4 (hhh4.methods), 137
nobs.twinstim (twinstim_methods), 302
nowcast, 188
observed (stsSlot-generics), 252
observed, sts-method (sts-class), 237
observed<-, (stsSlot-generics), 252
observed<-, sts-method (sts-class), 237
on.exit, 199
oneStepAhead, 148, 196
oneStepAhead (hhh4_validation), 149
optim, 116, 129, 264, 265, 275, 283, 307
options, 258
outbreakP (wrap.algo), 324
outcomeFunStandard (LRCUSUM.runlength), 173
owin, 75
pairedbincusum, 75, 192
panel.text, 170
par, 68, 99, 103, 106, 107, 143, 205, 235, 249, 250, 258
parLapply, 198, 199
permutationTest, 195
permute.epidataCS, 289–291
permute.epidataCS (epidataCS_permute), 97
persp, 235
pit, 149, 152, 197
pit.default, 151
pit.hhh4 (hhh4_validation), 149
pit.oneStepAhead (hhh4_validation), 149
plapply, 166, 198, 235, 290
plot, 86, 106, 139, 248, 284
plot, sts, missing-method (stsplot), 243
plot, stsNA, missing-method (stsplot), 243
plot.atwins, 200
INDEX

qloMax, 214, 214
quantile.oneStepAhead
  (hhh4_validation), 149
R0, 215, 284, 314
rainbow, 99
ranef, 218
ranef.hhh4, 218
ranef.hhh4 (hhh4_methods), 137
readData, 71, 72, 82, 177, 180, 218, 262
refvalidByDate, 219
reportingTriangle (stsNC-class), 241
reportingTriangle, stsNC-method
  (stsNC-class), 241
reset.surveillance.options
  (surveillance.options), 258
residuals, 67, 68, 284, 314
residuals.ah, 220
residuals.ahg (residuals.ah), 220
residuals.simEpidataCS (residualsCT), 221
residuals.twinSIR (residualsCT), 221
residuals.twinstim, 284, 285
residuals.twinStim (residualsCT), 221
residuals.T, 221
ri, 11, 129, 132
ri (hhh4_formula), 136
rki (wrap.algo), 324
rnbinom, 141
RNGkind, 198
rotabB, 222
rps (scores), 226
rug, 107, 270, 297, 300
run.jags, 190
runifdisc, 223, 223
s1, 219
s1 (m1), 176
s2, 219
s2 (m1), 176
s3, 219
s3 (m1), 176
salmAllOnset, 224
salmHospitalized, 224
salmNewport, 225
salmonella.agona, 225
saveHTML, 95, 96, 252
scale.gpc.poly, 226
score (stsNC-class), 241
score, stsNC-method (stsNC-class), 241
scores, 149, 195, 196, 226
scores.hhh4 (hhh4_validation), 149
scores.hhh4sims, 141
scores.hhh4sims (hhh4_simulate_scores), 146
scores.hhh4simlist
  (hhh4_simulate_scores), 146
scores.oneStepAhead (hhh4_validation), 149
seq.Date, 172, 173, 189
ses (scores), 226
set.seed, 140, 198, 235, 278, 313
shadar, 228
siaf, 281, 292, 293, 295, 319
siaf (twinStim_siaf), 308
siaf.constant (twinStim_iaf), 292
siaf.gaussian, 281, 283, 308, 309
siaf.gaussian (twinStim_iaf), 292
siaf.powerlaw, 155, 281, 283
siaf.powerlaw (twinStim_iaf), 292
siaf.powerlawL (twinStim_iaf), 292
siaf.step, 155, 281, 284, 297
siaf.step (twinStim_iaf), 292
siaf.student (twinStim_iaf), 292
sim.pointSource, 229, 231, 261, 262
sim.seasonalNoise, 229, 230
simEndemicEvents, 290, 315
simEndemicEvents
  (twinStim_simEndemicEvents), 310
simEpidata, 86, 270
simEpidata (twinSIR_simulations), 276
simEpidataCS, 221, 299
simEpidataCS (twinStim_simulations), 311
simHHH, 231
simpleR0, 290, 291
simpleR0 (R0), 215
simplify.owin, 91, 314
simplify2array, 227
simulate, 140, 143, 146, 266, 276, 284, 311, 313
simulate.hhh4, 142, 245
simulate.hhh4 (hhh4_simulate), 140
simulate.twinSIR, 268, 271
simulate.twinSIR (twinSIR_simulations), 276
simulate.twinStim, 161, 286, 310
simulate.twinstim
  (twinstim_simulation), 311
Sobj_SpatialGrid, 300
sp.points, 301
sp.polygons, 207, 246, 300
Spatial, 170, 185, 186
SpatialPixels, 300
SpatialPoints, 186
SpatialPointsDataFrame, 88, 90, 158, 310, 312, 315
SpatialPolygons, 89, 90, 93, 99, 100, 159, 206, 211, 212, 245, 289, 300, 310, 312, 321, 323
SpatialPolygonsDataFrame, 100, 119, 181, 300
spatstat::marks, 180
spatstat::multiplicity, 185
split, 69
spplot, 98–100, 170, 205–207, 244, 246, 301
sprintf, 304
sqrt_trans, 143, 245
stateplot(epidata_plot), 106
stcd, 233
stdiagn, 235, 236
step, 317, 318
stepComponent(twinstim_step), 317
stepfun, 277
stK, 235
stkhat, 236
stk.test (stK), 235
stmctest, 236
storage.mode, 90
strftime, 10
strip.plot, 207
strptime, 172, 173, 258
sts, 7, 9, 52, 93, 94, 128, 141, 173, 180, 185, 203, 205, 224, 240, 241, 243–245, 247–249, 252, 253, 256, 261, 263, 327
sts(sts-class), 237
sts-class, 237
sts2disProg(disProg2sts), 77
sts_animate, 252
sts_creation, 254
sts_ggplot, 256
sts_observation, 257
stsBP, 53, 54
stsBP-class, 240
stsecal, 236
stsecal, 236
stsNC, 190
stsNC-class, 241
stsNlist_animate, 242
stsNewport, 243
stsplot, 239, 243, 246–248, 251, 252, 254
stsplot_alarm(stsplot_time), 248
stsplot_space, 244, 244, 252, 253
stsplot spacetime, 244, 247, 252
stsplot_time, 205, 244, 248, 256
stsplot_time, 9, 10, 244, 258
stsplot_time(stsplot_time), 248
stsSlot-generics, 252
subset.data.frame, 89, 90, 99
subset.epidataCS(epidataCS), 87
summary, 86, 108, 284, 302
summary.epidata, 85, 104, 108
summary.epidata (epidata_summary), 108
summary.epidataCS(epidataCS), 87
summary.hhh4, 207
summary.hhh4(hhh4_methods), 137
summary.twinSIR(twinSIR_methods), 272
summary.twinstim, 161
summary.twinstim(twinstim_methods), 302
surveillance(surveillance-package), 7
surveillance.package, 7
surveillance.options, 164, 258, 321
symmetry_test, 196
Sys.sleep, 96, 103
tail.epidataCS(epidataCS), 87
terms, 129
test, 259
testSim, 260
text, 170
thinnedSpatialPoly, 91, 314
tiaf, 282, 292, 295, 309
tiaf(twinstim_tiaf), 318
tiaf.constant, 312
tiaf.constant(twinstim_tiaf), 292
tiaf.exponential, 282, 312, 318, 319
tiaf.exponential(twinstim_tiaf), 292
tiaf.step, 282, 297
tiaf.step(twinstim_tiaf), 292
tidy.sts, 256, 261
title, 103
toFileDisProg, 262
toLatex, 284, 302
INDEX

tolatex, sts-method (tolatex.sts), 263
tolatex.kno (kno), 166
tolatex.sts, 263
tolatex.summary.twinstim
  (twinstim_methods), 302
trans, 245
trellis, 246, 253
trellis.object, 100, 207, 301
truehist, 166, 196, 235, 290
ts, 237
twinSIR, 7, 68, 82, 84, 86, 91, 93, 94, 123, 125, 221, 264, 270, 271, 276, 279, 286
twinSIR_intensityplot, 269
twinSIR_methods, 272
twinSIR_profile, 274
twinSIR_simulation, 276
twinstim_epitest, 289
twinstim_iaf, 292
twinstim_iafplot, 296
twinstim_intensity, 299
twinstim_methods, 302
twinstim_plot, 305
twinstim_profile, 306
twinstim_siaf, 308
twinstim_simEndemicEvents, 310
twinstim_simulation, 311
twinstim_step, 317
twinstim_tiaf, 318
twinstim_update, 319
txtProgressBar, 105, 199, 253

union, 321
unionSpatialPolygons, 212, 258, 313, 321
untie, 88, 158, 322
update, 91, 101, 139, 310
update.default, 320
update.epidata (epidata), 82
update.epidataCS (epidataCS_update), 101
update.formula, 320
update.hhh4 (hhh4_update), 147
update.twinstim (twinstim_update), 319
upperbound (stsSlot-generics), 252
upperbound, sts-method (sts-class), 237

vcov, 139, 268, 302
vcov.hhh4 (hhh4_methods), 137
vcov.twinSIR (twinSIR_methods), 272
vcov.twinstim (twinstim_methods), 302
W_np (hhh4_W), 154
W_powerlaw, 128, 156, 326
W_powerlaw (hhh4_W), 154
wrap.algo, 324

xtable, 302, 304, 325
xtable.algoQV, 325
xtable.summary.twinstim
  (twinstim_methods), 302
xtable.twinstim (twinstim_methods), 302
xy.coords, 163
xylist, 235, 321

year (sts-class), 237
year, sts-method (sts-class), 237

zetaweights, 326