

Package: yahtsee (via r-universe)

September 21, 2024

Title Yet Another Hierarchical Time Series Extension and Expansion

Version 0.0.0.9000

Description An opinionated approach to building hierarchical time series models in R using INLA and inlabru.

License MIT + file LICENSE

URL <https://github.com/njtierney/yahtsee>

BugReports <https://github.com/njtierney/yahtsee/issues>

ByteCompile TRUE

Depends R (>= 4.0.0), tsibble

Imports cli (>= 2.5.0.9000), inlabru, magrittr, purrr, stringdist, rlang, stringr, stats, glue, tibble, methods, clock, tidyverse, tidyselect, lifecycle, formula.tools, generics, vctrs

Suggests ggplot2, covr, dplyr, knitr, rmarkdown, testthat (>= 3.0.0)

VignetteBuilder knitr

Additional_repositories <https://inla.r-inla-download.org/R/testing>

Config/testthat/edition 3

Encoding UTF-8

Language es

LazyData true

Roxygen list(markdown = TRUE)

RoxygenNote 7.1.2

Remotes r-lib/cli

Repository <https://njtierney.r-universe.dev>

RemoteUrl <https://github.com/njtierney/yahtsee>

RemoteRef HEAD

RemoteSha 94e4f8cb5e67aefdad9945e7b7ead42f0239c562

Contents

add_group_id	2
as_hts_inla	3
augment.hts_inla	3
available_likelihoods	4
build_bru_formula	5
create_hts_data	5
fitted.hts_inla	6
fit_hts	7
formula_vars_in_data	8
glance.hts_inla	8
hts_builder	9
hts_example_model	10
install_yahtsee_deps	10
malaria_africa_ts	11
predict.hts_inla	12
prediction_data	13
tidy.hts_inla	14
who_regions	14
yahtsee_sitrep	15

Index

16

<i>add_group_id</i>	<i>Helper function to add group ID information</i>
---------------------	--

Description

Some modelling software needs group data as an index. This means instead of `c("AU", "AU", "UK", "UK", "NZ")` you need `c(1, 1, 2, 2, 3)`, corresponding to each of the groups. This function makes it simpler to add that information to a dataframe.

Usage

```
add_group_id(.data, group)
```

Arguments

.data	data.frame
group	group to add the ID for

Value

`data.frame` with additional column named ".group_id", where "group" is named after the variable you would like to add the group ID for.

Examples

```
malaria_africa_ts %>% add_group_id(country)
```

as_hts_inla

Create object of class "hts_inla"

Description

Create object of class "hts_inla"

Usage

```
as_hts_inla(x, formula)
```

Arguments

x	model from inlabru
formula	formula passed to <code>fit_hts()</code>

Value

hts_inla model

Note

internal

Author(s)

Nicholas Tierney

augment.hts_inla

augment: Add predictions and residuals to data

Description

The `augment()` function returns the data used in the model

Usage

```
## S3 method for class 'hts_inla'  
augment(x, newdata = NULL, exponentiate = FALSE, ...)
```

Arguments

x	object of class "hts_inla"
newdata	new data to pass to prediction? Default is NULL
exponentiate	default FALSE. Whether to exponentiate predictions
...	extra arguments to pass to augment(). Currently unused.

Value

dataframe with column names of original data, as well as extra columns, ".fitted" and ".resid".

Examples

```
hts_example_model
augment(hts_example_model)
```

available_likelihoods Helper function to show the available likelihoods that can be used

Description

Helper function to show the available likelihoods that can be used

Usage

```
available_likelihoods()
```

Value

list of the available likelihoods

Examples

```
available_likelihoods()
# code taken from INLA::inla.models()$likelihood
```

build_bru_formula *create formula to pass to inlabru::bru*

Description

create formula to pass to inlabru::bru

Usage

```
build_bru_formula(formula, .data, special_index)
```

Arguments

formula	formula with an hts() term
.data	tsibble data
special_index	special index term

Value

formula

Author(s)

Nicholas Tierney

Examples

```
bru_form <- build_bru_formula(  
  formula = pr ~ avg_lower_age + hts(who_subregion, country),  
  .data = malaria_africa_ts,  
  special_index = month_num  
)  
bru_form
```

create_hts_data *Create data to be used when fitting a model with fit_hts*

Description

Create data to be used when fitting a model with fit_hts

Usage

```
create_hts_data(.data, formula)
```

Arguments

.data	tsibble
formula	formula with hts() term

Value

data.frame

Examples

```
data_w_groups <- create_hts_data(
  .data = malaria_africa_ts,
  formula = pr ~ avg_lower_age + hts(who_subregion, country)
)
data_w_groups
```

fitted.hts_inla *Extract fitted values from hts_inla model object*

Description

This returns the fitted

Usage

```
## S3 method for class 'hts_inla'
fitted(object, exponentiate = FALSE, ...)
```

Arguments

object	hts_inla object
exponentiate	default FALSE
...	extra arguments. Currently not used.

Examples

```
head(fitted(hts_example_model))
```

fit_hts*Fit a hierarchical time series model*

Description

Fit a hierarchical time series model

Usage

```
fit_hts(  
  formula,  
  .data,  
  special_index,  
  family,  
  verbose = TRUE,  
  keep_data = TRUE,  
  ...  
)
```

Arguments

formula	formula must contain fixed effect terms and <code>hts()</code>
.data	a <code>tsibble</code>
special_index	The variable that represents time in your data
family	character.
verbose	default TRUE, whether to display message
keep_data	attach the data used to fit the model to the final model object?
...	list of options to pass to <code>inlabru::bru</code> , see <code>?inlabru::bru</code> to see these options.

Value

`inlabru` model

How to allow weighting of observations?

To weight your observations, say when using empirical logit, you must provide a vector of variances, for each observation, which represents the uncertainty of measurement. You can do this, provided the `family = "gaussian"`, add the argument, `scale = vec`, to `fit_hts`, where `vec` is a vector of variances for each observation.

Examples

```
## Not run:
m <- fit_hts(
  #inputs are the levels of hierarchy, in order of decreasing size
  formula = pr ~ avg_lower_age + hts(who_subregion, country),
  .data = malaria_africa_ts,
  family = "gaussian",
  special_index = month_num
)
## End(Not run)
```

`formula_vars_in_data` *Check if formula variables are present in data*

Description

Check if formula variables are present in data

Usage

```
formula_vars_in_data(data, formula)
```

Arguments

<code>data</code>	a tsibble
<code>formula</code>	formula

Examples

```
formula_vars_in_data(
  data = malaria_africa_ts,
  formula = pr ~ dates
)
```

`glance.hts_inla` *Glance: A single row summary of a model fit*

Description

Glance: A single row summary of a model fit

Usage

```
## S3 method for class 'hts_inla'
glance(x, ...)
```

Arguments

- x object of class "hts_inla"
- ... extra arguments to pass to `glance()`. Currently unused

Value

dataframe with column names: deviance information criterion, wakaike information criteriot, log marginal-likelihood (integration), log marginal-likelihood (Gaussian).

Examples

```
hts_example_model  
glance(hts_example_model)
```

hts_builder*Build hts call*

Description

Build hts call

Usage

```
hts_builder(.data, new_index, ...)
```

Arguments

- .data tsibble
- new_index (temporary) new index we are using whilr working out model kinks
- ... the levels of hierarchy, in order of decreasing size

Value

constructed expression of ar1 terms to pass to inla

Examples

```
# # hts_builder(malaria_africa_ts, who_region, who_subregion, country)
```

`hts_example_model` *Example model for use in testing and examples*

Description

Example model for use in testing and examples

Usage

```
data(hts_example_model)
```

Format

An object of class `hts_inla` (inherits from `bru`, `iinla`, `inla`) of length 14.

`install_yahtsee_deps` *Install yahtsee dependencies*

Description

Currently this just installs the latest version of INLA

Usage

```
install_yahtsee_deps()
```

Value

nothing

Examples

```
## Not run:  
install_yahtsee_deps()  
  
## End(Not run)
```

malaria_africa_ts *Prevalence Rate data of Malaria in Africa*

Description

Data containing information on malaria prevalence in Africa. Data was extracted using the `malariaAtlas` package. If using this data, please cite:

Usage

```
data(malaria_africa_ts)
```

Format

An object of class `tbl_ts` (inherits from `tbl_df`, `tbl`, `data.frame`) with 1046 rows and 15 columns.

Details

Pfeffer, D.A., Lucas, T.C., May, D., Harris, J., Rozier, J., Twohig, K.A., Dalrymple, U., Guerra, C.A., Moyes, C.L., Thorn, M., Nguyen, M., et al. 2018. `malariaAtlas`: an R interface to global malariometric data hosted by the Malaria Atlas Project. *Malaria Journal*, 17(1), p.352.

Format: a 'tsibble' data frame with 1,117 observations on the following 15 variables.

`who_region` A character of WHO region, the largest region size.

`who_subregion` A character of WHO subregion, the second largest region size.

`country` A character of countries, the smallest region size.

`country_id` A three letter character code adhering to the standard, ISO 3166-1 alpha-3. For more detail see https://en.wikipedia.org/wiki/ISO_3166-1_alpha-3.

`continent_id` A character of continent name

`year` integer of year data recorded

`month` integer of month data recorded

`date` date class of year+month recorded. Defaults to day = 1 as day was not provided.

`lower_age` lower age range

`upper_age` upper age range

`examined` integer, number of people examined

`positive` numeric, number of positive cases

`pr` positive rate - given from positive/examined

`species` Mosquito species

`method` method of measurement

`predict.hts_inla` *Predict from hts_inla model*

Description

Predict from hts_inla model

Usage

```
## S3 method for class 'hts_inla'
predict(
  object,
  newdata = NULL,
  type = c("link", "response", "terms"),
  se.fit = FALSE,
  dispersion = NULL,
  terms = NULL,
  na.action = na.pass,
  ...
)
```

Arguments

<code>object</code>	a fitted object of class inheriting from <code>hts_model</code>
<code>newdata</code>	optionally, a data frame in which to look for variables with which to predict. If omitted, the fitted linear predictors are used.
<code>type</code>	the type of prediction required. The default is on the scale of the linear predictors; the alternative “ <code>response</code> ” is on the scale of the response variable. Thus for a default binomial model the default predictions are of log-odds (probabilities on logit scale) and ‘ <code>type = "response"</code> ’ gives the predicted probabilities. The “ <code>terms</code> ” option returns a matrix giving the fitted values of each term in the model formula on the linear predictor scale. The value of this argument can be abbreviated.
<code>se.fit</code>	logical switch indicating if standard errors are required.
<code>dispersion</code>	the dispersion of the GLM fit to be assumed in computing the standard errors. If omitted, that returned by ‘ <code>summary</code> ’ applied to the object is used.
<code>terms</code>	with ‘ <code>type = "terms"</code> ’ by default all terms are returned. A character vector specifies which terms are to be returned
<code>na.action</code>	function determining what should be done with missing values in ‘ <code>newdata</code> ’. The default is to predict ‘NA’.
... further	arguments passed to or from other methods.

Note

currently borrowing parameters + descriptions from `predict.glm`

Examples

```
## Not run:  
predict(hts_example_model)  
  
## End(Not run)
```

`prediction_data` *Create prediction data*

Description

[Experimental]

Usage

```
prediction_data(model_data, key, index, ...)
```

Arguments

<code>model_data</code>	data used in the model
<code>key</code>	new key
<code>index</code>	new index
<code>...</code>	any other variables you want to create an example dataset of

Details

Create prediction data that has the same index and key as the model data for use in prediction.

Value

`tsibble` object with the same index and key as `model_data`.

Examples

```
date_range <- clock::date_build(2019, 2, 1:5)  
date_range  
countries <- c("Ethiopia", "Tanzania")  
countries  
prediction_data(  
  model_data = malaria_africa_ts,  
  key = countries,  
  index = date_range  
)
```

<code>tidy.hts_inla</code>	<i>Tidy: summarise a model's statistical findings</i>
----------------------------	---

Description

The `tidy()` function provides a data frame of the mean, standard deviation, quantiles

Usage

```
## S3 method for class 'hts_inla'
tidy(x, ...)
```

Arguments

<code>x</code>	object of class "hts_inla"
<code>...</code>	extra arguments to pass to <code>tidy()</code> . Currently unused

Value

dataframe with column names: "variable", "mean", "sd", and quantiles for 0.025, 0.5, and 0.975, as well as mode and kld

Examples

```
hts_example_model
tidy(hts_example_model)
```

<code>who_regions</code>	<i>Who Regions</i>
--------------------------	--------------------

Description

Data containing information on countries and WHO designated regions and ISO 3166-1 alpha-3 country code. From largest to smallest area it goes: "who_region", "who_subregion", then "country".

Usage

```
data(who_regions)
```

Format

An object of class `tbl_df` (inherits from `tbl`, `data.frame`) with 110 rows and 4 columns.

Details

Format: a data frame with 110 observations on the following 4 variables.

`who_region` A character of WHO region, the largest region size.

`who_subregion` A character of WHO subregion, the second largest region size.

`country` A character of countries, the smallest region size.

`country_iso_code` A three letter character code adhering to the standard, ISO 3166-1 alpha-3.

For more detail see https://en.wikipedia.org/wiki/ISO_3166-1_alpha-3.

`yahtsee_sitrep`

Checks if system requirements are present

Description

Currently this just checks for INLA

Usage

```
yahtsee_sitrep()
```

Value

message on availability of system requirements

Examples

```
## Not run:  
yahtsee_sitrep()  
  
## End(Not run)
```

Index

```
* datasets
  hts_example_model, 10
  malaria_africa_ts, 11
  who_regions, 14

  add_group_id, 2
  as_hts_inla, 3
  augment.hts_inla, 3
  available_likelihoods, 4

  build_bru_formula, 5

  create_hts_data, 5

  fit_hts, 7
  fitted.hts_inla, 6
  formula_vars_in_data, 8

  glance.hts_inla, 8

  hts_builder, 9
  hts_example_model, 10

  install_yahtsee_deps, 10

  malaria_africa_ts, 11

  predict.hts_inla, 12
  prediction_data, 13

  tidy.hts_inla, 14

  who_regions, 14

  yahtsee_sitrep, 15
```