# Package 'simulator'

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Title An Engine for Running Simulations

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**Description** A framework for performing simulations such as those common in methodological statistics papers. The design principles of this package are described in greater depth in Bien, J. (2016) ``The simulator: An Engine to Streamline Simulations," which is available at <a href="http://faculty.bscb.cornell.edu/~bien/simulator.pdf">http://faculty.bscb.cornell.edu/~bien/simulator.pdf</a>>.

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+,list,MethodExtension-method

Create a list of ExtendedMethod from a list of Methods and a Method-Extension

## Description

Create a list of ExtendedMethod from a list of Methods and a MethodExtension

## Usage

## S4 method for signature 'list,MethodExtension'
e1 + e2

#### Arguments

e1	a list of objects of class Method
e2	an object of class MethodExtension

+,Method,MethodExtension-method Create an ExtendedMethod from a Method and MethodExtension

## Description

Create an ExtendedMethod from a Method and MethodExtension

#### Usage

## S4 method for signature 'Method,MethodExtension'
e1 + e2

#### Arguments

e1	an object of class Method
e2	an object of class ${\tt MethodExtension}$

add

Add a reference to a simulation

#### Description

Adds a ModelRef, DrawsRef, OutputRef, or EvalsRef to a simulation object. To add a DrawsRef, the corresponding ModelRef must already be added. Likewise, to add an OutputRef, the corresponding DrawsRef must already be added. And to add an EvalsRef, the corresponding OutputRef must be added. One can also pass a list of such objects.

## Usage

```
add(sim, ref, ...)
## S4 method for signature 'Simulation,ModelRef'
add(sim, ref, update_saved = TRUE)
## S4 method for signature 'Simulation,DrawsRef'
add(sim, ref, update_saved = TRUE)
## S4 method for signature 'Simulation,OutputRef'
add(sim, ref, update_saved = TRUE)
```

```
## S4 method for signature 'Simulation,EvalsRef'
add(sim, ref, update_saved = TRUE)
## S4 method for signature 'Simulation,list'
add(sim, ref, update_saved = TRUE)
```

## Arguments

sim	simulation being added to
ref	the reference object being added
	not used
update_saved	default is TRUE. Determines whether change to simulation object should be saved to file

#### Details

The modified simulation object is saved to file if update\_saved is TRUE.

aggregate_evals	Apply aggregator to a list of Evals objects
-----------------	---

## Description

Returns a num\_models by num\_methods matrix

## Usage

```
aggregate_evals(evals_list, aggregator)
```

evals_list	a list of Evals objects
aggregator	object of class Aggregator

Aggregator-class

#### Description

An object of class Aggregator consists of a label and a function aggregate that has a single argument ev that is a list of length nsim. This list consists of the evaluated values of a single metric on a single method for a single model.

## Slots

label a human readable label that will be a prefix to the Eval's label

aggregate a function with argument ev that is a list of length nsim and returns a scalar.

as.data.frame.Evals Convert an Evals to a data.frame

## Description

This is equivalent to calling as(x, "data.frame")

#### Usage

```
## S3 method for class 'Evals'
as.data.frame(x, row.names = NULL, optional = FALSE, ...)
```

х	object of class Evals
row.names	not used
optional	not used
	not used

as.data.frame.listofEvals

Convert a list of Evals to a data.frame

## Description

When load generates a list of Evals, it assigns this to be of (S3) class listofEvals, inherited from list, so that this function will be invoked instead of as.data.frame.list, which is defined in base.

#### Usage

```
## S3 method for class 'listofEvals'
as.data.frame(x, row.names = NULL, optional = FALSE,
    ...)
```

## Arguments

Х	a listofEvals object
row.names	not used
optional	not used
	not used

as.data.frame.listofModels

Convert a List of Models to a data.frame

## Description

When load generates a list of Models, it assigns this to be of (S3) class listofModels, inherited from list, so that this function will be invoked instead of as.data.frame.list, which is defined in base.

## Usage

```
## S3 method for class 'listofModels'
as.data.frame(x, row.names = NULL, optional = FALSE,
    ...)
```

Х	list
row.names	not used
optional	not used
	not used

as.data.frame.Model Convert a Model to a data.frame

## Description

Ignores any params that are not length 1 and numeric or character. This is equivalent to calling as(x, "data.frame")

## Usage

```
## S3 method for class 'Model'
as.data.frame(x, row.names = NULL, optional = FALSE, ...)
```

#### Arguments

х	object of class Model
row.names	not used
optional	not used
	not used

catsim

Concatenate and print for the simulator

## Description

For internal use. This calls cat only when getOption("simulator.verbose").

## Usage

catsim(...)

## Arguments

... arguments to be passed to cat

Component-class An S4 class representing a component of the simulator.

## Description

This is a virtual class.

#### Slots

name a short name identifier. Must be alphanumeric. label a longer, human readable label that can have other characters such as spaces, hyphens, etc. create

## Description

This function is the fastest way to get started. Creates the skeleton of a simulation.

#### Usage

create(dir = "./my\_sims")

## Arguments

dir where to create the skeleton of a new set of simulations

## Examples

## Not run: create("./examples")

## End(Not run)

describe

Describe the contents of a simulator directory

## Description

Describe the contents of a simulator directory

## Usage

describe(dir = ".")

## Arguments

dir

name of the directory where directory named "files" exists

draws

#### Description

Returns either the draws objects themselves or references to them. See model function for more information on the . . . and subset arguments, which are used to specify a subset of the models.

## Usage

draws(sim, ..., subset = NULL, index, reference = FALSE)

#### Arguments

sim	a simulation object
	logical conditions to specify a subset of models. Conditions can only involve params of model that have length 1 and are of class numeric or character.
subset	a vector of integers indexing the models or a vector of model names. To select models based on parameter values, use However, using is slower than using subset.
index	a vector of positive integers specifying which draws objects are desired. If miss- ing, then all draws' outputs are returned.
reference	whether to return the ModelRef or the Model object itself

#### Examples

## End(Not run)

Draws-class

#### Description

An object of class Draws represents the randomly drawn simulated data that is generated when simulate\_from\_model is called on an object of class Model. In particular, it contains a named list of nsim simulated draws from a model object. The Model object's simulate function populates this list.

## Details

This class inherits from the Component class.

#### Slots

- name a short name identifier. Must be alphanumeric. Should use the name of the Model object that generated it.
- label a longer, human readable label that indicates what has been randomly drawn.
- draws a list with nsim elements as created by calling the simulate function of a Model object. This is a named list with each element labeled as ri.j where i is the index and j ranges from 1 to nsim. The names are assigned by simulate\_from\_model.
- index an integer-valued numeric that indicates which block of random draws this is

DrawsRef-class An S4 class representing a reference to an object of class Draws.

## Description

This identifies the necessary information to locate a saved object of class Draws.

#### Slots

- dir directory where the directory getOption("simulator.files") is that contains the referenced Model object
- model\_name name of the referenced Model object
- index the index of the referenced Draws object. Can alternately be a vector of such indices.
- simulator.files simulator functions will use getOption("simulator.files") if simulator.files
   not provided.

#### evals

## Description

Returns either the Evals object itself or a reference to it.

## Usage

evals(sim, ..., subset = NULL, index, methods, reference = FALSE)

#### Arguments

sim	a simulation object
	logical conditions to specify a subset of models. Conditions can only involve params of model that have length 1 and are of class numeric or character.
subset	a vector of integers indexing the models or a vector of model names. To select models based on parameter values, use $\ldots$ However, using $\ldots$ is slower than using subset.
index	a vector of positive integers specifying which draws' objects are desired. If missing, then all draws' evals are returned.
methods	character vector of method names of interest. If missing, then all methods' evals are returned
reference	whether to return the ModelRef or the Model object itself

## See Also

as.data.frame

## Examples

## End(Not run)

Evals-class

#### Description

An object of class Evals consists of information to identify the model, draws, method, and metric objects this output was derived from. It also has a list called evals, which is where the output of the metric is stored. Currently, the labels of all these objects are also included so that plot functions can use human-readable labels without requiring re-loading these.

#### Slots

model\_name the name of the Model object this output is derived from.

model\_label the label of the Model object this output is derived from.

index the index of the Draws object this output is derived from.

method\_name the name of the Method object this output is derived from.

method\_label the label of the Method object this output is derived from.

metric\_name the name of the Metric object this output is derived from.

metric\_label the label of the Metric object this output is derived from.

evals a named list with each element labeled by a method\_name each evals[[m]] is itself a named list with each element labeled as ri.j where i is the index and j ranges from 1 to nsim. Element out\$ri.j is output of metric metric\_name on random draw ri.j.

## See Also

evaluate as.data.frame.Evals

EvalsRef-class An S4 class representing a reference to an object of class Evals

#### Description

This identifies the necessary information to locate a saved object of class Evals. Note that metric\_names is not needed to identify an Evals object since Evals objects combine all metrics together into a single file and object.

## Slots

- dir directory where the directory getOption("simulator.files") is that contains the referenced Model object
- model\_name name of the referenced Model object
- index the index of the referenced Draws object.
- method\_name the name of the Method object this output is derived from.
- out\_loc a length-1 character vector that gives location (relative to model's path) that method outputs are stored. This can be useful for staying organized when multiple simulations are based on the same Model and Draws objects.
- simulator.files simulator functions will use getOption("simulator.files") if simulator.files
   not provided.

evaluate

Evaluate outputs of methods according to provided metrics.

#### Description

Given a Metric object or list of Metric objects, this function evaluates an Output object according to these metrics. The computed values of the metrics are saved to file. The "user" time to run the method (as measured by system.time) is added to metrics by default unless one of the passed metrics has name "time".

#### Usage

evaluate(object, metrics)

#### Arguments

object	<ul><li>object of class OutputRef as produced by run_method (or list of such objects).</li><li>If object is a Simulation, then function is applied to the referenced outputs</li></ul>
	in that simulation and returns the same Simulation object but with references added to the new evals created.
metrics	a list of Metric objects or a single Metric object.

#### **Details**

This function creates objects of class Evals and saves each to file (at dir/model\_name/<out\_loc>/r<index>\_<method\_name>\_ Since evaluating metrics is usually (in statistical methodological papers) fast, parallel functionality has not been developed for the evaluation component.

#### See Also

generate\_model simulate\_from\_model run\_method

#### evaluate\_internal

## Examples

evaluate\_internal Evaluate outputs of methods according to provided metrics.

#### Description

Given a Metric object or list of Metric objects, this function evaluates an Output object according to these metrics. The computed values of the metrics are saved to file.

#### Usage

```
evaluate_internal(metrics, dir = ".", model_name, index, method_names,
    out_loc = "out")
```

#### Arguments

metrics	a list of Metric objects or a single Metric object
dir	the directory where Model object was saved (by generate_model)
model_name	the Model object's name attribute
index	the index of a computed Draws object. Can alternately be a vector of such indices.
method_names	the Method objects' name attributes as a character vector.
out_loc	(optional) a length-1 character vector that gives location (relative to model's path) that method outputs are stored.

## Details

This function creates objects of class Evals and saves each to file (at dir/model\_name/<out\_loc>/r<index>\_<method\_name>\_ Since evaluating metrics is usually (in statistical methodological papers) fast, parallel functionality has not been developed for the evaluation component. evaluate\_single

#### Description

This is an internal function. Users should call the wrapper function evaluate. Here "single" refers to a single output (and thus a single method, though not necessarily a single index). The metrics provided are run and saved together in a file.

#### Usage

```
evaluate_single(metrics, model, output, draws = NULL)
```

#### Arguments

metrics	a list of Metric objects
model	a Model object
output	a Output object
draws	(optional) a Draws object or NULL

ExtendedMethod-class An S4 class representing the extension of a method

#### Description

An object of class ExtendedMethod is like a Method except it uses the output of another method in addition to the Model and Draws.

#### Details

While one can create an ExtendedMethod from scratch, typically it will be cleaner to write a MethodExtension object and then use the addition operator: my\_extended\_method = my\_base\_method + my\_method\_extension might be cross-validation, and the resulting my\_extended\_method would be the lasso with tuning parameter chosen by cross-validation. The advantage is that if we have several methods, we only have to write the cross-validation MethodExtension object once.

This class inherits from the Component class.

#### Slots

name a short name identifier. Must be alphanumeric.

label a longer, human readable label that can have other characters such as spaces, hyphens, etc.

base\_method the object of class Method that is being extended

extended\_method a function with arguments "model", "draw", "out", and "base\_method".

generate\_model

#### Description

This function executes the make\_model function provided by the user and writes to file the resulting Model object(s). For example, when simulating regression with a fixed design, X would be generated in this function and n, p, beta, and sigma would also be specified.

#### Usage

```
generate_model(object = ".", make_model, ..., seed = 123,
    vary_along = NULL)
```

#### Arguments

object	the name of the directory where directory named "files" exists (or should be created) to save Model object in. Default is current working directory. Or can be an object of class Simulation, in which case the object@dir is used and a simulation object is returned instead of an object of class ModelRef.
make_model	a function that outputs an object of class Model. Or a list of such functions.
	optional parameters that may be passed to make_model
seed	an integer seed for the random number generator.
vary_along	character vector with all elements contained in names() See description for more details.

#### Details

When make\_model has arguments, these can be passed using .... These will be passed directly to make\_model except for any arguments named in vary\_along. These arguments should be lists and a separate model will be created for each combination of elements in these lists. For example, if vary\_along = c("n", "p"), then we can pass n=as.list(c(50, 100, 150)) and p=as.list(c(10, 100)) and 6 models will be created, one for each pair of n and p. For each pair (n,p), a distinct extension is added to the end of the model name. This extension is generated using a hash function so that different values of the vary\_along parameters will lead to different model name extensions. This ensures that if one later decides to add more values of the vary\_along parameters, this will not lead to pre-existing files being overwritten (unless the same values of the vary\_along combination are used again.

If object is a directory name, the function returns a reference or list of references to the model(s) generated. If object is a Simulation, then function returns the same Simulation object but with references added to the new models created. These changes to the Simulation object are saved to file.

make\_model is called generating an object of class Model, called model, which is saved to dir/name/model.Rdata (where name is the name attribute of model). This file also contains the random number generator state and other information such as the function make\_model itself and the date when model was created.

#### See Also

new\_model simulate\_from\_model run\_method

## Examples

get\_contents

Get the contents of a simulator directory

## Description

Get the contents of a simulator directory

#### Usage

get\_contents(dir = ".", out\_loc = "out")

## Arguments

dir	name of the directory where directory named "files" exists
out_loc	a length-1 character vector that gives location (relative to model's path) that method outputs are stored. This can be useful for staying organized when multi- ple simulations are based on the same Model and Draws objects. Usually this is just "out"

get\_files\_not\_in\_simulations

Find files in simulator directory not referred to by any simulations

#### Description

Once one has completed all simulation studies, this function can be called to identify any files that may have been created along the way that are no longer being used in any simulations. It would then be safe to delete these files.

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## get\_model\_indices

## Usage

get\_files\_not\_in\_simulations(dir, out\_loc = "out")

#### Arguments

dir	name of the directory where directory named "files" exists
out_loc	a length-1 character vector that gives location (relative to model's path) that method outputs are stored. This can be useful for staying organized when multi- ple simulations are based on the same Model and Draws objects. Usually this is just "out"

get\_model\_indices *Returns indices of a specified subset of sim@model\_refs* 

## Description

See model for information about the various formats of subset.

## Usage

```
get_model_indices(sim, subset)
```

## Arguments

sim	a simulation object
subset	a vector indicating which models should be returned.

get\_relative\_path Get relative path

## Description

Given a base path and a specific path, returns a string str such that file.path(base\_path, str) is the same location as path.

## Usage

```
get_relative_path(base_path, path)
```

base_path	the base path
path	a specific path

```
get_simulation_with_all_files
```

Returns a simulation object containing references to all files in directory

## Description

Returns a simulation object containing references to all files in directory

## Usage

```
get_simulation_with_all_files(dir, out_loc = "out")
```

## Arguments

dir	name of the directory where directory named "files" exists
out_loc	a length-1 character vector that gives location (relative to model's path) that method outputs are stored. This can be useful for staying organized when multi- ple simulations are based on the same Model and Draws objects. Usually this is just "out"

load,DrawsRef-method Load a DrawsRef

## Description

Load a DrawsRef

## Usage

```
## S4 method for signature 'DrawsRef'
load(file)
```

#### Arguments

file object to load

load,EvalsRef-method Load an EvalsRef

## Description

Load an EvalsRef

## Usage

## S4 method for signature 'EvalsRef'
load(file)

## Arguments

file object to load

load,list-method Load a list of reference objects

## Description

Load a list of reference objects

## Usage

## S4 method for signature 'list'
load(file)

## Arguments

file list of objects to load

load,ModelRef-method Load a ModelRef

## Description

Load a ModelRef

## Usage

## S4 method for signature 'ModelRef'
load(file)

## Arguments

file object to load

load,OutputRef-method Load an OutputRef

## Description

Load an OutputRef

## Usage

## S4 method for signature 'OutputRef'
load(file)

#### Arguments

file object to load

load\_draws

Load one or more draws objects from file.

#### Description

After simulate\_from\_model has been called, this function can be used to load one or more of the saved Draws object(s) (along with RNG information). If multiple indices are provided, these will be combined into a new single Draws object. If simulation object is available, it is easier to use the function draws to load it.

## Usage

```
load_draws(dir, model_name, index, more_info = FALSE,
    simulator.files = NULL)
```

#### Arguments

dir	the directory passed to generate_model)
model_name	the Model object's name attribute
index	a vector of positive integers.
more_info	if TRUE, then returns additional information such as state of RNG after calling $generate\_model$
simulator.files	

if NULL, then getOption("simulator.files") will be used.

## See Also

simulate\_from\_model draws

load\_evals

## Description

After evaluate has been called, this function can be used to load one or more of the saved Evals object(s). If multiple indices are provided, these will be combined by index into a new single Evals object. If multiple methods are provided, a list of Evals objects will be returned.

#### Usage

```
load_evals(dir, model_name, index, method_names, metric_names = NULL,
    out_loc = "out", simulator.files = NULL)
```

```
load_evals_from_ref(ref, metric_names = NULL)
```

## Arguments

dir	the directory passed to generate_model)
model_name	the Model object's name
index	a vector of positive integers.
method_names	the name of one or more Method objects.
metric_names	(optional) a character vector of which elements of evals should be loaded. If NULL, then all elements are loaded.
out_loc	only needed if it was used in call to
simulator.files	
	if NULL, then getOption("simulator.files") will be used. run_method.
ref	an object of class EvalsRef

#### See Also

load\_model load\_draws as.data.frame.Evals

load_model	Load a model from file.	
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## Description

After generate\_model has been called, this function can be used to load the saved Model object (along with the RNG state and other information if desired).

#### Usage

```
load_model(dir, model_name, more_info = FALSE, simulator.files = NULL)
```

#### Arguments

dir	the directory passed to generate_model)
model_name	the Model object's name attribute
more_info	if TRUE, then returns additional information such as state of RNG after calling $generate\_model$
simulator.files	
	if NULL, then getOption("simulator.files") will be used.

#### Details

Depending on more\_info, either returns Model object or a list containing Model object and other information. If simulation object is available, it is easier to use the function model to load the model.

#### See Also

generate\_model model

load\_simulation Load a simulation object

## Description

Loads an object of class Simulation. Note that dir gives the directory where the Simulation object is stored. Thus, if the working directory is different from the working directory when the Simulation object was created, then dir will be different from the one passed to new\_simulation.

#### Usage

load\_simulation(name, dir = ".")

#### Arguments

name	a short name identifier. Must be alphanumeric.
dir	directory that contains "files" directory for this simulation

## See Also

new\_simulation save\_simulation

#### Examples

make\_my\_example\_model Make My Example Model

## Description

This function is used in the examples. It returns a Model object. In particular, it represents n i.i.d. draws from a normal with mean 2 and variance 1.

## Usage

make\_my\_example\_model(n)

## Arguments

n number of i.i.d. draws

#### See Also

my\_example\_method my\_example\_loss

memory\_as\_string Write memory in human readable way

## Description

Write memory in human readable way

## Usage

```
memory_as_string(memory_in_bytes)
```

## Arguments

memory\_in\_bytes

the amount of memory in Bytes.

Method-class

#### Description

An object of class Method consists of a name, label, and a function method that takes arguments model and draw. A draw refers to a single element of the list in an object of class Draws.

#### Details

This class inherits from the Component class.

#### Slots

name a short name identifier. Must be alphanumeric.

- label a longer, human readable label that can have other characters such as spaces, hyphens, etc.
- settings (optional) a list of "settings" for the method (e.g., tuning parameters or related information that might distinguish two otherwise identical methods).
- method a function that has arguments "model", "draw" and (optionally) names matching elements within names(settings)

MethodExtension-class An S4 class used to create an extended version of a method

#### Description

An object of class MethodExtension when added to a Method creates a ExtendedMethod.

#### Details

This class inherits from the Component class.

#### Slots

name a short name identifier. Must be alphanumeric.

- label a longer, human readable label that can have other characters such as spaces, hyphens, etc.
- method\_extension a function with arguments "model", "draw", "out", and "base\_method". This will become the function extended\_method in the ExtendedMethod object that is created.

Metric-class

## Description

An object of class Metric consists of a name, label, and a function metric that takes arguments model (of class Model) and out (of class Output), which is the output of a method.

#### Details

This class inherits from the Component class.

## Slots

name a short name identifier. Must be alphanumeric.

label a longer, human readable label that can have other characters such as spaces, hyphens, etc. metric a function with arguments "model" and "out" (and optionally "draw")

model

Get one or more models from a simulation

## Description

Returns either the models themselves or references to them.

#### Usage

```
model(sim, ..., subset = NULL, reference = FALSE)
```

sim	a simulation object
	logical conditions to specify a subset of models. Conditions can only involve params of model that have length 1 and are of class numeric or character.
subset	a vector of integers indexing the models or a vector of model names. To select models based on parameter values, use However, using is slower than using subset.
reference	whether to return the ModelRef or the Model object itself

## Details

There are two main ways to specify a subset of the models. (1) The easiest way is by writing a conditional expression involving the parameters and passing it through .... For example,  $n > 100 \& p \le 20$ . Only parameters that are length one and either numeric or character can be used in these expressions. (2) The faster way to retrieve a subset of models is to use the subset argument. This can be either a set of numerical values (specifying which models to load based on the order in which the models are stored in the simulation object. This order can be ascertained by printing the simulation object.) or as a set of a character vector of the model names desired.

While approach (1) is very convenient, it requires loading all models from file. This may be slow in situations in which there are a lot of models and/or the models are large and thus slow to load.

Model-class An S

An S4 class representing the model component of the simulator.

## Description

An object of class Model specifies the statistical model. In particular, all parameters are specified in addition to a function called simulate that allows one to draw random samples from this model.

#### Details

To get parameters stored in a Model object, a shortcut for my\_model@params\$my\_parameter is my\_model\$my\_parameter.

This class inherits from the Component class.

#### Slots

- name a short name identifier. Must be alphanumeric (though -, \_, and / are allowed as long as they are not at the start or end of name.
- label a longer, human readable label that can have other characters such as spaces, hyphens, etc.
- params a list that contains the Model object's parameters
- simulate a function that has arguments nsim and names matching elements within names(params). It returns a list of length nsim, where each element of the list represents a random draw from the Model object.

#### 28

ModelRef-class

#### Description

This identifies the necessary information to locate a saved object of class Model.

#### Slots

dir directory where the directory "files" is that contains the referenced Model object

name a short name identifier.

label a longer, human readable label that can have other characters

simulator.files simulator functions will use getOption("simulator.files") if simulator.files
 not provided.

models\_as\_data.frame Convert a list of Model objects into a data.frame

## Description

Ignores any params that are not length 1 and numeric or character

#### Usage

models\_as\_data.frame(m)

# Arguments m

model\_names Get model names in a Simulation

model object

#### Description

Get model names in a Simulation

#### Usage

```
model_names(sim)
```

#### Arguments

sim object of class Simulation

my\_example\_loss My Example Loss

## Description

This Metric object is used in the examples. It is squared error loss.

## Usage

my\_example\_loss

## Format

An object of class Metric of length 1.

## See Also

make\_my\_example\_model my\_example\_loss

my\_example\_method My Example Method

## Description

This Method object is used in the examples. It is the sample mean of the data.

#### Usage

my\_example\_method

## Format

An object of class Method of length 1.

## See Also

make\_my\_example\_model my\_example\_loss

new\_aggregator

## Description

Creates a new Aggregator object.

## Usage

new\_aggregator(label, aggregate)

#### Arguments

label a human readable label
aggregate a function with argument ev that is a list of length nsim with each element
itself being a named list. Each element of this list corresponds to a metric that
has been computed. In particular, given an Evals object o, aggregate takes
as input o@evals[[method\_name]] (which is a list of the kind just described).
The function aggregate should return a scalar.

new\_extended\_method Create an ExtendedMethod object

## Description

Creates a new ExtendedMethod object.

## Usage

```
new_extended_method(name, label, base_method, extended_method)
```

name	a short name identifier. Must be alphanumeric.
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.
base_method	the object of class Method that is being extended
extended_method	
	a function with arguments "model", "draw", "out", and "base_method".

new\_method

## Description

Creates a new Method object.

#### Usage

new\_method(name, label, method, settings = list())

## Arguments

name	a short name identifier. Must be alphanumeric.
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.
method	a function that has arguments "model", "draw" and (optionally) names matching elements within names(settings)
settings	(optional) a list of "settings" for the method (e.g., tuning parameters or related information that might distinguish two otherwise identical methods).

new\_method\_extension Create an object that can be used to make an extended version of a method

## Description

Creates an object of class MethodExtension, which when added to a Method creates an ExtendedMethod.

#### Usage

new\_method\_extension(name, label, method\_extension)

## Arguments

name	a short name identifier. Must be alphanumeric.
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.
method_extension	
	a function with arguments "model", "draw", "out", and "base_method". This will become the function <code>extended_method</code> in the <code>ExtendedMethod</code> object that is created.

## Details

This class inherits from the Component class.

new\_metric

# Description

Creates a new Metric object.

## Usage

new\_metric(name, label, metric)

## Arguments

name	a short name identifier. Must be alphanumeric.
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.
metric	a function with arguments "model" and "out" (and optionally "draw")

new_model	Create a Model object	
-----------	-----------------------	--

# Description

Creates a new Model object.

## Usage

```
new_model(name, label, params = list(), simulate)
```

name	a short name identifier. Must be alphanumeric (though -, _, and / are allowed as long as they are not at the start or end of name.
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.
params	a list that contains the Model object's parameters
simulate	a function that has arguments nsim and names matching elements within names(params). It returns a list of length nsim, where each element of the list represents a random draw from the Model object.

## Examples

```
make_my_example_model <- function(n) {
    new_model(name = "normal-data",
        label = sprintf("Normal (n = %s)", n),
        params = list(n = n, mu = 2),
        simulate = function(n, mu, nsim) {
            # this function must return a list of length nsim
            x <- matrix(rnorm(n * nsim), n, nsim)
            x <- mu + x # true mean is mu
            return(split(x, col(x))) # make each col its own list element
        })
}</pre>
```

new\_simulation Make a new simulation object

#### Description

Creates an object of class Simulation. In addition to having a name and label, this object consists of a set of references to objects of class ModelRef, DrawsRef, OutputRef, and EvalsRef.

#### Usage

```
new_simulation(name, label, dir = ".", refs = list(), save_to_file = TRUE)
```

#### Arguments

name	a short name identifier. Must be alphanumeric.
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.
dir	a directory that reference's directories are relative to
refs	a list containing objects of class ModelRef, DrawsRef, OutputRef, and EvalsRef
save_to_file	whether this new simulation should be saved to file. Default is TRUE. If TRUE, then this simulation can be loaded in a new R session using dir and name.

#### **Details**

A Simulation object is the basic unit of a simulation study. Roughly, one can think of it as all the files relevant to a single figure. This might be a single plot or a series of related plots/panels. It could also correspond to a single table. Note that a Simulation object is light-weight even for large simulations because it only stores references to the objects not the objects themselves. The functions model, draws, output, evals can be used to load individual objects of a simulation.

The Simulation object created is saved to a file so that it can be loaded in a new R session. The simulation is saved in dir/files/name.Rdata. Note: while "files" is the default, the name of this directory is from getOption("simulator.files"), which is the value of getOption("simulator.files") when the model was created.

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## output

## See Also

load\_simulation save\_simulation

#### Examples

```
output
```

Get one or more outputs from a simulation

## Description

Returns either the output object itself or a reference to it.

#### Usage

```
output(sim, ..., subset = NULL, index, methods, reference = FALSE)
```

#### Arguments

sim	a simulation object
	logical conditions to specify a subset of models. Conditions can only involve params of model that have length 1 and are of class numeric or character.
subset	a vector of integers indexing the models or a vector of model names. To select models based on parameter values, use $\ldots$ . However, using $\ldots$ is slower than using subset.
index	a vector of positive integers specifying which draws' objects are desired. If missing, then all draws' outputs are returned.
methods	character vector of method names of interest. If missing, then all methods' outputs are returned
reference	whether to return the ModelRef or the Model object itself

## Examples

## End(Not run)

Output-class

An S4 class representing the output of a method run by simulator.

#### Description

An object of class Output consists of information to identify the model, draws, and method objects this output was derived from. It also has a list called out, which is where the output of the method is stored.

#### Slots

model\_name the name of the Model object this output is derived from.

index the index of the Draws object this output is derived from.

method\_name the name of the Method object this output is derived from.

method\_label the label of the Method object this output is derived from.

out a named list with each element labeled as ri.j where i is the index and j ranges from 1 to nsim. Element out\$ri.j is output of method method\_name on random draw ri.j.

OutputRef-class An S4 class representing a reference to an object of class Output.

## Description

This identifies the necessary information to locate a saved object of class Output.

#### Slots

dir directory where the directory getOption("simulator.files") is that contains the referenced Model object

model\_name name of the referenced Model object

index the index of the referenced Draws object. Can alternately be a vector of such indices.

method\_name the name of the Method object this output is derived from.

- out\_loc a length-1 character vector that gives location (relative to model's path) that method outputs are stored. This can be useful for staying organized when multiple simulations are based on the same Model and Draws objects.
- simulator.files simulator functions will use getOption("simulator.files") if simulator.files
   not provided.

plot\_eval

#### Description

If evals is a listofEvals, then each model will be its own plot.

## Usage

```
plot_eval(object, metric_name, use_ggplot2 = TRUE, main, facet_mains, ylab,
    ylim, include_zero = FALSE, angle = 0, ...)
```

## Arguments

object	an object of class Simulation, Evals, or listofEvals
metric_name	the name of a metric to plot
use_ggplot2	whether to use ggplot2 (requires installation of ggplot2)
main	title of plot. Default is model_label when evals is a single Evals.
facet_mains	only to be used when evals is a listofEvals and should be of the same length. Default will be the model_label for each model.
ylab	the y-axis label (default is metric_label)
ylim	the y-axis limits to use (across all plots)
include_zero	whether ylim should include 0. Ignored if ylim is passed explicitly
angle	angle of labels (only when use_ggplot2 = FALSE)
	additional arguments to pass to boxplot (only when use_ggplot2 = FALSE).

## See Also

plot\_evals plot\_eval\_by tabulate\_eval

## Examples

## End(Not run)

```
plot_evals
```

## Description

If evals is a listofEvals, then each model will be its own plot.

## Usage

```
plot_evals(object, metric_name_x, metric_name_y, use_ggplot2 = TRUE, main,
facet_mains, xlab, ylab, xlim, ylim, include_zero = FALSE,
legend_location = "topright", method_col = seq(num_methods),
method_lty = rep(1, num_methods), method_lwd = rep(1, num_methods),
method_pch = rep(NA, num_methods), ...)
```

object	an object of class Simulation, Evals, or listofEvals	
metric_name_x	the name of metric to plot on x axis	
metric_name_y	the name of metric to plot on y axis	
use_ggplot2	whether to use ggplot2 (requires installation of ggplot2)	
main	title of plot. Default is model_label when evals is a single Evals.	
facet_mains	only to be used when evals is a listofEvals and should be of the same length. Default will be the model_label for each model.	
xlab	the x-axis label (default is metric_label_x)	
ylab	the y-axis label (default is metric_label_y)	
xlim	the limits of the x-axis	
ylim	the limits of the y-axis	
include_zero	whether ylim should include 0. Ignored if ylim is passed explicitly	
legend_location		
	location of legend. Set to NULL to remove legend.	
method_col	color to use for each method	
method_lty	line style to use for each method	
method_1wd	line thickness to use for each method	
method_pch	point style to use for each method (default is that no points, only lines are drawn)	
	additional arguments to pass to boxplot (only when use_ggplot2 = FALSE).	

#### Description

This function is to be used on simulations in which generate\_model was called using the vary\_along parameter. When this is a single (scalar) numeric parameter, a single plot is created in which the x-axis is this parameter. Eventually, this function should handle one or two categorical variables (in which facets are used) and one categorical combined with one continuous variable.

#### Usage

```
plot_eval_by(sim, metric_name, varying, type = c("aggregated", "raw"),
    center_aggregator = NULL, spread_aggregator = NULL, use_ggplot2 = TRUE,
    main, xlab, ylab, xlim, ylim, include_zero = FALSE,
    legend_location = "topright", method_col = seq(num_methods),
    method_lty = rep(1, num_methods), method_lwd = rep(1, num_methods),
    method_pch = rep(1, num_methods), ...)
```

sim	an object of class Simulation	
metric_name	the name of a metric to plot (ignored if custom aggregator is provided)	
varying	character vector giving the name of a parameter that is varied across the models in evals. For now, this parameter must be numeric and there cannot be multiple models having the same value of this parameter.	
type	if "aggregated" then shows line with error bars (line represents center_aggregator and error bars represent spread_aggregator; by default these are sample mean and estimated standard error); if type is "raw" then shows the raw data as points (with smoother overlayed)	
center_aggregator		
	ignored if type is "raw". When NULL (which is default), the sample mean aggregator is used. User can write specialized aggregators (see definition of class Aggregator) as necessary, for example, when the evaluated metric is not scalar-valued.	
spread_aggregat	or	
	ignored if type is "raw". When NULL (which is default), the sample mean aggregator is used. User can write specialized aggregators (see definition of class Aggregator) as necessary, for example, when the evaluated metric is not scalar-valued. Set spread_aggregator to NA to hide error bars.	
use_ggplot2	whether to use ggplot2 (requires installation of ggplot2)	
main	title of plot.	
xlab	the x-axis label (default is varying)	
ylab	the y-axis label (default is metric_label)	

xlim	the x-axis limits to use	
ylim	the y-axis limits to use	
include_zero	whether ylim should include 0. Ignored if ylim is passed explicitly	
legend_location		
	location of legend. Set to NULL to remove legend.	
method_col	color to use for each method	
method_lty	line style to use for each method	
method_1wd	line thickness to use for each method	
method_pch	point style to use for each method (default is that no points, only lines are drawn)	
	additional arguments to pass to plot (only when use_ggplot2 = FALSE).	

## Details

When type is "raw", the individual evals are shown (one point per model-draw-method triplet) along with a loess smooth. When type is "aggregated", then center\_aggregator and spread\_aggregator are used. center\_aggregator is used to draw a single line per method in which the individual evals computed for each draw has been been aggregated in some way. By default, the mean\_aggregator is used, which simply averages the evals computed across all draws. When spread\_aggregator is non-NULL, "error bars" are drawn with (half)widths computed using spread\_aggregator. By default, the se\_aggregator is used, which gives an estimate of the standard error of the sample mean.

The arguments method\_col, method\_lty, method\_lwd, method\_pch only apply when use\_ggplot2 is FALSE.

#### Examples

## End(Not run)

recycle

## Description

Recycles elements to create vector of desired length

## Usage

recycle(x, length)

## Arguments

х	vector to be expanded to proper length
length	desired length

relabel

*Give simulation a new label* 

## Description

Note that save\_simulation needs to be called for this change to be saved to file.

## Usage

relabel(sim, label)

## Arguments

sim	object of class Simulation
label	a longer, human readable label that can have other characters such as spaces, hyphens, etc.

## See Also

rename

rename

## Description

Note that save\_simulation needs to be called for this change to be saved to file.

## Usage

rename(sim, name)

## Arguments

sim	object of class Simulation	
name	a short name identifier. Must be an alphanumeric (but can also have - or w	ithin

## See Also

relabel

```
run_extendedmethod_single
```

Run a single extended method on a single index of simulated data.

## Description

This is an internal function. Users should call the wrapper function. run\_method. Here "single" refers to a single index-ExtendedMethod pair.

#### Usage

```
run_extendedmethod_single(extmethod, model, draws, base_output_list)
```

extmethod	a ExtendedMethod object	
model	a Model object	
draws	a Draws object generated by model	
base_output_lis	t	
	the result of loading a Output object with more_info = TRUE so that it includes	
	RNG endstate.	

run\_method

#### Description

Given a Method object or list of Method objects, this function runs the method(s) on the draws passed through object. The output of each method is saved to file.

#### Usage

run\_method(object, methods, out\_loc = "out", parallel = NULL)

## Arguments

object	an object of class DrawsRef (or a list of such objects) as returned by link{simulate_from_model}. If object is a Simulation, then function is applied to the referenced draws in that simulation and returns the same Simulation object but with references added to the new outputs created.
methods	a list of Method and/or ExtendedMethod objects or a single Method or object ExtendedMethod
out_loc	(optional) a length-1 character vector that gives location (relative to model's path) that method outputs are stored. This can be useful for staying organized when multiple simulations are based on the same Model and Draws objects.
parallel	either NULL or a list containing socket_names and (optionally) libraries and save_locally (see Details for more information)

## Details

This function creates objects of class Output and saves each to file (at dir/model\_name/<out\_loc>/r<index>\_<method\_name> If parallel is not NULL, then it must be a list containing socket\_names, which can either be a positive integer specifying the number of copies to run on localhost or else a character vector of machine names (e.g., "mycluster-0-0"). The list parallel can also contain libraries, a character vector of R packages that will be needed on the slaves and save\_locally, a logical that indicates whether the files generated should be saved on the slaves (i.e., locally) or on the master.

Before running each method on index i, the RNG state is restored to what it was at the end of calling simulate\_from\_model on this index. This is only relevant for randomized methods. The choice to do this ensures that one will get identical results regardless of the order in which methods and indices are run in. When ExtendedMethod objects are passed, these are run after all Method objects have been run. This is because each ExtendedMethod object depends on the output of its base method. Furthermore, before an ExtendedMethod is called, the RNG state is restored to what it was after the base method had been called.

#### See Also

generate\_model simulate\_from\_model

## Examples

run\_method\_single Run a single method on a single index of simulated data.

## Description

This is an internal function. Users should call the wrapper function. run\_method. Here "single" refers to a single index-method pair.

#### Usage

run\_method\_single(method, model, draws\_list)

## Arguments

method	a Method object
model	a Model object
draws_list	the result of loading a Draws object with more_info = TRUE so that it includes RNG endstate.

save\_simulation Save a simulation object

#### Description

Saves an object of class Simulation to sim@dir/files/sim@name.Rdata. Note: while "files" is the default, the name of this directory is from getOption("simulator.files"), which is the value of getOption("simulator.files") when the model was created.

#### Usage

save\_simulation(sim)

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# Arguments sim

an object of class Simulation

#### Details

This function overwrites any pre-existing file in that location without apology.

#### See Also

new\_simulation load\_simulation

simulate\_from\_model Simulate from a model.

## Description

Given a reference to a Model object, this function calls the model's simulate function on its params. It repeats this nsim times. For example, when simulating regression with a fixed design, this function would generate nsim response vectors y.

#### Usage

simulate\_from\_model(object, nsim, index = 1, parallel = NULL)

#### Arguments

object	an object of class ModelRef as returned by link{generate_model}. Or a list of such objects. If object is a Simulation, then function is applied to the referenced models in that simulation and returns the same Simulation object but with references added to the new draws created.
nsim	number of simulations to be conducted. If a scalar, then value repeated for each index. Otherwise can be a vector of length length(index)
index	a vector of positive integer indices. Allows simulations to be carried out in chunks. Each chunk gets a separate RNG stream, meaning that the results will be identical whether we run these in parallel or sequentially.
parallel	either NULL or a list containing socket_names and (optionally) libraries and save_locally (see Details for more information)

#### Details

This function creates objects of class Draws and saves each to file (at dir/files/model\_name/r<index>.Rdata). Note: while "files" is the default, the name of this directory is from getOption("simulator.files"), which is the value of getOption("simulator.files") when the model was created.

If parallel is not NULL, then it must be a list containing socket\_names, which can either be a positive integer specifying the number of copies to run on localhost or else a character vector of machine names (e.g., "mycluster-0-0"). The list parallel can also contain libraries, a character vector of R packages that will be needed on the slaves and save\_locally, a logical that indicates whether the files generated should be saved on the slaves (i.e., locally) or on the master.

## See Also

load\_draws generate\_model run\_method

#### Examples

## End(Not run)

simulate\_from\_model\_single
 Simulate from a model.

#### Description

This is an internal function. Users should call the wrapper function simulate\_from\_model.

#### Usage

```
simulate_from_model_single(model, nsim, index, seed)
```

## Arguments

model	a Model object
nsim	number of simulations to be conducted.
index	a positive integer index.
seed	this is the 7 digit seed used by L'Ecuyer RNG

simulate\_parallel Simulate from a model in parallel.

## Description

This is an internal function. Draws are done in chunks labeled by indices and of size determined by nsim. Users should call the wrapper function simulate\_from\_model.

## Usage

```
simulate_parallel(model_ref, nsim, index, seeds, socket_names, libraries,
    save_locally = TRUE)
```

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## Simulation-class

#### Arguments

model_ref	object of class ModelRef
nsim	number of simulations to be conducted on each chunk. Vector of same length as index
index	a vector of positive integer indices. Allows simulations to be carried out in chunks. Each chunk gets a separate RNG stream, meaning that the results will be identical whether we run these in parallel or sequentially.
seeds	a list of length(index) L'Ecuyer-CMRG seed vectors. Each should be from a separate stream. In particular, starting from the seed used to generate the model object, seeds[i] should be the result of calling nextRNGStream index[i] times.
socket_names	(quoting from makePSOCKcluster "either a character vector of host names on which to run the worker copies of R, or a positive integer (in which case that number of copies is run on localhost)."
libraries	character vector of R packages that will be needed on the slaves.
save_locally	if TRUE, then files will be saved on slaves. If FALSE, they will be saved on master.

Simulation-class An S4 class representing a simulation.

## Description

A simulation is a set of references to simulator objects that have been saved to file. The DrawsRef, OutputRef, and EvalsRef objects are organized by model into separate lists.

## Details

When a reference ref is added to a simulation sim, ref@dir is changed so that the referenced file is located at file.path(sim@dir, ref@dir).

#### Slots

name a short name identifier. Must be an alphanumeric (but can also have - or \_ within

label a longer, human readable label that can have other characters such as spaces, hyphens, etc.

dir name of the directory where directory named "files" exists.

model\_refs a list of ModelRef objects

draws\_refs a list of lists of DrawsRef objects

output\_refs a list of lists of OutputRef objects

evals\_refs a list of lists of EvalsRef objects

subset\_evals

## Description

If method\_names is NULL, then subsetting is not done over methods. Likewise for metric\_names.

## Usage

```
subset_evals(evals, method_names = NULL, metric_names = NULL)
```

## Arguments

evals	an object of class Evals or listofEvals.
method_names	a character vector of method names
metric_names	a character vector of metric names

subset_models	Subset Models	
---------------	---------------	--

## Description

Given a list of Model objects, returns model names which meet conditions. Uses subset

## Usage

```
subset_models(m, ...)
```

m	list of Model objects
	logical expression involving parameters of Models. For now, can only be pa-
	rameters that are of length 1 and either of class numeric or character

subset\_simulation *Create a simulation that is a subset of a preexisting simulation object* 

#### Description

Given a simulation, creates a new simulation that is a subset of the preexisting simulation. Does not save this new one to file. To do so, first change the name (and, potentially, label) of the simulation and then use save\_simulation. If you call save\_simulation before changing the name, you will overwrite the preexisting simulation. Use rename and relabel.

#### Usage

```
subset_simulation(sim, ..., subset = NULL, index, methods)
```

#### Arguments

sim	a simulation object
	logical conditions to specify a subset of models. Conditions can only involve params of model that have length 1 and are of class numeric or character.
subset	a vector of integers indexing the models or a vector of model names. To select models based on parameter values, use $\ldots$ . However, using $\ldots$ is slower than using subset.
index	a vector of positive integers specifying which draws' objects are desired. If missing, then all draws' evals are returned.
methods	character vector of method names of interest. If missing, then all methods' evals are returned

tabulate\_eval

Make a table of a metric for each pair of models and methods

## Description

Each row of the table corresponds to a different model and each column to a different method. The metric must be a scalar. The way in which standard error is shown (or not shown) is controlled by se\_format.

#### Usage

```
tabulate_eval(object, metric_name, method_names = NULL, caption = NULL,
    center_aggregator = NULL, spread_aggregator = NULL,
    se_format = c("Paren", "PlusMinus", "None"), output_type = "latex",
    format_args = list(nsmall = 0, digits = NULL, scientific = FALSE),
    na_string = "--")
```

#### Arguments

object	an object of class Simulation, Evals, or listofEvals. Each evals object should just differ by model_name.	
metric_name	the name of a metric to tabulate. Must be scalar valued.	
method_names	character vector indicating methods to include in table. If NULL, then will include all methods found in object's evals.	
caption	caption of plot	
center_aggregat	or	
	When NULL (which is default), the sample mean aggregator is used. User can write specialized aggregators (see definition of class Aggregator) as necessary, for example, when the evaluated metric is not scalar-valued.	
spread_aggregat	or	
	When NULL (which is default), the sample mean aggregator is used. User can write specialized aggregators (see definition of class Aggregator) as necessary, for example, when the evaluated metric is not scalar-valued. Set spread_aggregator to NA to hide error bars.	
se_format	format of the standard error	
output_type	see kable's argument format for options. Default is "latex" but other options include "html" and "markdown"	
format_args	arguments to pass to the function format	
na_string	what to write in table in place of NA	

## Details

Uses knitr's function kable to put table in various formats, including latex, html, markdown, etc.

## Examples

## End(Not run)

\$, Model-method Get element of Model's params list

# Description

Get element of Model's params list

## Usage

## S4 method for signature 'Model'
x\$name

х	object of class Model
name	name of an element appearing in x@params

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