# Package 'smam'

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Title Statistical Modeling of Animal Movements

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**Description** Animal movement models including moving-resting process

with embedded Brownian motion according to

Yan et al. (2014) <doi:10.1007/s10144-013-0428-8>,

Pozdnyakov et al. (2017) <doi:10.1007/s11009-017-9547-6>,

Brownian motion with measurement error according to

Pozdnyakov et al. (2014) <doi:10.1890/13-0532.1>,

and moving-resting-handling process with embedded Brownian motion,

Pozdnyakov et al. (2018) <arXiv:1806.00849>.

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VignetteBuilder R.rsp

BugReports https://github.com/ChaoranHu/smam/issues

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# **R** topics documented:

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# **Description**

Auxiliary for preparing discrete distribution used to approximate standard normal. This function generates order statistics of standard normal with same probability assigned. Then, the discrete distribution is standardized to variance one and mean zero.

# Usage

```
approxNormalOrder(m)
approxNormalOrder2(m, width)
```

# **Arguments**

m int, the number of order statistics used width the width between two consecutive grid points.

# **Details**

This function use EnvStats::evNormOrdStats to get the order statistics of standard normal distribution. The same probability is assigned for each order statistics.

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# Value

A numeric matrix with first column is support of discrete distribution and second column is corresponding p.m.f..

# Author(s)

Chaoran Hu

# See Also

EnvStats::evNormOrdStats for order statistics of standard normal. fitMRMEapprox for fit MRME with approximated measurement error.

dtm

Density for Time Spent in Moving or Resting

# Description

Density for time spent in moving or resting in a time interval, unconditional or conditional on the initial state.

### Usage

```
dtm(w, t, lamM, lamR, s0 = NULL)

dtr(w, t, lamM, lamR, s0 = NULL)
```

# **Arguments**

W	time points at which the density is to be evaluated
t	length of the time interval
lamM	rate parameter of the exponentially distributed duration in moving
lamR	rate parameter of the exponentially distributed duration in resting
s0	initial state. If NULL, the unconditional density is returned; otherwise, it is one of "m" or "s", standing for moving and resting, respectively, and the conditional density is returned given the initial state.

### **Details**

dtm returns the density for time in moving; dtr returns the density for time in resting.

### Value

a vector of the density evaluated at w.

### **Functions**

• dtr: Density of time spent in resting

#### References

Yan, J., Chen, Y., Lawrence-Apfel, K., Ortega, I. M., Pozdnyakov, V., Williams, S., and Meyer, T. (2014) A moving-resting process with an embedded Brownian motion for animal movements. Population Ecology. 56(2): 401–415.

# **Examples**

```
lamM <- 1
lamR <- c(1/2, 1, 2)
lr <- length(lamR)</pre>
totalT <- 10
old.par <- par(no.readonly=TRUE)</pre>
par(mfrow=c(1, 2), mar=c(2.5, 2.5, 1.1, 0.1), mgp=c(1.5, 0.5, 0), las=1)
curve(dtm(x, totalT, 1, 1/2, "m"), 0, totalT, lty=1, ylim=c(0, 0.34),
      xlab="M(10)", ylab="density")
curve(dtm(x, totalT, 1, 1, "m"), 0, totalT, lty=2, add=TRUE)
curve(dtm(x, totalT, 1, 2, "m"), 0, totalT, lty=3, add=TRUE)
mtext(expression("S(0) = 1"))
legend("topleft", legend = expression(lambda[r] == 1/2, lambda[r] == 1,
       lambda[r] == 2), lty = 1:lr)
curve(dtm(x, totalT, 1, 1/2, "r"), 0, totalT, lty=1, ylim=c(0, 0.34),
      xlab="M(10)", ylab="density")
curve(dtm(x, totalT, 1, 1, "r"), 0, totalT, lty=2, add=TRUE)
curve(dtm(x, totalT, 1, 2, "r"), 0, totalT, lty=3, add=TRUE)
mtext(expression("S(0) = 0"))
legend("topleft", legend = expression(lambda[r] == 1/2, lambda[r] == 1,
      lambda[r] == 2), lty = 1:lr)
par(old.par)
```

estVarMRME\_Godambe

Variance matrix of estimators from moving-resting process with measurement error

### Description

'estVarMRME\_Godambe' uses Godambe information matrix to obtain variance matrix of estimators from 'fitMRME'.

### Usage

```
estVarMRME_Godambe(
  est_theta,
  data,
  nBS,
```

estVarMRME\_Godambe

```
numThreads = 1,
  gradMethod = "simple",
  integrControl = integr.control()
)
estVarMRME_pBootstrap(
 est_theta,
 data,
  nBS,
 detailBS = FALSE,
 numThreads = 1,
  integrControl = integr.control()
)
estVarMRMEnaive_Godambe(est_theta, data, nBS, integrControl = integr.control())
estVarMRMEnaive_pBootstrap(
  est_theta,
  data,
  nBS,
 detailBS = FALSE,
  integrControl = integr.control()
)
```

### **Arguments**

est\_theta estimators of MRME model
data used to process estimation

nBS number of bootstrap.

numThreads the number of threads for parallel computation. If its value is greater than 1,

then parallel computation will be processed. Otherwise, serial computation will

be processed.

 $\mbox{gradMethod} \qquad \mbox{method used for numeric gradient (numDeriv::grad)}.$ 

integrControl a list of control parameters for the integrate function: rel.tol, abs.tol, subdivi-

sion.

detailBS whether or not output estimation results during bootstrap, which can be used to

generate bootstrap CI.

#### Value

variance-covariance matrix of estimators

#### Author(s)

Chaoran Hu

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### **Examples**

```
tgrid <- seq(0, 10*100, length=100)
set.seed(123)
dat <- rMRME(tgrid, 1, 0.5, 1, 0.01, "m")
estVarMRME_Godambe(c(1, 0.5, 1, 0.01), dat, nBS = 10)
estVarMRME_Godambe(c(1, 0.5, 1, 0.01), dat, nBS = 10, numThreads = 6)
estVarMRME_pBootstrap(c(1, 0.5, 1, 0.01), dat, nBS = 10)
estVarMRME_pBootstrap(c(1, 0.5, 1, 0.01), dat, nBS = 10, numThreads = 6)
estVarMRMEnaive_Godambe(c(1, 0.5, 1, 0.01), dat, nBS = 10)
estVarMRMEnaive_pBootstrap(c(1, 0.5, 1, 0.01), dat, nBS = 10)</pre>
```

fitBMME

Fit a Brownian Motion with Measurement Error

# Description

Given discretely observed animal movement locations, fit a Brownian motion model with measurement errors. Using segment to fit part of observations to the model. A practical application of this feature is seasonal analysis.

### Usage

```
fitBMME(
  data,
  start = NULL,
  segment = NULL,
  method = "Nelder-Mead",
  optim.control = list()
)

fitBmme(data, start = NULL, method = "Nelder-Mead", optim.control = list())
```

### **Arguments**

data

a data.frame whose first column is the observation time, and other columns are location coordinates. If segment is not NULL, additional column with the same name given by segment should be included. This additional column is used to indicate which part of observations shoule be used to fit model. The value of this column can be any integer with 0 means discarding this observation and non-0 means using this obversvation. Using different non-zero numbers indicate different segments. (See vignette for more details.)

start

starting value of the model, a vector of two component, one for sigma (sd of BM) and the other for delta (sd for measurement error). If unspecified (NULL), a moment estimator will be used assuming equal sigma and delta.

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segment character variable, name of the column which indicates segments, in the given

data.frame. The default value, NULL, means using whole dataset to fit the

model.

method the method argument to feed optim.

optim.control a list of control that is passed down to optim.

#### **Details**

The joint density of the increment data is multivariate normal with a sparse (tri-diagonal) covariance matrix. Sparse matrix operation from package Matrix is used for computing efficiency in handling large data.

#### Value

A list of the following components:

estimate the estimated parameter vector var.est variance matrix of the estimator

loglik loglikelihood evaluated at the estimate

convergence code from optim

#### References

Pozdnyakov V., Meyer, TH., Wang, Y., and Yan, J. (2013) On modeling animal movements using Brownian motion with measurement error. Ecology 95(2): p247–253. doi:doi:10.1890/13-0532.1.

### See Also

fitMR

# **Examples**

```
set.seed(123)
tgrid <- seq(0, 500, by = 1)
dat <- rBMME(tgrid, sigma = 1, delta = 0.5)

## using whole dataset to fit BMME
fit <- fitBMME(dat)
fit

## using part of dataset to fit BMME
batch <- c(rep(0, 100), rep(1, 200), rep(0, 50), rep(2, 100), rep(0, 51))
dat.segment <- cbind(dat, batch)
fit.segment <- fitBMME(dat.segment, segment = "batch")
head(dat.segment)
fit.segment</pre>
```

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fitMR

Fit a Moving-Resting Model with Embedded Brownian Motion

#### **Description**

Fit a Moving-Resting Model with Embedded Brownian Motion with animal movement data at discretely observation times by maximizing a composite likelihood constructed from the marginal density of increment. Using segment to fit part of observations to the model. A practical application of this feature is seasonal analysis.

### Usage

```
fitMR(
  data,
  start,
  segment = NULL,
  likelihood = c("full", "composite"),
  logtr = FALSE,
 method = "Nelder-Mead",
  optim.control = list(),
  integrControl = integr.control()
)
fitMovRes(
  data,
  start.
  likelihood = c("full", "composite"),
  logtr = FALSE,
 method = "Nelder-Mead",
 optim.control = list(),
  integrControl = integr.control()
)
```

#### **Arguments**

data

a data.frame whose first column is the observation time, and other columns are location coordinates. If segment is not NULL, additional column with the same name given by segment should be included. This additional column is used to indicate which part of observations shoule be used to fit model. The value of this column can be any integer with 0 means discarding this observation and non-0 means using this obversvation. Using different non-zero numbers indicate different segments. (See vignette for more details.)

start

starting value of the model, a vector of three components in the order of rate for moving, rate for resting, and volatility.

segment

character variable, name of the column which indicates segments, in the given data.frame. The default value, NULL, means using whole dataset to fit the model.

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likelihood a character string specifying the likelihood type to maximize in estimation. This

can be "full" for full likelihood or "composite' for composite likelihood.

logical, if TRUE parameters are estimated on the log scale.

method the method argument to feed optim.
optim.control a list of control to be passed to optim.

integrControl a list of control parameters for the integrate function: rel.tol, abs.tol, subdivi-

sion.

#### Value

a list of the following components:

estimate the esimated parameter vector

loglik maximized loglikelihood or composite loglikelihood evaluated at the estimate

convergence code from optim

likelihood likelihood type (full or composite) from the input

#### References

Yan, J., Chen, Y., Lawrence-Apfel, K., Ortega, I. M., Pozdnyakov, V., Williams, S., and Meyer, T. (2014) A moving-resting process with an embedded Brownian motion for animal movements. Population Ecology. 56(2): 401–415.

Pozdnyakov, V., Elbroch, L., Labarga, A., Meyer, T., and Yan, J. (2017) Discretely observed Brownian motion governed by telegraph process: estimation. Methodology and Computing in Applied Probability. doi:10.1007/s11009-017-9547-6.

### **Examples**

```
tgrid <- seq(0, 10, length=500)
set.seed(123)
## make it irregularly spaced
tgrid <- sort(sample(tgrid, 30)) # change to 400 for a larger sample
dat <- rMR(tgrid, 1, 2, 25, "m")</pre>
## fit whole dataset to the MR model
fit.fl <- fitMR(dat, start=c(2, 2, 20), likelihood = "full")</pre>
fit.fl
fit.cl <- fitMR(dat, start=c(2, 2, 20), likelihood = "composite")</pre>
fit.cl
## fit part of dataset to the MR model
batch <- c(rep(0, 5), rep(1, 7), rep(0, 4), rep(2, 10), rep(0, 4))
dat.segment <- cbind(dat, batch)</pre>
fit.segment <- fitMR(dat.segment, start = c(2, 2, 20), segment = "batch",
                      likelihood = "full")
head(dat.segment)
fit.segment
```

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fitMRH Fit a Moving-Resting-Handling Model with Embedded Brownian Motion

# **Description**

Fit a Moving-Resting-Handling Model with Embedded Brownian Motion with animal movement data at discretely observation times by maximizing a full likelihood. Using segment to fit part of observations to the model. A practical application of this feature is seasonal analysis.

### Usage

```
fitMRH(
   data,
   start,
   segment = NULL,
   numThreads = RcppParallel::defaultNumThreads() * 3/4,
   lower = c(0.001, 0.001, 0.001, 0.001, 0.001),
   upper = c(10, 10, 10, 10, 0.999),
   integrControl = integr.control()
)
```

### **Arguments**

start

data	a data.frame whose first column is the observation time, and other columns are location coordinates. If segment is not NULL, additional column with the same
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	name given by segment should be included. This additional column is used
	to indicate which part of observations shoule be used to fit model. The value
	of this column can be any integer with 0 means discarding this observation and
	non-0 means using this obversvation. Using different non-zero numbers indicate
	different segments. (See vignette for more details.)

The initial value for optimization, in the order of rate of moving, rate of resting,

rate of handling, volatility and switching probability.

segment character variable, name of the column which indicates segments, in the given

data.frame. The default value, NULL, means using whole dataset to fit the

model.

numThreads int, the number of threads allocated for parallel computation. The default setup

is 3/4 available threads. If this parameter is less or equal to 1, the serial compu-

tation will be processed.

lower, upper Lower and upper bound for optimization.

integrControl Integration control vector includes rel.tol, abs.tol, and subdivisions.

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#### Value

A list of estimation result with following components:

estimate the estimated parameter vector

loglik maximized loglikelihood or composite loglikelihood evaluated at the estimate

convergence code from nloptr

#### Author(s)

Chaoran Hu

#### References

Pozdnyakov, V., Elbroch, L.M., Hu, C., Meyer, T., and Yan, J. (2018+) On estimation for Brownian motion governed by telegraph process with multiple off states. <arXiv:1806.00849>

#### See Also

rMRH for simulation.

# **Examples**

```
## slow work, may take several hours
set.seed(06269)
tgrid <- seq(0, 400, by = 8)
dat <- rMRH(tgrid, 4, 0.5, 0.1, 5, 0.8, 'm')
fitMRH(dat, c(4, 0.5, 0.1, 5, 0.8)) ## parallel process
fitMRH(dat, c(4, 0.5, 0.1, 5, 0.8), numThreads = -1) ## serial process

## fit part of dataset to the MRH model
batch <- c(rep(0, 10), rep(1, 7), rep(0, 10), rep(2, 10), rep(0, 14))
dat.segment <- cbind(dat, batch)
fit.segment <- fitMRH(dat.segment, start = c(4, 0.5, 0.1, 5, 0.8), segment = "batch")
head(dat.segment)
fit.segment</pre>
```

fitMRME

Fit a Moving-Resting Model with Measurement Error

# **Description**

'fitMRME' fits a Moving-Resting Model with Measurement Error. The measurement error is modeled by Guassian noise. Using segment to fit part of observations to the model. A practical application of this feature is seasonal analysis.

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# Usage

```
fitMRME(
  data,
  start,
  segment = NULL,
  lower = c(1e-06, 1e-06, 1e-06, 1e-06),
  upper = c(10, 10, 10, 10),
  integrControl = integr.control()
)
fitMRME_naive(
  data,
  start,
  segment = NULL,
  lower = c(0, 0, 0, 0),
  upper = c(10, 10, 10, 10),
  integrControl = integr.control()
)
fitMRMEapprox(
  data,
  start,
  segment = NULL,
  approx_norm_even = approxNormalOrder(5),
  approx_norm_odd = approxNormalOrder(6),
 method = "Nelder-Mead",
 optim.control = list(),
  integrControl = integr.control()
)
```

### **Arguments**

data a data.frame whose first column is the observation time, and other columns are

location coordinates. If segment is not NULL, additional column with the same name given by segment should be included. This additional column is used to indicate which part of observations shoule be used to fit model. The value of this column can be any integer with 0 means discarding this observation and non-0 means using this obversvation. Using different non-zero numbers indicate

different segments. (See vignette for more details.)

start starting value of the model, a vector of four components in the order of rate for

moving, rate for resting, volatility, and s.d. of Guassian measurement error.

segment character variable, name of the column which indicates segments, in the given

data.frame. The default value, NULL, means using whole dataset to fit the

model.

lower, upper Lower and upper bound for optimization.

integrControl a list of control parameters for the integrate function: rel.tol, abs.tol, subdivi-

sion.

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```
approx_norm_even, approx_norm_odd
```

numeric matrixes specify the discrete distributions used to approximate standard normal distribution. The first column is support of discrete distribution and the second column is probability mass function. approx\_norm\_even is used to approximate even step error and approx\_norm\_odd is used to approximate odd step error. We mention that the supports of these two discrete distributions should not have any common elements.

method the method argument to feed optim.

optim.control a list of control to be passed to optim.

#### Value

a list of the following components:

estimate the esimated parameter vector

loglik maximized loglikelihood or composite loglikelihood evaluated at the estimate

convergence code from optim

#### Author(s)

Chaoran Hu

#### References

Hu, C., Pozdnyakov, V., and Yan, J. Moving-resting model with measurement error. In process.

### **Examples**

```
tgrid <- seq(0, 10*100, length=100)
set.seed(123)
dat <- rMRME(tgrid, 1, 0.5, 1, 0.01, "m")</pre>
## fit whole dataset to the MRME model
fit <- fitMRME(dat, start=c(1, 0.5, 1, 0.01))
fit
## fit whole dataset to the MRME model with naive composite likelihood
fit.naive <- fitMRME_naive(dat, start=c(1, 0.5, 1, 0.01))</pre>
fit.naive
## fit whole dataset to the MRME model with approximate error
fit.approx <- fitMRMEapprox(dat, start=c(1, 0.5, 1, 0.01))</pre>
fit.approx
## fit part of dataset to the MR model
batch <- c(rep(0, 5), rep(1, 17), rep(0, 4), rep(2, 30), rep(0, 4), rep(3, 40))
dat.segment <- cbind(dat, batch)</pre>
fit.segment <- fitMRME(dat.segment, start = c(1, 0.5, 1, 0.01), segment = "batch")
fit.segment.approx <- fitMRMEapprox(dat.segment, start = c(1, 0.5, 1, 0.01), segment = "batch")</pre>
head(dat.segment)
```

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fit.segment

fitStateMR

Estimation of states at each time point with Moving-Resting Process

### **Description**

Estimate the state at each time point under the Moving-Resting process with Embedded Brownian Motion with animal movement data at discretely time points. See the difference between fitStateMR and fitViterbiMR in detail part. Using fitPartialViterbiMR to estimate the state within a small piece of time interval.

### Usage

```
fitStateMR(data, theta, cutoff = 0.5, integrControl = integr.control())
fitViterbiMR(data, theta, cutoff = 0.5, integrControl = integr.control())
fitPartialViterbiMR(
   data,
   theta,
   cutoff = 0.5,
   startpoint,
   pathlength,
   integrControl = integr.control()
)
```

# **Arguments**

data a data. frame whose first column is the observation time, and other columns are

location coordinates.

theta the parameters for Moving-Resting model, in the order of rate of moving, rate

of resting, volatility.

cutoff the cut-off point for prediction.

integrControl Integration control vector includes rel.tol, abs.tol, and subdivisions.

startpoint Start time point of interested time interval.

pathlength the length of interested time interval.

#### **Details**

fitStateMR estimates the most likely state by maximizing the probability of  $Pr(S(t = t_k) = s_k | X)$ , where X is the whole data and  $s_k$  is the possible sates at  $t_k$  (moving, resting).

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fitViterbiMR estimates the most likely state path by maximizing  $Pr(S(t=t_0)=s_0,S(t=t_1)=s_1,...,S(t=t_n)=s_n|X)$ , where X is the whole data and  $s_0,s_1,...,s_n$  is the possible state path.

fitPartialViterbiMR estimates the most likely state path of a small peice of time interval, by maximizing the probability of  $Pr(S(t=t_k)=s_k,...,S(t=t_{k+q-1})=s_{k+q-1}|X)$ , where k is the start time point and q is the length of interested time interval.

### Value

A data. frame contains estimated results, with elements:

- · original data be estimated.
- conditional probability of moving, resting (p.m, p.r), which is  $Pr(S(t=t_k)=s_k|X)$  for fitStateMR;  $log-Pr(s_0,...,s_k|X_k)$  for fitViterbiMR, where  $X_k$  is  $(X_0,...,X_k)$ ; and  $log-Pr(s_k,...,s_{k+q-1}|X)$  for fitPartialViterbiMR.
- estimated states with 1-moving, 0-resting.

### Author(s)

Chaoran Hu

#### See Also

rMR for simulation. fitMR for estimation of parameters.

# **Examples**

```
set.seed(06269)
tgrid <- seq(0, 400, by = 8)
dat <- rMR(tgrid, 4, 3.8, 5, 'm')
fitStateMR(dat, c(4, 3.8, 5), cutoff = 0.5)
fitViterbiMR(dat, c(4, 3.8, 5), cutoff = 0.5)
fitPartialViterbiMR(dat, c(4, 3.8, 5), cutoff = 0.5, 20, 10)</pre>
```

fitStateMRH

Estimation of states at each time point with Moving-Resting-Handling Process

# **Description**

Estimate the state at each time point under the Moving-Resting-Handling process with Embedded Brownian Motion with animal movement data at discretely time points. See the difference between fitStateMRH and fitViterbiMRH in detail part. Using fitPartialViterbiMRH to estimate the state during a small piece of time interval.

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#### Usage

```
fitStateMRH(data, theta, integrControl = integr.control())
fitViterbiMRH(data, theta, integrControl = integr.control())
fitPartialViterbiMRH(
   data,
   theta,
   startpoint,
   pathlength,
   integrControl = integr.control()
)
```

### **Arguments**

data a data. frame whose first column is the observation time, and other columns are

location coordinates.

theta the parameters for Moving-Resting-Handling model, in the order of rate of mov-

ing, rate of resting, rate of handling, volatility and switching probability.

integrControl Integration control vector includes rel.tol, abs.tol, and subdivisions.

startpoint Start time point of interested time interval.

pathlength the length of interested time interval.

### Details

fitStateMRH estimates the most likely state by maximizing the probability of  $Pr(S(t = t_k) = s_k | X)$ , where X is the whole data and  $s_k$  is the possible sates at  $t_k$  (moving, resting or handling).

fitViterbiMRH estimates the most likely state path by maximizing  $Pr(S(t=t_0)=s_0,S(t=t_1)=s_1,...,S(t=t_n)=s_n|X)$ , where X is the whole data and  $s_0,s_1,...,s_n$  is the possible state path.

fitPartialViterbiMRH estimates the most likely state path of a small peice of time interval, by maximizing the probability of  $Pr(S(t=t_k)=s_k,...,S(t=t_{k+q-1})=s_{k+q-1}|X)$ , where k is the start time point and q is the length of interested time interval.

# Value

A data. frame contains estimated results, with elements:

- original data be estimated.
- conditional probability of moving, resting, handling (p.m, p.r, p.h), which is  $Pr(S(t=t_k)=s_k|X)$  for fitStateMRH;  $log-Pr(s_0,...,s_k|X_k)$  for fitViterbiMRH, where  $X_k$  is  $(X_0,...,X_k)$ ; and  $log-Pr(s_k,...,s_{k+q-1}|X)$  for fitPartialViterbiMRH.
- estimated states with 0-moving, 1-resting, 2-handling.

# Author(s)

Chaoran Hu

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### References

Pozdnyakov, V., Elbroch, L.M., Hu, C., Meyer, T., and Yan, J. (2018+) On estimation for Brownian motion governed by telegraph process with multiple off states. <arXiv:1806.00849>

### See Also

rMRH for simulation. fitMRH for estimation of parameters.

### **Examples**

```
set.seed(06269)
tgrid <- seq(0, 400, by = 8)
dat <- rMRH(tgrid, 4, 0.5, 0.1, 5, 0.8, 'm')
fitStateMRH(dat, c(4, 0.5, 0.1, 5, 0.8))
fitViterbiMRH(dat, c(4, 0.5, 0.1, 5, 0.8))
fitPartialViterbiMRH(dat, c(4, 0.5, 0.1, 5, 0.8), 20, 10)</pre>
```

integr.control

Auxiliary for Controlling Numerical Integration

# **Description**

Auxiliary function for the numerical integration used in the likelihood and composite likelihood functions. Typically only used internally by 'fitMR' and 'fitMRH'.

### Usage

```
integr.control(
  rel.tol = .Machine$double.eps^0.25,
  abs.tol = rel.tol,
  subdivisions = 100L
)
```

# **Arguments**

```
rel.tol relative accuracy requested.

abs.tol absolute accuracy requested.

subdivisions the maximum number of subintervals.
```

### **Details**

The arguments are the same as integrate, but passed down to the C API of Rdqags used by integrate.

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### Value

A list with components named as the arguments.

rBMME

Sampling from Brown Motion with Measurement Error

# Description

Given the volatility parameters of a Brownian motion and normally distributed measurement errors, generate the process at discretely observed time points of a given dimension.

#### Usage

```
rBMME(time, dim = 2, sigma = 1, delta = 1)
rBmme(time, dim = 2, sigma = 1, delta = 1)
```

### **Arguments**

time	vector of time points at which observations are to be sampled
dim	(integer) dimension of the Brownian motion
sigma	volatility parameter (sd) of the Brownian motion
delta	sd parameter of measurement error

### Value

A data.frame whose first column is the time points and whose other columns are coordinates of the locations.

### References

Pozdnyakov V., Meyer, TH., Wang, Y., and Yan, J. (2013) On modeling animal movements using Brownian motion with measurement error. Ecology 95(2): p247–253. doi:doi:10.1890/13-0532.1.

# **Examples**

```
tgrid <- seq(0, 10, length = 1001)
## make it irregularly spaced
tgrid <- sort(sample(tgrid, 800))
dat <- rBMME(tgrid, 1, 1)
plot(dat[,1], dat[,2], xlab="t", ylab="X(t)", type="l")</pre>
```

rMR

rMR	Sampling from a Moving-Resting Process with Embedded Brownian Motion
	Motion

# **Description**

A moving-resting process consists of two states: moving and resting. The transition between the two states is modeled by an alternating renewal process, with exponentially distributed duration. An animal stays at the same location while resting, and moves according to a Brownian motion while moving.

### Usage

```
rMR(time, lamM, lamR, sigma, s0, dim = 2, state = FALSE)
rMovRes(time, lamM, lamR, sigma, s0, dim = 2)
rMRME(time, lamM, lamR, sigma, sig_err, s0, dim = 2, state = FALSE)
```

#### **Arguments**

time	time points at which observations are to be simulated
lamM	rate parameter of the exponential duration while moving
lamR	rate parameter of the exponential duration while resting
sigma	volatility parameter of the Brownian motion while moving
s0	the state at time 0, must be one of "m" or "r", for moving and resting, respectively
dim	(integer) dimension of the Brownian motion
state	indicates whether the simulation show the states at given time points.
sig_err	s.d. of Gaussian white noise

#### Value

A data.frame whose first column is the time points and whose other columns are coordinates of the locations.

### References

Yan, J., Chen, Y., Lawrence-Apfel, K., Ortega, I. M., Pozdnyakov, V., Williams, S., and Meyer, T. (2014) A moving-resting process with an embedded Brownian motion for animal movements. Population Ecology. 56(2): 401–415.

Pozdnyakov, V., Elbroch, L., Labarga, A., Meyer, T., and Yan, J. (2017) Discretely observed Brownian motion governed by telegraph process: estimation. Methodology and Computing in Applied Probability. doi:10.1007/s11009-017-9547-6.

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### **Examples**

```
tgrid <- seq(0, 10, length=1001)
## make it irregularly spaced
tgrid <- sort(sample(tgrid, 800))
dat <- rMR(tgrid, 1, 1, 1, "m")
plot(dat[,1], dat[,2], xlab="t", ylab="X(t)", type='l')

dat2 <- rMR(tgrid, 1, 1, 1, "m", state = TRUE)
head(dat2)

dat3 <- rMRME(tgrid, 1, 1, 1, 0.01, "m", state = TRUE)
head(dat3)
plot(dat3[,1], dat3[,3], xlab="t", ylab="Z(t)=X(t)+GWN(0.01)", type="l")</pre>
```

rMRH

Sampling from a Moving-Resting-Handling Process with Embedded Brownian Motion

# **Description**

A moving-resting-handling process consists of three states: moving, resting and handling. The transition between the three states is modeled by an alternating renewal process, with expenentially distributed duration. An animal stays at the same location while resting and handling (the choice of resting and handling depends on Bernoulli distribution), and moves according to a Brownian motion while moving state. The sequence of states is moving, resting or staying, moving, resting or staying ... or versus

### Usage

```
rMRH(time, lamM, lamR, lamH, sigma, p, s0, dim = 2, state = FALSE)
```

### **Arguments**

time	time points at which observations are to be simulated
lamM	rate parameter of the exponential duration while moving
lamR	rate parameter of the exponential duration while resting
lamH	rate parameter of the exponential duration while handling
sigma	volatility parameter of the Brownian motion while moving
р	probability of choosing resting, and 1-p is probability of choosing handling
s0	the state at time 0, must be one of "m" (moving), "r" (resting) or "h" (handling).
dim	(integer) dimension of the Brownian motion
state	indicates whether the simulation show the states at given time points.

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### Value

A data. frame whose first column is the time points and whose other columns are coordinates of the locations. If state is TRUE, the second column will be the simulation state.

# Author(s)

Chaoran Hu

#### References

Pozdnyakov, V., Elbroch, L.M., Hu, C., Meyer, T., and Yan, J. (2018+) On estimation for Brownian motion governed by telegraph process with multiple off states. <arXiv:1806.00849>

### See Also

fitMRH for fitting model.

# **Examples**

seasonFilter

Subsetting data during given season for each year (seasonal analysis toolbox)

# **Description**

Return subsets of data from each year, which is in given time interval between startDate and endDate.

# Usage

```
seasonFilter(data, startDate, endDate)
```

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#### **Arguments**

data The data be filtered, which has the same format as the output from transfData. startDate, endDate

Start point and end point of time interval during a year, which has the format "MM-DD".

### Value

A data.frame with inputted data and additional column 'BATCH' indicates which subset of inputted data is located within given time interval. In column 'BATCH', different integers stands for different segments and 0 stands for outside given time interval.

# Author(s)

Chaoran Hu

smam

smam: Statistical Modeling of Animal Movements

# Description

Animal movement models including moving-resting process with embedded Brownian motion, Brownian motion with measurement error, and moving-resting-handling process with embedded Brownian motion.

### Author(s)

- \*maintainer, author\* Chaoran Hu <chaoran.hu@uconn.edu>
- \*author\* Vladimir Pozdnyakov <vladimir.pozdnyakov@uconn.edu>
- \*author\* Jun Yan <jun.yan@uconn.edu>

transfData  $Transfer\ raw\ dataset\ to\ the\ standard\ dataset\ (seasonal\ analysis\ toolbox)$ 

# **Description**

Transfer the raw location dataset of animal to the standard dataset, which is acceptable in this packages. The raw dataset contains at least four components: 1. t1: data information. 2. dt..hr.: the difference of time between two sample points. 3. e1: the GPS coordinate of east-west. 4. n1: the GPS coordinate of north-south. (These weird variable names are from the original GPS data. We will change them in later version.)

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### Usage

transfData(data, dateFormat, roundValue, lengthUnit = "km")

### **Arguments**

data The raw dataset.

dateFormat Charater string indicates the format of date variable.

roundValue Round GPS coordinate to roundValue with unit meter.

lengthUnit Charater string indicates the length unit of GPS coordinate, which can be "m"

or "km"(default). Usually, we recommend not change the default setup of this

parameter. Otherwise, numerical computation problem will happen.

#### Value

A data.frame containing the following components, which is standard format of dataset in this package:

- date: tells us the date of collecting this sample point.
- cumTime: cumulative time line. The collection of this data starts from time 0 in this time line. (Time unit is hours.)
- centerE: the centered east-west GPS coordinate with the center is the starting point (when cumTime[1]).
- centerN: the centered north-south GPS coordinate with the center is the starting point (when cumTime[1]).

### Author(s)

Chaoran Hu

#### See Also

as.Date has parameter format, which is the same as the parameter dateFormat in this function.

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