Package 'greta.dynamics'

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Type Package

Title Modelling Structured Dynamical Systems in 'greta'

Version 0.2.2

Description A 'greta' extension for analysing transition matrices and ordinary differential equations representing dynamical systems. Provides functions for analysing transition matrices by iteration, and solving ordinary differential equations. This is an extension to the 'greta' software, Golding (2019) <doi:10.21105/joss.01601>.

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URL https://github.com/greta-dev/greta.dynamics,

https://greta-dev.github.io/greta.dynamics/

BugReports https://github.com/greta-dev/greta.dynamics/issues

Imports cli (>= 3.6.3), glue, rlang (>= 1.1.4), tensorflow (>= 1.14.0)

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NeedsCompilation no

Author Nick Golding [aut, cph] (ORCID: <https://orcid.org/0000-0001-8916-5570>), Nicholas Tierney [aut, cre] (ORCID: <https://orcid.org/0000-0003-1460-8722>) Maintainer Nicholas Tierney <nicholas.tierney@gmail.com>

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greta.dynamics

greta.dynamics: a greta extension for modelling dynamical systems

Description

an extension to greta with functions for simulating dynamical systems, defined by of ordinary differential equations (see ode_solve()) or transition matrices (iterate_matrix()).

Author(s)

Maintainer: Nicholas Tierney <nicholas.tierney@gmail.com> (ORCID)

Authors:

• Nick Golding <nick.golding.research@gmail.com> (ORCID) [copyright holder]

See Also

Useful links:

- https://github.com/greta-dev/greta.dynamics
- https://greta-dev.github.io/greta.dynamics/
- Report bugs at https://github.com/greta-dev/greta.dynamics/issues

iterate_dynamic_function

iterate dynamic transition functions

Description

Calculate the stable population size for a stage-structured dynamical system, encoded by a transition function, the value of which changes at each iteration, given by function of the previous state: state[t] = f(state[t-1]).

Usage

```
iterate_dynamic_function(
  transition_function,
  initial_state,
  niter,
  tol,
   ...,
  parameter_is_time_varying = c(),
  state_limits = c(-Inf, Inf)
)
```

Arguments

transition_function

	a function taking in the previous population state and the current iteration (and possibly other greta arrays) and returning the population state at the next itera- tion. The first two arguments must be named 'state' and 'iter', the state vector and scalar iteration number respectively. The remaining parameters must be named arguments representing (temporally static) model parameters. Variables and distributions cannot be defined inside the function.		
initial_state	either a column vector (with m elements) or a 3D array (with dimensions n x m x 1) giving one or more initial states from which to iterate the matrix		
niter	a positive integer giving the maximum number of times to iterate the matrix		
tol	a scalar giving a numerical tolerance, below which the algorithm is determined to have converged to a stable population size in all stages		
	optional named arguments to matrix_function, giving greta arrays for addi- tional parameters		
parameter_is_time_varying			
	a character vector naming the parameters (ie. the named arguments of the func- tion that are passed via) that should be considered to be time-varying. That is, at each iteration only the corresponding slice from the first dimension of the object passed in should be used at that iteration.		
state_limits	a numeric vector of length 2 giving minimum and maximum values at which to clamp the values of state after each iteration to prevent numerical under/overflow; i.e. elements with values below the minimum (maximum) will be set to the minimum (maximum).		

Details

Like iterate_dynamic_matrix this converges to *absolute* population sizes. The convergence criterion is therefore based on growth rates converging on 0.

The greta array returned by transition_function must have the same dimension as the state input and initial_state should be shaped accordingly, as detailed in iterate_matrix.

To ensure the matrix is iterated for a specific number of iterations, you can set that number as niter, and set tol to 0 or a negative number to ensure that the iterations are not stopped early.

Value

a named list with four greta arrays:

- stable_state a vector or matrix (with the same dimensions as initial_state) giving the state after the final iteration.
- all_states an n x m x niter matrix of the state values at each iteration. This will be 0 for all entries after iterations.
- converged an integer scalar indicating whether *all* the matrix iterations converged to a tolerance less than tol (1 if so, 0 if not) before the algorithm finished.
- iterations a scalar of the maximum number of iterations completed before the algorithm terminated. This should match niter if converged is FALSE

Note

because greta vectorises across both MCMC chains and the calculation of greta array values, the algorithm is run until all chains (or posterior samples), sites and stages have converged to stable growth. So a single value of both converged and iterations is returned, and the value of this will always have the same value in an mcmc.list object. So inspecting the MCMC trace of these parameters will only tell you whether the iteration converged in *all* posterior samples, and the maximum number of iterations required to do so across all these samples

iterate_dynamic_matrix

iterate dynamic transition matrices

Description

Calculate the stable population size for a stage-structured dynamical system, encoded by a transition matrix, the value of which changes at each iteration, given by function of the previous state: state[t] = f(state[t-1]) %*% state[t-1].

iterate_dynamic_matrix

Usage

```
iterate_dynamic_matrix(
  matrix_function,
  initial_state,
  niter,
  tol,
   ...,
  state_limits = c(-Inf, Inf)
)
```

Arguments

```
matrix_function
```

	a function taking in the previous population state and the current iteration (and possibly other greta arrays) and returning a transition matrix to use for this iter- ation. The first two arguments must be named 'state' and 'iter', the state vector and scalar iteration number respectively. The remaining parameters must be named arguments representing (temporally static) model parameters. Variables and distributions cannot be defined inside the function.
initial_state	either a column vector (with m elements) or a 3D array (with dimensions n x m x 1) giving one or more initial states from which to iterate the matrix
niter	a positive integer giving the maximum number of times to iterate the matrix
tol	a scalar giving a numerical tolerance, below which the algorithm is determined to have converged to a stable population size in all stages
	optional named arguments to matrix_function, giving greta arrays for addi- tional parameters
state_limits	a numeric vector of length 2 giving minimum and maximum values at which to clamp the values of state after each iteration to prevent numerical under/overflow; i.e. elements with values below the minimum (maximum) will be set to the minimum (maximum).

Details

Because iterate_matrix iterates with a static transition matrix, it converges to a stable growth rate and relative population sizes for a dynamical system. iterate_dynamic_matrix instead uses a matrix which changes at each iteration, and can be dependent on the population sizes after the previous iteration, and the iteration number. Because this can encode density-dependence, the dynamics can converge to *absolute* population sizes. The convergence criterion is therefore based on growth rates converging on 0.

As in iterate_matrix, the greta array returned by matrix_function can either be a square matrix, or a 3D array representing (on the first dimension) *n* different matrices. initial_state should be shaped accordingly, as detailed in iterate_matrix.

To ensure the matrix is iterated for a specific number of iterations, you can set that number as niter, and set tol to 0 or a negative number to ensure that the iterations are not stopped early.

Value

a named list with four greta arrays:

- stable_state a vector or matrix (with the same dimensions as initial_state) giving the state after the final iteration.
- all_states an n x m x niter matrix of the state values at each iteration. This will be 0 for all entries after iterations.
- converged an integer scalar indicating whether *all* the matrix iterations converged to a tolerance less than tol (1 if so, 0 if not) before the algorithm finished.
- iterations a scalar of the maximum number of iterations completed before the algorithm terminated. This should match niter if converged is FALSE

Note

because greta vectorises across both MCMC chains and the calculation of greta array values, the algorithm is run until all chains (or posterior samples), sites and stages have converged to stable growth. So a single value of both converged and iterations is returned, and the value of this will always have the same value in an mcmc.list object. So inspecting the MCMC trace of these parameters will only tell you whether the iteration converged in *all* posterior samples, and the maximum number of iterations required to do so across all these samples

iterate_matrix *iterate transition matrices*

Description

Calculate the intrinsic growth rate(s) and stable stage distribution(s) for a stage-structured dynamical system, encoded as state_t = matrix % state_tm1.

Usage

```
iterate_matrix(
  matrix,
  initial_state = rep(1, ncol(matrix)),
  niter = 100,
  tol = 1e-06
)
```

Arguments

matrix	either a square 2D transition matrix (with dimensions m x m), or a 3D array
	(with dimensions n x m x m), giving one or more transition matrices to iterate
initial_state	either a column vector (with m elements) or a 3D array (with dimensions n x m x 1) giving one or more initial states from which to iterate the matrix
niter	a positive integer giving the maximum number of times to iterate the matrix
tol	a scalar giving a numerical tolerance, below which the algorithm is determined to have converged to the same growth rate in all stages

iterate_matrix

Details

iterate_matrix can either act on a single transition matrix and initial state (if matrix is 2D and initial_state is a column vector), or it can simultaneously act on n different matrices and/or n different initial states (if matrix and initial_state are 3D arrays). In the latter case, the first dimension of both objects should be the batch dimension n.

To ensure the matrix is iterated for a specific number of iterations, you can set that number as niter, and set tol to 0 or a negative number to ensure that the iterations are not stopped early.

Value

a named list with five greta arrays:

- lambda a scalar or vector giving the ratio of the first stage values between the final two iterations.
- stable_state a vector or matrix (with the same dimensions as initial_state) giving the state after the final iteration, normalised so that the values for all stages sum to one.
- all_states an n x m x niter matrix of the state values at each iteration. This will be 0 for all entries after iterations.
- converged an integer scalar or vector indicating whether the iterations for each matrix have converged to a tolerance less than tol (1 if so, 0 if not) before the algorithm finished.
- iterations a scalar of the maximum number of iterations completed before the algorithm terminated. This should match niter if converged is FALSE.

Note

because greta vectorises across both MCMC chains and the calculation of greta array values, the algorithm is run until all chains (or posterior samples), sites and stages have converged to stable growth. So a single value of both converged and iterations is returned, and the value of this will always have the same value in an mcmc.list object. So inspecting the MCMC trace of these parameters will only tell you whether the iteration converged in *all* posterior samples, and the maximum number of iterations required to do so across all these samples

Examples

```
## Not run:
# simulate from a probabilistic 4-stage transition matrix model
k <- 4
# component variables
# survival probability for all stages
survival <- uniform(0, 1, dim = k)
# conditional (on survival) probability of staying in a stage
stasis <- c(uniform(0, 1, dim = k - 1), 1)
# marginal probability of staying/progressing
stay <- survival * stasis
progress <- (survival * (1 - stay))[1:(k - 1)]
# recruitment rate for the largest two stages
recruit <- exponential(c(3, 5))</pre>
```

```
# combine into a matrix:
tmat <- zeros(k, k)</pre>
diag(tmat) <- stay</pre>
progress_idx <- row(tmat) - col(tmat) == 1</pre>
tmat[progress_idx] <- progress</pre>
tmat[1, k - (1:0)] <- recruit</pre>
# analyse this to get the intrinsic growth rate and stable state
iterations <- iterate_matrix(tmat)</pre>
iterations$lambda
iterations$stable_distribution
iterations$all_states
# Can also do this simultaneously for a collection of transition matrices
k <- 2
n <- 10
survival <- uniform(0, 1, dim = c(n, k))</pre>
stasis <- cbind(uniform(0, 1, dim = n), rep(1, n))</pre>
stay <- survival * stasis</pre>
progress <- (survival * (1 - stasis))[, 1]</pre>
recruit_rate <- 1 / seq(0.1, 5, length.out = n)</pre>
recruit <- exponential(recruit_rate, dim = n)</pre>
tmats <- zeros(10, 2, 2)</pre>
tmats[, 1, 1] <- stasis[, 1]</pre>
tmats[, 2, 2] <- stasis[, 2]</pre>
tmats[, 2, 1] <- progress</pre>
tmats[, 1, 2] <- recruit</pre>
iterations <- iterate_matrix(tmats)</pre>
iterations$lambda
iterations$stable_distribution
iterations$all_states
## End(Not run)
```

solve ODEs

Description

ode_solve

Solve a system of ordinary differential equations.

Usage

```
ode_solve(derivative, y0, times, ..., method = c("dp", "bdf"))
```

Arguments

```
derivative a derivative function. The first two arguments must be 'y' and 't', the state parameter and scalar timestep respectively. The remaining parameters must be
```

```
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```

	named arguments representing (temporally static) model parameters. Variables and distributions cannot be defined in the function.
yØ	a greta array for the value of the state parameter y at time 0
times	a column vector of times at which to evaluate y
	named arguments giving greta arrays for the additional (fixed) parameters
method	which solver to use. Default is "dp", which is similar to deSolve's "ode45". Currently implemented is "dp", and "bdf".The "dp" solver is Dormand-Prince explicit solver for non-stiff ODEs. The "bdf" solver is Backward Differentiation Formula (BDF) solver for stiff ODEs. Currently no arguments for "bdf" or "dp" are able to be specified.

Value

greta array

Examples

```
## Not run:
# replicate the Lotka-Volterra example from deSolve
library(deSolve)
LVmod <- function(Time, State, Pars) {</pre>
  with(as.list(c(State, Pars)), {
    Ingestion <- rIng * Prey * Predator</pre>
    GrowthPrey <- rGrow * Prey * (1 - Prey / K)</pre>
    MortPredator <- rMort * Predator
    dPrey <- GrowthPrey - Ingestion
    dPredator <- Ingestion * assEff - MortPredator
    return(list(c(dPrey, dPredator)))
 })
}
pars <- c(
  rIng = 0.2, # /day, rate of ingestion
  rGrow = 1.0, # /day, growth rate of prey
  rMort = 0.2, # /day, mortality rate of predator
  assEff = 0.5, # -, assimilation efficiency
  K = 10
) # mmol/m3, carrying capacity
yini <- c(Prey = 1, Predator = 2)</pre>
times <- seq(0, 30, by = 1)
out <- ode(yini, times, LVmod, pars)</pre>
# simulate observations
jitter <- rnorm(2 * length(times), 0, 0.1)</pre>
y_obs <- out[, -1] + matrix(jitter, ncol = 2)</pre>
# ~~~~~~~
```

```
ode_solve
```

```
# greta version of the function
lotka_volterra <- function(y, t, rIng, rGrow, rMort, assEff, K) {</pre>
  Prey <- y[1, 1]
  Predator <- y[1, 2]
  Ingestion <- rIng * Prey * Predator</pre>
  GrowthPrey <- rGrow * Prey * (1 - Prey / K)</pre>
  MortPredator <- rMort * Predator
  dPrey <- GrowthPrey - Ingestion
  dPredator <- Ingestion * assEff - MortPredator
  cbind(dPrey, dPredator)
}
# priors for the parameters
rIng <- uniform(0, 2) # /day, rate of ingestion</pre>
rGrow <- uniform(0, 3) # /day, growth rate of prey</pre>
rMort <- uniform(0, 1) # /day, mortality rate of predator
assEff <- uniform(0, 1) # -, assimilation efficiency</pre>
K <- uniform(0, 30) # mmol/m3, carrying capacity</pre>
# initial values and observation error
y0 <- uniform(0, 5, dim = c(1, 2))
obs_sd <- uniform(0, 1)</pre>
# solution to the ODE
y <- ode_solve(lotka_volterra, y0, times, rIng, rGrow, rMort, assEff, K)
# sampling statement/observation model
distribution(y_obs) <- normal(y, obs_sd)</pre>
# we can use greta to solve directly, for a fixed set of parameters (the true
# ones in this case)
values <- c(
  list(y0 = t(1:2)),
  as.list(pars)
)
vals <- calculate(y, values = values)[[1]]</pre>
plot(vals[, 1] ~ times, type = "l", ylim = range(vals))
lines(vals[, 2] ~ times, lty = 2)
points(y_obs[, 1] ~ times)
points(y_obs[, 2] ~ times, pch = 2)
# or we can do inference on the parameters:
# build the model (takes a few seconds to define the tensorflow graph)
m <- model(rIng, rGrow, rMort, assEff, K, obs_sd)</pre>
# compute MAP estimate
o <- opt(m)</pre>
0
```

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ode_solve

End(Not run)

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