Package 'simsalapar'

July 24, 2025

July 24, 2023
Version 1.0-13
Date 2025-07-24
Title Tools for Simulation Studies in Parallel
Description Tools for setting up (``design"), conducting, and evaluating large-scale simulation studies with graphics and tables, including parallel computations.
Maintainer Marius Hofert <mhofert@hku.hk></mhofert@hku.hk>
Depends R (>= 3.1.0), graphics
Imports stats, parallel, utils, grDevices, methods, grid, sfsmisc, gridBase (>= 0.4-6), colorspace
Suggests lattice, Rmpi, Hmisc, copula, foreach, doParallel, fGarch, robustbase, codetools
SuggestsNote copula is only used for the vignettes, see their VignetteDepends; fGarch: only used in demo(TGforecasts), robustbase in another demo.
KeepSource yes
License GPL-2 GPL-3
Encoding UTF-8
NeedsCompilation no
Author Marius Hofert [aut, cre] (ORCID: https://orcid.org/0000-0001-8009-4665), Martin Maechler [aut] (ORCID: https://orcid.org/0000-0002-8685-9910)
Repository CRAN
Date/Publication 2025-07-24 05:30:02 UTC
Contents
simsalapar-package array-stuff device doApply

2 simsalapar-package

	doCallWE					. 10
	doCheck					. 12
	expr2latex					. 12
	grid-stuff					. 13
	LEseeds					. 15
	mayplot					. 16
	toLatex-ftable					. 21
	wrapLaTable					. 27
Index						29
sims	alapar-package	Tools for	r Simulation	Studies in Parallel	with R	

Description

Tools for setting up, conducting, and evaluating larger-scale simulation studies, including parallel computations, in R.

Details

The DESCRIPTION file:

Package: simsalapar Version: 1.0-13 Date: 2025-07-24

Title: Tools for Simulation Studies in Parallel

Description: Tools for setting up ("design"), conducting, and evaluating large-scale simulation studies with graphics and to c(person(given = "Marius", family = "Hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert@hku.hk", comment = "marius", family = "hofert", role = c("aut", "cre"), email = "mhofert", role = c("aut", "cre"),

Maintainer: Marius Hofert <mhofert@hku.hk>

Depends: R (>= 3.1.0), graphics

Imports: stats, parallel, utils, grDevices, methods, grid, sfsmisc, gridBase (>= 0.4-6), colorspace

Suggests: lattice, Rmpi, Hmisc, copula, foreach, doParallel, fGarch, robustbase, codetools

SuggestsNote: copula is only used for the vignettes, see their VignetteDepends; fGarch: only used in demo(TGforecasts), ro

KeepSource: yes

License: GPL-2 | GPL-3

Encoding: UTF-8

Author: Marius Hofert [aut, cre] (ORCID: https://orcid.org/0000-0001-8009-4665), Martin Maechler [aut] (ORCID: https://orcid.org/0000-0001-8009-4665)

Index of help topics:

dev.off.pdf Cropping and Font Embedding PDF Device

doCallWE Innermost Computation: Error Catching Version

of do.call()

simsalapar-package 3

doCheck Checking a User's doOne

doLapply Functions for Iterating Over All Subjobs expr2latex Translate 'plotmath' expressions to LaTeX getEl Tools For Working with Variable Specification

Lists

LEseeds Advancing .Random.seed for "L'Ecuyer-CMRG" mayplot Matrix-like Plot for Arrays up to Rank 5

simsalapar-package Tools for Simulation Studies in Parallel with R subjob Subjob - Compute one Row of the Virtual Grid

toLatex.ftable Convert Flat Contingency Table (ftable) and

VarLists to LaTeX Table

tryCatch.W.E Catching and Storing Warnings and Errors

Simultaneously

ul Tools For Converting To and From Arrays, Lists,

and Array of Lists

varlist Variable Specification List - Generation and

Class

wrapLaTable Wrapper for a floating LaTeX Table

Setting up a simulation:

varlist() creates a variable specification list.

dimnames2varlist() creates a variable specification list from given dimension names.

getEl() extracts elements from a variable list.

 $\label{eq:mkGrid} \textbf{mkGrid}() \ \ \text{function for creating a grid of all variables of type "grid"; see \ \texttt{mkGrid}().}$

mkNms() builds a list of names from a variable list; see mkNms().

get.n.sim() extracts "n.sim"; see get.n.sim().

get.nonGrids() extracts all variables not of type "grid"; see get.nonGrids().

Conducting a simulation:

tryCatch.W.E() catching and storing warnings and errors simultaneously; see tryCatch.W.E().
doCallWE() innermost computation (return value of doOne()): returns value, error, warning, and
run time; see doCallWE().

LEseeds() create a list of advanced .Random.seed's for "L'Ecuyer-CMRG"; see LEseeds().

printInfo() displays information about the sub-job just finished; see printInfo().

subjob() computes one row of the virtual grid in a simulation; see **subjob()**.

mkTimer() creates a function to be passed to doCallWE() as timer; see mkTimer().

doLapply() sequentially iterates over all subjobs via standard lapply().

doForeach() iterates over all subjobs in parallel (via foreach(), package **foreach**).

doRmpi() iterates over all subjobs in parallel (via Rmpi's mpi.apply()).

doMclapply() iterates over all subjobs in parallel (via mclapply()).

doClusterApply() iterates over all subjobs in parallel (via clusterApply()).

Analysis:

doRes.equal() convenience wrapper for comparing two results of the do* lapply-like functions; see doRes.equal().

mkAL() converts a list of named 5-lists to an array of lists; see mkAL().

4 array-stuff

```
saveSim() (optionally) converts a result list to an array of lists using mkAL(); see saveSim().
maybeRead() (optionally) reads the provided .rds; see maybeRead().
getArray() gets an array of 4-lists and computes an array of values, errors, warnings, or run times; see getArray().
array2df() conveniently converts an array to a data.frame.
toLatex(): an S3 method for varlist and ftable.
fftable() essentially calls format.ftable() and adds attributes now and now to the return object.
tablines() computes ingredients for converting a character matrix with attributes to a LaTeX table.
wrapLaTable() wraps a table and tabular environment around the lines of the body of a LaTeX table.
mayplot(): a matrix-like plot for arrays up to rank 5, with grid and gridBase.
```

Author(s)

Marius Hofert and Martin Maechler <maechler@stat.math.ethz.ch>

Maintainer: Marius Hofert <marius.hofert@math.ethz.ch>

References

Publication Marius Hofert, Martin Maechler (2016). Parallel and Other Simulations in R Made Easy: An End-to-End Study. *Journal of Statistical Software*, **69**(4), 1–44. doi:10.18637/jss.v069.i04

Preprint (for simsalapar 1.0-0; including timing info): Hofert, M. and Mächler, M. (2013). Parallel and other simulations in R made easy: An end-to-end study. https://arxiv.org/abs/1309.4402

Examples

```
## Not run:
  demo(TGforecasts)
## End(Not run)
```

array-stuff

Tools For Converting To and From Arrays, Lists, and Array of Lists

Description

ul() is a simple wrapper for unlist() with recursive=FALSE.

mkAL() gets a list x with elements that are named lists of length five, see x below, and converts it to an array of lists.

saveSim() (optionally) converts a result list to an array using mkAL() and (optionally) saves it to a file via saveRDS(). array-stuff 5

maybeRead() if the provided '.rds' file exists, this function reads it via readRDS(); otherwise, nothing is done.

getArray() gets an array of 4-lists as returned by mkAL(), picks out the specified component comp, applies the specified function FUN (with useful defaults), and builds an array.

array2df() auxiliary function to convert an array to a data. frame (correctly dealing with n.sim).

Usage

Arguments

for Χ ul() a list. mkAL(), saveSim() a list (of length n.sim * nrow(pGrid)) where each element is a list of length five, containing the named elements "value", "error", "warning", "time", and ".Random.seed", the first four as returned by doCallWE(). **getArray()** an array of lists as returned by mkAL(). array2df() a numeric array as returned by getArray(*, "value"). vList a list of variable specifications. Each variable specification is itself a named list which must contain a "value" component. logical; **must** match the value of repFirst in the x <- do*Apply() call where repFirst x has been created. check logical activating consistency checks for x. a file name, typically with extension '.rds' or NULL. sfile doAL logical indicating if mkAL() should be called, or rather just x be saved. logical indicating whether a message is printed when an object is read from msg sfile. err.value numeric which is used to replace the value of the array entry in case of an error. comp character string denoting the component. FUN function to be applied right before the resulting array array is constructed. (for arrady2df():) a string specifying the name of the "value" column of the responseName resulting data frame.

6 array-stuff

Details

mkAL() is useful when creating arrays from result lists returned from large(r) simulation studies which use doCallWE(). To create a proper argument x for mkAL(), the function ul() turns out to be useful to (stepwise) unlist nested lists.

getArray() converts arrays of lists as returned by mkAL() to an array of numeric (or logical, see below) after applying the specified FUN.

In case of an error, the corresponding entry in the resulting array is replaced by err.value.

The default FUN converts possible errors and warnings to logical (indicating whether there was a error or warning, respectively) and run times to numeric. For comp="value", the situation is trickier. First of all, the resulting array contains dimensions for variables of type "inner" and, if greater than 1, for the variable of type "N" (typically called "n.sim"); see the vignette for details. Use FUN = identity to get at the full error or warning objects, for comp = "error" or for comp = "warning", respectively.

saveSim() and maybeRead() are useful for creating and (re)storing arrays from large(r) simulation studies (to avoid recomputation, to ease the data analysis etc.). saveSim() calls mkAL(), nowadays wrapped in tryCatch(.), such that the simulation is not lost, even when the resulting format cannot correctly be treated by mkAL(). Consequently, doAL is not much needed anymore. Note that both saveSim() and maybeRead() accept sfile=NULL in which case nothing is saved or read.

Value

Author(s)

Marius Hofert and Martin Maechler.

References

```
see simsalapar-package.
```

device 7

See Also

```
getEl() and mkNms() used by mkAL(). saveRDS() and readRDS(), the "workhorses" of saveSim()
and maybeRead(), respectively.
```

Examples

```
## Not run:
## Get at the full error objects, notably (message, call):
errObjs <- getArray(res, "error", FUN=identity)

## End(Not run)

if(FALSE) ## A longer, "interesting" example is in
   demo(robust.mean)</pre>
```

device

Cropping and Font Embedding PDF Device

Description

dev.off.pdf() is a wrapper of dev.off() which is meant for closing a pdf device. It also performs cropping and font embedding if chosen.

Usage

```
dev.off.pdf(file="Rplots.pdf", crop=NULL, embedFonts="", ...)
```

Arguments

file output file name including extension .pdf. cropping command, can be one of: crop NULL crop with the command "pdfcrop --pdftexcmd pdftex file file 1>/dev/null 2>&1". This is suitable for Unix; for non-Unix, no cropping is done. character a string containing the crop command. "" do not crop. embedFonts font embedding command, can be one of: NULL embed fonts with the command embedFonts(file, options="-dSubsetFonts=true -dEmbedAllFonts=true -dPDFSETTINGS=/printer -dUseCIEColor"). This is suitable for Unix; for non-Unix, no font embedding is done. character a string containing a font embedding command. "" do not embed fonts. additional arguments passed to dev.off().

Value

```
invisible().
```

8 doApply

Author(s)

Marius Hofert

See Also

dev.off() for closing a device, embedFonts() for font embedding. **sfsmisc**'s pdf.end() for another approach.

Examples

```
## typical usage
doPDF <- !dev.interactive(orNone=TRUE)
if(doPDF) pdf(file=(file <- "crop_device.pdf"), width=6, height=6)
plot(1)
if(doPDF) dev.off.pdf(file)
if(file.exists(file)) file.remove(file)</pre>
```

doApply

Functions for Iterating Over All Subjobs

Description

doLapply() iterates over all subjobs (using the non-parallel lapply()). Similarly, but in parallel, for doForeach (based on CRAN package **foreach**'s foreach()), doRmpi (based on **Rmpi**'s mpi.apply()), doMclapply (based on **parallel**'s mclapply()), and doClusterApply (based on **parallel**'s clusterApply()).

doRes.equal() is simple convenience wrapper for all.equal(), for comparing two results (from the same varlist and doOne arguments) of the do* lapply-like functions above.

```
doLapply(vList, seed="seq", repFirst=TRUE,
       sfile=NULL, check=TRUE, doAL=TRUE, subjob.=subjob, monitor=FALSE,
       do0ne, ...)
doForeach(vList, cluster=makeCluster(detectCores(), type="PSOCK"),
       cores=NULL, block.size = 1, seed="seq", repFirst=TRUE,
       sfile=NULL, check=TRUE, doAL=TRUE, subjob.=subjob, monitor=FALSE,
       doOne, extraPkgs=character(), exports=character(), ...)
doRmpi(vList,
     nslaves = if((sz <- Rmpi::mpi.universe.size()) <= 1) detectCores() else sz,</pre>
       load.balancing=TRUE, block.size = 1, seed="seq", repFirst=TRUE,
       sfile=NULL, check=TRUE, doAL=TRUE, subjob.=subjob, monitor=FALSE,
       doOne, exports=character(), ...)
doMclapply(vList, cores = if(.Platform$OS.type == "windows") 1 else detectCores(),
       load.balancing=TRUE, block.size = 1, seed="seq", repFirst=TRUE,
       sfile=NULL, check=TRUE, doAL=TRUE, subjob.=subjob, monitor=FALSE,
       do0ne, ...)
```

doApply 9

Arguments

vList a list of variable specifications. Each variable spec is itself a named list which must contain a "value" component. cluster cluster object, typically generated by makeCluster(). For doForeach(), this can be NULL as well, see Details below. cores the number of cores. For doForeach(), this can be NULL as well, see Details nslaves the number of workers for doRmpi, passed to package Rmpi's mpi.spawn.Rslaves when no running workers are found. load.balancing logical indicating whether load balancing is used: **doRmpi()** mpi.applyLB() is used instead of mpi.apply(). doMclapply() here, mc.preschedule=!load.balancing determines load baldoClusterApply() clusterApplyLB() instead of clusterApply(). block.size size of blocks of rows in the virtual grid which are computed simultaneously (load-balancing). seed, repFirst see subjob(). sfile, check, doAL see saveSim(). subjob. a function for computing a subjob (one row of the virtual grid). Typically subjob(). do0ne a user-supplied function for computing one row of the (physical) grid. monitor a logical or a function for producing "monitoring" output; the function argument list must contain the one of printInfo[["default"]]. character vector of packages to be made available on the nodes. extraPkgs exports character vector of functions (for doForeach() and doClusterApply()) or objects (for doRmpi()) to export. initExpr expression initially evaluated on the cluster (can be missing). additional arguments passed to subjob() (typically further passed on to doOne()), or, for doRes.equal(), to all.equal(*). each a result of, say doLapply() which should be compared where sensible, i.e., x, y the first three components "value", "error", "warning", using all. equal. tol passed to all.equal(*).

10 doCallWE

Details

See the vignette or references in simsalapar-package for how to use these functions.

For reasons to choose "MPI" as cluster type (if not on Windows), see the discussion starting at https://stat.ethz.ch/pipermail/r-sig-hpc/2013-April/001647.html.

For doForeach(), precisely one of cluster or cores has to be not NULL. This will determine whether the parallel computations are carried out on a cluster with multiple nodes or on a multi-core processor.

Value

The result of applying subjob() to all subjobs, converted with saveSim().

Author(s)

Marius Hofert and Martin Maechler.

See Also

subjob() for computing a subjob. doCallWE() for the return value of doOne(). .Random. seed for information about random number generators and seeds.

Examples

```
if(simsalapar:::doExtras()) { ## needs some CPU
  demo(robust.mean) # 512 simulations, differing block sizes, ...
}
```

doCallWE

Innermost Computation: Error Catching Version of do.call()

Description

doCallWE() performs the innermost computation of the simulation study at hand. It is a version of do.call(f, argl, *), with care of catching and storing *both* error and warnings (via tryCatch.W.E()) and measures user time. This is useful in large(r) simulation studies.

mkTimer() returns a function to be passed as timer to doCallWE().

doCallWE 11

Arguments

f	a function which given data and parameters, computes the statistic we are simulating.
argl	list of arguments for f().
timer	a function similar to system.time(); by default, measure user time in milliseconds.
gcFirst	logical, passed to system.time(), as it is called from the resulting function mkTimer().

Details

Note that gcFirst=FALSE is default for a good reason: if a call to doOne() is relatively fast, calling gc() every time is unnecessarily expensive and may completely dominate the overall simulation run time. For serious run time measurement, gcFirst=TRUE is preferable, as it ensures less variable timings, see system.time.

Value

```
doCallWE() returns a list with components
```

```
value f(\langle argl \rangle), if there was no error, NULL otherwise.

error message (see simpleError or stop()), NULL otherwise.

warning message (see simpleWarning or warning()), NULL otherwise.

time, as measured by timer(); defaults to milliseconds without garbage collection.
```

Author(s)

Marius Hofert and Martin Maechler.

See Also

```
do.call, tryCatch.W.E.
```

Examples

```
set.seed(61)
L <- log(abs(rt(n=100, df = 1.5)))
r <- doCallWE(quantile, list(L, probs= 0.95))
## set timer for "no timing" :
u <- doCallWE(quantile, list(L, probs= 0.95), timer = function(E) { E; NULL })
stopifnot(is.null(r$error),
   all.equal(r$value, quantile(L, 0.95)),
   identical(r[1:3], u[1:3]), is.null(u[["time"]]))</pre>
```

12 expr2latex

٨	0	\sim	h	\sim	_	۱,
u	U	C	и	ᆫ	L	n

Checking a User's doOne

Description

doCheck() checks, if possible, a user's doOne() function for return objects of correct sizes.

Usage

```
doCheck(doOne, vList, nChks = ng, verbose = TRUE)
```

Arguments

doOne a user-supplied function for computing one row of the (physical) grid.

vList a list of variable specifications. Each variable spec is itself a named list which

must contain a "value" component.

nChks number of rows randomly picked from the (physical) grid which are used for a

basic test of the evaluation and return value of doOne().

verbose logical indicating whether check output is displayed.

Value

None.

Author(s)

Marius Hofert and Martin Maechler.

Examples

definition
doCheck

expr2latex

Translate 'plotmath' expressions to LaTeX

Description

expr2latex() translates a "R graphics annotation" expression to the corresponding LaTeX one. escapeLatex(), very similar to its original, escape_latex() from **fortunes**, escapes certain character combinations, such that the result can be used in LaTeX.

```
expr2latex(expr)
escapeLatex(x)
```

grid-stuff 13

Arguments

```
expr an R object of class expression or language, typically as from quote(...).
x a character vector.
```

Details

The expr2latex() function is recursively rendering (sub) expressions, until it uses the internal renderAtom() for simple symbols (is.symbol).

We currently work with some tables of math annotation expressions, lifted from the corresponding C source of R itself. (Hidden in **simsalpar**'s namespace, we have AccentTable, BinTable, RelTable, Lgreek and Ugreek, currently.)

The current implementation is still incomplete.

Value

a character string with the LaTeX expression corresponding to "R graphics annotation" expression expr.

Author(s)

Martin Maechler.

See Also

```
plotmath for mathematical expressions to annotate R graphics. toLatex() and its ftable method, toLatex().
```

Examples

```
expr2latex( quote( N[sim] ) )
expr2latex( quote( N[sim] ~ O(n) ) )
expr2latex( quote(x %notin% N) )
expr2latex( quote(x %+-% epsilon) )
expr2latex( quote(N[s*m^2]) )
expr2latex( quote( 2^{N[sim] - 3} ~~~ O(n^{n^2}) ) )
escapeLatex(c("#{positives}", "A | B"))
```

14 grid-stuff

Description

Usage

```
getEl     (vList, type = "ALL", comp = "value")
mkGrid     (vList)
mkNms     (vList, addNms = FALSE)
get.n.sim     (vList)
set.n.sim     (vList, n)
get.nonGrids(vList)
```

Arguments

vList	a list of variable specifications, typically resulting from varlist(). Each variable spec is itself a named list which must contain a "value" component.
type	character vector of variable type or types to restrict the selection to. The default, "ALL" implies no restriction and hence returns <i>all</i> variables.
comp	either a character string containing the component name to pick out or NA (in which case all components are picked out).
addNms	logical, specifying if the resulting names should be of the form <var>=<value> instead of just <value>.</value></value></var>
n	for set.n.sim(): the value n.sim should be set to; an integer or NULL.

Details

These functions are useful when working with variable specification lists.

Value

```
For
```

```
getEl() a named list containing the selected components of those variables that match the pro-
vided type.

mkGrid() a data frame (data.frame).

mkNms() a named list of the same length() and with the same names() as vList.
```

LEseeds 15

```
get.n.sim() n.sim if it is contained in vList, 1 otherwise.
set.n.sim() the varlist vList with a modified n.sim.
get.nonGrids() list of length 2 containing the (possibly modified) n.sim and a list containing all variables not having type="grid".
```

Author(s)

Marius Hofert and Martin Maechler.

See Also

varlist, for construction of variable lists. expand.grid, the "workhorse" of mkGrid().

Examples

```
vList <-
varlist(n.sim = list(type="N", expr = quote(N[sim]), value = 64),
              = list(type="grid",
                      value = c(20, 100, 500)), # sample sizes
               = list(type="grid",
                      value = c(3, 7, 15, 25)), # dimensions
         meth = list(type="grid", expr = quote(italic(method)),
                      value = c("classical", "robust")))
getEl(vList, type="grid") # for those of type "grid", get all values
## for those of type "grid", get all components :
str(getEl(vList, type="grid", comp=NA))
stopifnot(identical(as(vList, "list"),
                    getEl(vList, type=c("N","grid"), comp = NA)))
(grd <- mkGrid(vList))</pre>
stopifnot(nrow(grd) == 3*4*2, ncol(grd) == 3)
getEl(vList)# -> all "value"s: the same as lapply(., `[[`, "value") :
stopifnot(identical(lapply(vList, `[[`, "value"),
                    getEl(vList)))
mkNms(vList)
mkNms(vList, addNms=TRUE)
get.n.sim(vl. <- set.n.sim(vList, NULL)) # 1</pre>
vl.$n.sim # NULL
set.n.sim(vl., 12)
```

LEseeds

Advancing .Random.seed for "L'Ecuyer-CMRG"

Description

LEseeds() creates a list of advanced .Random.seed's for "L'Ecuyer-CMRG".

16 mayplot

Usage

```
LEseeds(n)
```

Arguments

n

number of steps to advance . Random. seed.

Details

See, for example, Hofert and Mächler (2014) for how to use these functions.

Value

A list of length n containing the advanced .Random. seed's.

Author(s)

Marius Hofert and Martin Maechler.

See Also

.Random. seed for information about random number generators and seeds.

mayplot

Matrix-like Plot for Arrays up to Rank 5

Description

Produces a matrix-like plot for arrays up to rank 5, using **grid** and **gridBase** which allows traditional **graphics**, optionally via a user specified panel function panel.

mayplot 17

Arguments

grid.lwd

lwd for grid

numeric array of 'rank' 5, i.e., length(dim(x)) == 5, with named dimnames; Х typically resulting from a call like getArray(doMclapply(..)). vList a list of variable specifications, see varlist and mkGrid. a dimension name of x, a string; this variable is plotted in the plot rows. row.vars col.vars a dimension name of x, a string; this variable is plotted in the plot columns. dimension name of x, a string; this variable is plotted on the x axis of each xvar sub-plot. method character string indicating the plot method used. Currently available are "boxplot" (the default if vList has n.sim) or "lines" (otherwise; type adjusts the type of lines used). panel.first,panel.last function or NULL (default). If specified, panel.first(x, y, col, ...) is called before and panel.last(x, y, col, ...) is called after the main plotting functions (think boxplot.matrix() and lines()) are called in each panel. character indicating the type of plotting in the non-boxplot case; actually any of type the types as in plot.default. pch logical indicating whether a plot symbol is to be used in the legend (default NULL determines this from type). either string "global", "local", or a numeric vector, as for plot.default. ylim logical indicating if logarithmic scales should be used (in the individual plots). log character string providing the title. main do.legend logical indicating if a legend should be added. dimensions (x, y) in "npc" for the space between sub-plots. The default uses a spc simple adaption to the number of sub-plots in each direction. vector of length two containing the width of the y axis label and the height of axlabspc the x axis label in "npc". This most likely has to be adapted to each plot (e.g. when plotting to PDF). labspc vector of length two containing the width of the box of the row labels and the height of the box of the column labels in "npc". height of the box in "npc" containing the title. mainspc height of the box in "npc" containing the legend. legendspc space for n. sim on the bottom right of the plot in "npc" (only if available). n.sim.spc auxcol auxiliary colors; vector with four components: 1. color of axes and ticks 2. background color for the row and column labels 3. background color for the plots 4. color of grid lines plot base colors. If more colors than the provided ones are required, colorRampPalette() pcol is used.

18 mayplot

ax.lwd	lwd for axes
tx.cex	cex for row and column labels
leg.cex	cex of legend text and n.sim if appropriate
main.cex	cex of title text
xlab	x axis label (spanned over all plot columns); when NULL, the default is $vList[[xvar]]$ (to suppress, use NA.
xlab.line	line at which to put the x axis label.
ylab	y axis label (spanned over all plot rows): Typically a label for the "value" of the simulation.
do.n.sim	logical indicating whether n.sim is displayed on the bottom right of the plot (only if available).
verbose	logical indicating whether more information is displayed during plotting.
show.layout	logical indicating whether the grid layout is displayed.
	optional arguments passed to panel().

Value

the layout, invisibly.

Author(s)

Marius Hofert and Martin Maechler.

See Also

matplot unit and grid. layout from package grid.

Examples

```
vLis <-
 varlist(d = list(type="grid", value = c(10, 100, 1000)),
         family = list(type="grid", value = c("Clayton", "Gumbel")),
         tau = list(type="grid", value = c(0.25, 0.5)),
         alpha = list(type="inner", value = c(0.95, 0.99, 0.999)))
iP <- c(4, 1:3)# <- permutation, putting alpha first
dNms <- mkNms(vLis)[iP]</pre>
## an array as from x <- getArray( doMclapply(vLis, ..) ) :</pre>
x <- array(
    c(6.1981, 8.0478, 8.4265, 46.883, 74.359, 86.4394, 432.585, 743.27, 859.35,
      4.8508, 6.0286, 6.3965, 26.380, 35.132, 47.1517, 243.113, 311.36, 342.84,
      7.8546, 8.9769, 9.2199, 78.235, 89.493, 92.2875, 785.674, 893.63, 923.62,
      7.7164, 8.2866, 8.8169, 75.959, 82.806, 88.0626, 756.786, 831.65, 874.70),
    dim = sapply(dNms, length), dimnames = dNms)
mayplot(x, vLis, row.vars="family", col.vars="tau", xvar="alpha", log="y",
       ylab=bquote(widehat(VaR)[alpha]))
## the same, but no xlab and no ylab :
```

subjob 19

```
mayplot(x, vLis, row.vars="family", col.vars="tau", xvar="alpha", log="y", xlab=NA)
```

subjob

Subjob - Compute one Row of the Virtual Grid

Description

subjob() computes one row of the virtual grid in a simulation study, provides several seeding methods, and sub-job monitoring (information about the sub-job just finished).

printInfo is a named list of functions optionally to be used as monitor in subjob() for printing information at the end of each sub-job.

Usage

Arguments

i row number of the virtual grid. i.sim and j together determine i.

pGrid "physical grid" of all combinations of variables of type "grid", as returned by mkGrid(<varlist>).

nonGrids values of non-"grid"-variables (if provided, passed to doOne()), i.e., typically get.nonGrids(<varlist>)[["nonGrids"]].

n.sim number of simulation replications.

seed one of:

NULL .Random. seed remains untouched. If it does not exist, generate it by calling runif(1). This case typically leads to **non**-reproducible results.

numeric(n.sim) a numeric vector of length n.sim containing the seed for each simulation replications (same seed for each row in the (physical) grid; this ensures least variance across computations for the same replication). This case leads to reproducible results.

vector("list", n.sim) a list of length n.sim containing seeds (typically
numeric vectors) for each of the n.sim simulation replications (same seed
for each row in the (physical) grid). The seeds are assigned to .Random.seed
in globalenv() and can thus be used for other random number generators such as "L'Ecuyer-CMRG", see set.seed(). This case leads to reproducible results.

20 subjob

NA .Random.seed remains untouched. If it does not exist, so be it. No fifth component is concatenated to the result of the doOne() call in this case even when keepSeed=TRUE (where in all other cases, the seed is appended as 5th component). This method typically leads to **non**-reproducible results.

character string a character string specifying a seeding method. Currently
 only "seq" in which case the seeds 1 to n.sim for the n.sim simulation
 replications are used. This is the default. Functionally, it is a special case
 of the "numeric(n.sim)" specification above (with seed = 1:n.sim) and
 hence leads to reproducible results.

keepSeed logical indicating if .Random. seed should be appended to each return value

of doCallWE() - unless seed = NA.

repFirst logical; if TRUE (the default), all n. sim replications are computed for a row in

the (physical) grid first, before the next row is considered; if FALSE, first all rows of the (physical) grid are computed for a fixed replicate until the next replicate

is considered.

doOne function for computing one row in the (physical) grid; must return a numeric

vector, matrix, or array.

timer a function similar to system.time(), passed to doCallWE().

monitor logical or function indicating whether or how monitoring output is displayed.

TRUE defaults to the printInfo[["default"]] function.

... additional arguments passed to doOne().

Details

See the vignette or references in simsalapar-package for how to use these functions.

The case where seed is a numeric vector of length n.sim also leads to the same results no matter which variables are of type "grid" or "inner"; see demo(robust.mean) where this is tested. This is important to guarantee since one might want to change certain "inner" variables to "grid" variables due to load-balancing while computing the desired statistics based on the same seed (or generated data from this seed).

Value

printInfo is a named list of functions which produce output (cat(..)) containing information about the sub-job which subjob() has just finished. Note that components "gfile" ("global file") and "fileEach" each direct the monitoring output to files.

subjob() returns a vector of length five if keepSeed is true and seed is not NA, otherwise (also by default), of length four. The first four components contain the return value of doCallWE(). If keepSeed is true, the fifth component contains .Random.seed before the call of doCallWE() (for reproducibility).

Author(s)

Marius Hofert and Martin Maechler.

toLatex-ftable 21

See Also

doCallWE(); .Random. seed for information about random number generators and seeds. For examples of *implicit* use of subjob, see doLapply.

Examples

```
names(printInfo)# currently "default", "gfile", "fileEach"

str(printInfo, give.attr=FALSE)
## the functions in printInfo share a common environment() with utility functions:
ls.str(environment(printInfo$default))
if(FALSE) # show them all
as.list(environment(printInfo$default))
```

toLatex-ftable

Convert Flat Contingency Table (ftable) and VarLists to LaTeX Table

Description

The ftable method of toLatex() converts an ftable to a LaTeX table via tablines().

Analogously, the varlist method of toLatex() converts an varlist to a LaTeX table.

fftable() essentially calls format.ftable() and adds attributes now and now to the return object. tablines() computes ingredients for converting a character matrix with attributes to a LaTeX

cattablines() is a small auxiliary function which creates rows of a LaTeX table from a given

Usage

matrix.

```
## S3 method for class 'ftable'
toLatex(object, vList = NULL,
       x.escape = FALSE, exprFUN = expr2latex, escapeFUN = escapeLatex,
       align = NULL, booktabs = TRUE, head = NULL,
rsep = "\\\", sp = if(booktabs) 3 else 1.25, rsep.sp = NULL,
csep = " & ", quote = FALSE, lsep=" \\textbar\\ ",
do.table = TRUE, placement = "htbp", center = TRUE,
fontsize = "normalsize", caption = NULL, label = NULL, ...)
## S3 method for class 'varlist'
toLatex(object,
col.vars = c("Variable", "expression", "type", "value"),
exprFUN = expr2latex, escapeFUN = escapeLatex,
align = NULL, booktabs = TRUE, head = NULL,
rsep = "\\\", sp = if(booktabs) 3 else 1.25, rsep.sp = NULL, csep = " & ",
do.table = TRUE, placement = "htbp", center = TRUE,
fontsize = "normalsize", caption = NULL, label = NULL, ...)
```

22 toLatex-ftable

```
fftable(x, lsep = " | ", quote = FALSE, method = "compact", ...)

tablines(x, align = NULL, booktabs = TRUE, head = NULL,
    rsep = "\\\", sp = if(booktabs) 3 else 1.25, rsep.sp = NULL,
    csep = " & ", quote = FALSE)

cattablines(x, rsep = "\\\", csep = " & ", include.rownames = TRUE)
```

Arguments

-	
object	an ftable to be converted to a LaTeX table. This is accomplished via formatting it.
х	for fftable() an ftable object; for tablines() a character matrix with attributes nrv and ncv (as returned by fftable()) giving the number of row and column variables, respectively; for cattablines() a numeric or character matrix.
vList	a variable specification list see varlist.
x.escape	logical indicating if the "body" entries of the table should be escaped by espaceFUN(); if false, as by default, only the column and row variables are escaped.
exprFUN	a function, by default expr2latex, for transforming plotmath expressions to equivalent LaTeX strings.
escapeFUN	a function, by default escapeLatex which "escapes" each of its input character strings to valid LaTeX strings.
align	either a character (e.g., "*{3}{c} S[table-format=1.2]") or character vector (e.g., c("c", "c", "s[table-format=1.2]")), or NULL (default).
booktabs	logical indicating whether a LaTeX table in the format of the LaTeX booktabs package is created (requires the LaTeX booktabs package loaded in the preamble).
head	either
	character a vector containing the lines of the header.
	NA do not construct a header.
	NULL construct a default header.
rsep	character to be inserted at the end of each row.
sp	numeric scaling factor for separating blocks of rows if rsep.sp is NULL.
rsep.sp	numeric of length equal to the number of different groups of rows minus one, giving the spaces (interpreted as pt) between different groups of rows. If NULL, a suitable default is constructed.
csep	character string for separating different cells in a row.
quote, 1sep, met	
	see format.ftable() (R-3.0.0 or later).
col.vars	character vector of length 3 or 4 ("expression" can be omitted), specifying the column names.
do.table	logical indicating whether a LaTeX 'table' environment should be used at all.

toLatex-ftable 23

placement (if do.table:) character string containing a LaTeX table placement string such as "htbp".

center logical indicating whether centering should happen.

fontsize character string giving a fontsize (such as "tiny", "scriptsize", "footnotesize",

"small", "normalsize", "large", "Large", "LARGE", "huge", or "Huge").

caption (if do.table:) character string containing the table caption or NULL for no

caption.

label (if do.table:) character string containing the table label or NULL for no label.

include.rownames

logical indicating whether row names are included in the first column.

... additional arguments passed to format.ftable().

Value

toLatex() returns an object as from wrapLaTable().

fftable() returns a formatted flat contingency table as returned by format.ftable() with added attributes ncv (number of column variables) and nrv (number of row variables).

tablines() a list with components

body character vector of lines of the table body.

body.raw character matrix of cells of the table body.

head character vector of lines of the table head.

head.raw character matrix of cells of the table head..

align alignment string.

rsepcol character vector containing the row separators (last entries of each row).

cattablines() outputs the formatted lines for copy-and-paste into a LaTeX table.

Author(s)

Marius Hofert and Martin Maechler.

References

see simsalapar-package.

See Also

wrapLaTable() for how to wrap the lines of a LaTeX table created by tablines() in a LaTeX table and tabular environment.

24 tryCatch.W.E

Examples

```
## Different table layouts for the same content
(ft1 <- ftable(Titanic, col.vars = 1:4))</pre>
(ft2 <- ftable(Titanic, row.vars = 1))</pre>
(ft3 <- ftable(Titanic, row.vars = 1:2))</pre>
(ft4 <- ftable(Titanic, row.vars = 1:3))</pre>
(ft5 <- ftable(Titanic, row.vars = 1:4))</pre>
## What tablines() returns
tablines(fftable(ft2))
## LaTeX (booktabs/non-booktabs) versions
toLatex(ft1, do.table=FALSE)
toLatex(ft1, booktabs=FALSE)
toLatex(ft1, method="col.compact")
toLatex(ft1)
toLatex(ft2)
toLatex(ft3)
toLatex(ft4)
toLatex(ft5, booktabs=FALSE)
toLatex(ft5, method="col.compact")
toLatex(ft5)
## ``poor-man's approach'' for creating lines of a LaTeX table
set.seed(271)
tab <- matrix(runif(6), ncol=3)</pre>
ftab <- formatC(tab, digits=4, format="f")</pre>
cattablines(ftab)
rownames(ftab) <- LETTERS[1:nrow(ftab)]</pre>
cattablines(ftab)
```

tryCatch.W.E

Catching and Storing Warnings and Errors Simultaneously

Description

Catches and saves both warnings (warning) and errors (stop) and in the case of a warning, also the computed result.

Usage

```
tryCatch.W.E(expr)
```

Arguments

expr

expression to be evaluated, typically a function call.

varlist 25

Details

This function is particularly useful in large(r) simulation studies to check all computations and guarantee their correctness.

Value

```
list with components
```

```
value value of expr or error message (see simpleError or stop()).
warning warning message (see simpleWarning or warning()) or NULL.
```

Author(s)

Marius Hofert and Martin Maechler, based on hints from Luke Tierney and Bill Dunlap, see https://stat.ethz.ch/pipermail/r-help/2010-December/262626.html.

References

```
see simsalapar-package.
```

See Also

the base function tryCatch() and demo(error.catching). Also, doCallWE(), of which tryCatch.W.E() is the "workhorse".

Examples

varlist

Variable Specification List - Generation and Class

Description

Generate variable specification lists. These are objects of the formal (aka "S4") class "varlist". This class simply extends "namedList" and has a validity method (see validObject).

```
varlist(...)
dimnames2varlist(dmn)
## S4 method for signature 'varlist'
show(object)
```

26 varlist

Arguments

Details

value is typically an atomic vector (is.atomic) or a list, e.g., of functions; in the latter case, typically with names.

type can be one of "N", "frozen", "grid", or "inner". In short:

- "N" This type is reserved for a (single) variable named n. sim which provides the simulation replications; if it is not given, n. sim is implicitly treated as 1.
- "frozen" Variables of this type remain fixed (they do not vary) throughout the whole simultion study. They affect the final result but do not appear as a *dimension* in the result array of the simulation study. This is the **default** type (apart from n.sim which defaults to "N").
- "grid" Variables of this type are used to build a (physical) grid (a data.frame) with number of rows equal to the product of the lengths of all variables of this type. The simulation will use this grid to iterate n.sim times over all of its rows for conducting the required computations. Conceptually, this corresponds to iterating over a *virtual grid* seen as n.sim copies of the (physical) grid pasted together. The computations for one row in this virtual grid form one sub-job. One can use one of doLapply(), doForeach(), doRmpi(), doMclapply(), or doClusterApply() to iterate over all sub-jobs.
- "inner" Variables of this type are all dealt with within a sub-job for reasons of convenience, speed, load balancing etc.

The dimnames2varlist() functions creates a varlist from a *named* list of character vectors, typically resulting from dimnames(tt) of a table tt, see the Titanic example below.

For more details, see Hofert and Mächler (2014), and also the examples in demo(package="simsalapar")

Value

```
an object of formal (aka "S4") class "varlist".
```

Author(s)

Martin Maechler.

wrapLaTable 27

See Also

```
namedList; getEl for easy extraction of elements from a "varlist".
The toLatex method for varlists, toLatex.varlist.
doLapply(), doForeach(), doRmpi(), doMclapply(), doClusterApply() for the functions to iterate over the virtual grid.
```

Examples

```
showClass("varlist")
vList <- varlist(</pre>
   n.sim = list(value = 1000, expr = quote(N[sim])), # type = N
       = list(type="grid", value = c(20, 100, 500)), # sample sizes
   meth = list(type="grid", expr = quote(italic(method)),
                 value = c("classical", "robust")),
    alpha = list(value = 0.95)) # default type = "frozen"
str(vList)# note the default 'expr' for n and alpha; and type of alpha
## For more extensive examples, see also
demo(package="simsalapar")
## coerce to simple list .. and back :
lvl <- as(vList, "list")</pre>
stopifnot(identical(
   do.call(varlist, lvl),
   vList ))
## From a data.frame to a LaTeX table :
str(dimnames(Titanic))
vlTitan <- dimnames2varlist(dimnames(Titanic))</pre>
vlTitan # default 'type = "grid" ' here
toLatex(vlTitan)
```

wrapLaTable

Wrapper for a floating LaTeX Table

Description

wrapLaTable() wraps (a table and tabular environment) around the lines of the body of a LaTeX table and utilizes writeLines() to write the LaTeX table.

28 wrapLaTable

Arguments

х	a character vector containing the lines of the body of the table (for "booktabs" tables, everything strictly between \midrule and \bottomrule). A table header can be passed via attributes of x.
align	table columns alignment string (e.g., "lcccS[table-format=1.2]", the notation of "S[]" coming from the LaTeX package siunitx).
do.table	logical indicating whether a LaTeX 'table' environment should be used at all.
placement	(if do.table:) character string containing a LaTeX table placement string such as "http".
center	logical indicating whether centering should happen.
fontsize	<pre>character string giving a fontsize (such as "tiny", "scriptsize", "footnotesize", "small", "normalsize", "large", "Large", "LARGE", "huge", or "Huge").</pre>
booktabs	logical indicating whether a LaTeX table in the format of the LaTeX booktabs package is created.
caption	(if do.table:) character string containing the table caption or NULL for no caption.
label	(if do.table:) character string containing the table label or NULL for no label.

Details

Note that necessary LaTeX packages (such as tabularx) have to be loaded in the preambel of the corresponding .tex or .Rnw file.

Value

```
a "LaTeX table", of class "Latex" (where the print method uses writeLines()).
```

Author(s)

Marius Hofert.

References

```
see simsalapar-package.
```

See Also

toLatex() where it is used to create a LaTeX table.

Examples

Index

* classes	dev.off.pdf(device),7
varlist, 25	device, 7
* hplot	dimnames, 6, 14, 17, 26
mayplot, 16	dimnames2varlist, 3
* package	dimnames2varlist(varlist), 25
simsalapar-package, 2	do.call, <i>10</i> , <i>11</i>
* programming	doApply, 8
doCallWE, 10	doCallWE, 3, 5, 6, 10, 10, 20, 21, 25
tryCatch.W.E, 24	doCheck, 12
* utilities	doClusterApply, 3, 9, 26, 27
array-stuff, 4	doClusterApply(doApply), 8
device, 7	doForeach, 3, 9, 10, 26, 27
doApply, 8	doForeach (doApply), 8
doCheck, 12	doLapply, <i>3</i> , <i>21</i> , <i>26</i> , <i>27</i>
expr2latex, 12	doLapply (doApply), 8
grid-stuff, 13	doMclapply, <i>3</i> , <i>17</i> , <i>26</i> , <i>27</i>
LEseeds, 15	doMclapply (doApply), 8
subjob, 19	doRes.equal, 3
toLatex-ftable, 21	doRes.equal (doApply), 8
varlist, 25	doRmpi, 3, 9, 26, 27
wrapLaTable, 27	doRmpi (doApply), 8
.Random.seed, 10, 16, 19-21	
	${\sf embedFonts}, 8$
all.equal, 8 , 9	escapeLatex, 22
array, 5, 6, 14, 17, 20	escapeLatex (expr2latex), 12
array-stuff,4	expand.grid, <i>14</i> , <i>15</i>
array2df, 4	expr2latex, 12, 22
array2df (array-stuff), 4	
	FALSE, 20
cat, 20	fftable, 4
cattablines (toLatex-ftable), 21	fftable (toLatex-ftable), 21
character, 7, 9, 13, 14, 17, 20–23, 26, 28	foreach, 8
class, <i>13</i>	format, 22
clusterApply, 3, 8, 9	format.ftable, 22, 23
clusterApplyLB,9	ftable, 21, 22
coerce, varlist, list-method (varlist), 25	function, 9, 11, 12, 17, 20, 26
colorRampPalette, <i>17</i>	11
data frama 1 6 11 26	gc, 11
data.frame, 4–6, 14, 26	get.n.sim, 3
dev.off, 7, 8	get.n.sim(grid-stuff), 13

30 INDEX

get.nonGrids, 3, 19	printInfo, 3 , 9
get.nonGrids(grid-stuff), 13	<pre>printInfo(subjob), 19</pre>
getArray, <i>4</i> , <i>17</i>	proc.time, 6
getArray (array-stuff), 4	
getEl, 3, 7, 27	quote, <i>13</i>
getEl (grid-stuff), 13	1555 5 5
globalenv, 19	readRDS, 5-7
grid-stuff, 13	and DDC 4.7
grid.layout, 18	saveRDS, 4, 7
	saveSim, 4, 9, 10
invisible, 7	saveSim (array-stuff), 4
is.atomic, 26	set.n.sim(grid-stuff), 13
is.symbol, <i>13</i>	set.seed, 19
•	show, varlist-method (varlist), 25
lapply, 3, 8	simpleError, 11, 25
length, <i>14</i>	simpleWarning, 11, 25
LEseeds, <i>3</i> , 15	simsalapar (simsalapar-package), 2
list, 4–6, 9, 11, 12, 14, 15, 17, 19, 20, 25, 26	simsalapar-package, 2
logical, 5, 6, 9, 12, 17, 18, 20, 22, 23, 28	stop, <i>11</i> , <i>24</i> , <i>25</i>
	subjob, <i>3</i> , <i>9</i> , <i>10</i> , 19
makeCluster, 9	system.time, <i>11</i> , <i>20</i>
matplot, 18	
matrix, 20-23	table, 26
maybeRead, 4	tablines, 4
maybeRead (array-stuff), 4	tablines (toLatex-ftable), 21
mayplot, 4, 16	toLatex, 4, 13, 21, 27, 28
mclapply, 3, 8	toLatex-ftable, 21
mkAL, 3	toLatex.ftable (toLatex-ftable), 21
mkAL (array-stuff), 4	toLatex.varlist,27
mkGrid, 3, 17, 19	toLatex.varlist(toLatex-ftable), 21
mkGrid (grid-stuff), 13	TRUE, 20
mkNms, 3, 7	tryCatch, 6, 25
mkNms (grid-stuff), 13	tryCatch.W.E, <i>3</i> , <i>10</i> , <i>11</i> , 24, <i>25</i>
mkTimer, 3, 6	7 (
	ul (array-stuff), 4
mkTimer (doCallWE), 10	unit, 18
mpi.apply, 8, 9	unlist, $4, 6$
mpi.applyLB, 9	lid0hit 25
mpi.spawn.Rslaves,9	valid0bject, 25
NA, 14, 20, 22	varlist, 3, 8, 14, 15, 17, 21, 22, 25
namedList, 25, 27	varlist-class (varlist), 25
names, 14, 26	vector, 19, 22, 23, 28
	warning 11 24 25
NULL, 5–7, 11, 14, 19, 22, 23, 25, 28	warning, 11, 24, 25
numeric, 5, 6, 19, 20, 22	wrapLaTable, 4, 23, 27
ndf and 0	writeLines, 27, 28
pdf.end, 8	
plot.default, 17	
plotmath, 13	
print, 28	