

Package ‘simsalapar’

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Title Tools for Simulation Studies in Parallel with R

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

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Depends R (>= 3.0.0), stats, graphics

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

Suggests Rmpi, Hmisc, copula, foreach, doParallel, fGarch, robustbase

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

KeepSource TRUE

License GPL-2 | GPL-3

Encoding UTF-8

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simsalapar-package *Tools for Simulation Studies in Parallel with R*

Description

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

Details

Package:	simsalapar
Depends:	R (>= 2.15.2), graphics, parallel, Rmpi
Imports:	utils, grid, methods, xtable, sfsmisc, gridBase (>= 0.4-6), foreach, colorspace, doParallel
Suggests:	grid, Hmisc, copula
KeepSource:	TRUE
maybe_OS_type:	unix
License:	GPL (>= 3)
Encoding:	UTF-8

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.

`mkGrid()` function for creating a grid of all variables of type “grid”; see `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.WE() catching and storing warnings and errors simultaneously; see [tryCatch.WE\(\)](#).

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\(\)](#).

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 `fable`.

fftable() essentially calls `format.fable()` and adds attributes `ncv` and `nrv` 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

Hofert, M. and Mächler, M. (2014). Parallel and other simulations in R made easy: An end-to-end study.

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()`.

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

```
ul(x)
```

```
mkAL (x, vList, repFirst, check=TRUE)
saveSim(x, vList, repFirst, sfile, check=TRUE, doAL=TRUE)
```

```
maybeRead(sfile, msg=TRUE)
```

```
getArray(x, comp=c("value", "error", "warning", "time"),
        FUN=NULL, err.value=NA)
```

```
array2df(x, responseName = "value")
```

Arguments

`x` for

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 <code>getArray(*, "value")</code> .
<code>vList</code>	a list of variable specifications. Each variable specification is itself a named list which must contain a "value" component.
<code>repFirst</code>	logical; must match the value of <code>repFirst</code> in the <code>x <- do*Apply()</code> call where <code>x</code> has been created.
<code>check</code>	logical activating consistency checks for <code>x</code> .
<code>sfile</code>	a file name, typically with extension <code>'.rds'</code> or <code>NULL</code> .
<code>doAL</code>	logical indicating if <code>mkAL()</code> should be called, or rather just <code>x</code> be saved.
<code>msg</code>	logical indicating whether a message is printed when an object is read from <code>sfile</code> .
<code>err.value</code>	numeric which is used to replace the value of the array entry in case of an error.
<code>comp</code>	character string denoting the component.
<code>FUN</code>	function to be applied right before the resulting array array is constructed.
<code>responseName</code>	(for <code>array2df():</code>) a string specifying the name of the "value" column of the resulting data frame.

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.

`valArray()` basically converts arrays of lists as returned by `mkAL()` to an **array** only containing the element "value". However, if there was an error, this would be `NULL` and thus has to be encoded in the **array**. The element by which `NULL` is replaced is provided by `err.value`.

`getArray()` converts arrays of lists as returned by `mkAL()` to an **array** of **numeric** 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 an 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"; see the vignette for details. Also, in case of an error, the corresponding entry in the array is replaced by `err.value`.

`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

For

ul() the unlisted list; see `unlist()`.

mkAL() an **array** of **lists**.

saveSim() the **array** returned by `mkAL()`.

maybeRead() the object read by `readRDS()` from `sfile` or nothing (if `sfile` does not exist).

getArray() an `array` containing the values of the specified component `comp` after applying `FUN` (with useful defaults) to them.

array2df(x) a `data.frame` with several columns built from the `dimnames(x)` and a column named `responseName` with the values of `x`.

Author(s)

Marius Hofert and Martin Maechler.

References

see [simsalapar-package](#).

See Also

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

Examples

```
## A longer, "interesting" example is in demo(robust.mean)
```

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`.

`crop` cropping command, can be one of:

`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()`.

Author(s)

Marius Hofert.

See Also

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

Examples

```
## definition
dev.off.pdf
```

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.

Usage

```
doLapply(vList, seed="seq", repFirst=TRUE,
         sfile=NULL, check=TRUE, doAL=TRUE, subjob.=subjob, monitor=FALSE,
         doOne, ...)
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,
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,
doOne, ...)
doClusterApply(vList, cluster=makeCluster(detectCores(), type="PSOCK"),
load.balancing=TRUE, block.size = 1, seed="seq", repFirst=TRUE,
sfile=NULL, check=TRUE, doAL=TRUE, subjob.=subjob, monitor=FALSE,
doOne, initExpr, exports=character(), ...)

doRes.equal(x, y, tol = 1e-15, ...)

```

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 <code>makeCluster()</code> . For <code>doForeach()</code> , this can be NULL as well, see Details below.
cores	the number of cores. For <code>doForeach()</code> , this can be NULL as well, see Details below.
nslaves	the number of workers for <code>doRmpi</code> , passed to package Rmpi 's <code>mpi.spawn.Rslaves</code> when no running workers are found.
load.balancing	logical indicating whether load balancing is used: doRmpi() <code>mpi.applyLB()</code> is used instead of <code>mpi.apply()</code> . doMclapply() here, <code>mc.preschedule=!load.balancing</code> determines load balancing. doClusterApply() <code>clusterApplyLB()</code> instead of <code>clusterApply()</code> .
block.size	size of blocks of rows in the virtual grid which are computed simultaneously (load-balancing).
seed, repFirst	see <code>subjob()</code> .
sfile, check, doAL	see <code>saveSim()</code> .
subjob.	a function for computing a subjob (one row of the virtual grid). Typically <code>subjob()</code> .
doOne	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 <code>printInfo[["default"]]</code> .
extraPkgs	character vector of packages to be made available on the nodes.
exports	character vector of functions (for <code>doForeach()</code> and <code>doClusterApply()</code>) or objects (for <code>doRmpi()</code>) to export.
initExpr	expression initially evaluated on the cluster (can be missing).

...	additional arguments passed to <code>subjob()</code> (typically further passed on to <code>doOne()</code>), or, for <code>doRes.equal()</code> , to <code>all.equal(*)</code> .
<code>x, y</code>	each a result of, say <code>doLapply()</code> which should be compared where sensible, i.e., the first three components "value", "error", "warning", using <code>all.equal</code> .
<code>tol</code>	passed to <code>all.equal(*)</code> .

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()`.

Usage

```
doCallWE(f, arg1,
         timer = mkTimer(gcFirst=FALSE))

mkTimer(gcFirst)
```

Arguments

f	a function which given data and parameters, computes the statistic we are simulating.
arg1	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(<code><arg1></code>), if there was no error, <code>NULL</code> otherwise.
error	error message (see simpleError or stop()), <code>NULL</code> otherwise.
warning	warning message (see simpleWarning or warning()), <code>NULL</code> otherwise.
time	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"]]))
```

doCheck

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.

Usage

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

Arguments

expr	an R object of <code>class</code> expression or language, typically as from <code>quote(...)</code> .
x	a <code>character</code> 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, Re1Table, 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"))

```

grid-stuff

Tools For Working with Variable Specification Lists

Description

From a variable specification list ([varlist](#)),

getEl() gets elements of a variable specification list that match the given variable type.

mkGrid() builds a grid, e.g., for parallel evaluation, basically by calling `do.call(expand.grid, <list>)`.

mkNms() builds a [list](#) of names, e.g., to be used as [dimnames](#) for a corresponding simulation result [array](#).

get.n.sim() extracts `n.sim` or returns 1 if it is not contained in `vList`.

set.n.sim() modifies or sets `n.sim` in `vList`.

get.nonGrids() extracts all variables not having `type="grid"` and returns `n.sim` the same as `get.n.sim()`.

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

<code>vList</code>	a list of variable specifications, typically resulting from varlist() . Each variable spec is itself a named list which must contain a "value" component.
<code>type</code>	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.
<code>comp</code>	either a character string containing the component name to pick out or <code>NA</code> (in which case all components are picked out).
<code>addNms</code>	logical, specifying if the resulting names should be of the form <code><var>=<value></code> instead of just <code><value></code> .
<code>n</code>	for <code>set.n.sim()</code> : the value <code>n.sim</code> should be set to; an integer or <code>NULL</code> .

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 provided type.

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

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

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),
         n      = list(type="grid",
                       value = c(20, 100, 500)), # sample sizes
         p      = 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))
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
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".

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.

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.

Usage

```
mayplot(x, vList, row.vars, col.vars, xvar,
        method = if(has.n.sim) "boxplot" else "lines",
        type = "l", pch = NULL, ylim = "global",
        log = "", do.legend = TRUE,
        spc = c(0.04/max(1,n.x-1), 0.04/max(1,n.y-1)),
        axlabspc=c(0.12, 0.08), labspc=c(0.04, 0.04),
        n.sim.spc = 0.06, auxcol = c("gray40", "gray78", "gray90", "white"),
        pcol = c("black", "blue", "red", "orange"), grid.lwd = 1.6, ax.lwd = 2,
        tx.cex = 1.2, leg.cex = 1, xlab = NULL, ylab = NA,
        do.n.sim = has.n.sim,
        verbose = getOption("verbose"), show.layout = verbose, ...)
```

Arguments

x	numeric array of 'rank' 5, i.e., <code>length(dim(x)) == 5</code> , with <i>named dimnames</i> .
vList	a list of variable specifications, see varlist and mkGrid .
row.vars	dimension name of x; this variable is plotted in the plot rows
col.vars	dimension name of x; this variable is plotted in the plot columns
xvar	dimension name of x; this variable is plotted on the x axis of each 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).
type	character indicating the type of plotting in the non-boxplot case; actually any of 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).
ylim	either string "global", "local", or a numeric vector, as for plot.default .
log	logical indicating if logarithmic scales should be used (in the individual plots).
do.legend	logical indicating if a legend should be added.
spc	dimensions (x, y) in "npc" for the space between sub-plots. The default uses a simple adaption to the number of sub-plots in each direction.
axlabspc	vector of length two containing the width of the y axis label and the height of the x axis label in "npc".

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”.
n.sim.spc	space for n.sim on the bottom right of the plot in “npc” (only if available).
auxcol	auxiliary colors; vector with four components: <ol style="list-style-type: none"> 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
pcol	plot base colors. If more colors than the provided ones are required, <code>colorRampPalette()</code> is used.
grid.lwd	lwd for grid
ax.lwd	lwd for axes
tx.cex	cex for row and column labels
leg.cex	cex of legend text and n.sim if appropriate
xlab	x axis label (spanned over all plot columns); when NULL, the default is <code>vList[[xvar]]\$expr</code> ; to suppress, use NA.
ylab	y axis label (spanned over all plot rows): Typically a label for the “value” of the simulation.
do.n.sim	<code>logical</code> indicating whether n.sim is displayed on the bottom right of the plot (only if available).
verbose	<code>logical</code> indicating whether more information is displayed during plotting.
show.layout	<code>logical</code> indicating whether the grid layout is displayed.
...	optional arguments passed to <code>panel()</code> .

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]
## an array as from x <- valArray( doMclapply(vLis, ..) ) :
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 :
mayplot(x, vLis, row.vars="family", col.vars="tau", xvar="alpha", log="y", xlab=NA)

```

subjob

Function for Computing one Row of the Virtual Grid (Subjob)

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

```

subjob(i, pGrid, nonGrids, n.sim, seed, keepSeed = FALSE,
  repFirst = TRUE, doOne,
  timer = mkTimer(gcFirst=FALSE), monitor = FALSE, ...)

```

```

printInfo # or
# printInfo[["default"]]

```

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() .
nonGrids	values of non-“grid”-variables (if provided, passed to doOne()), i.e., typically get.nonGrids(*) [["nonGrids"]].
n.sim	number of simulation replications.
seed	one of:

	<p><code>NULL</code> <code>.Random.seed</code> remains untouched. If it does not exist, generate it by calling <code>runif(1)</code>. This case typically leads to non-reproducible results.</p> <p><code>numeric(n.sim)</code> a <code>numeric</code> vector of length <code>n.sim</code> 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.</p> <p><code>vector("list", n.sim)</code> a <code>list</code> of length <code>n.sim</code> containing seeds (typically numeric vectors) for each of the <code>n.sim</code> simulation replications (same seed for each row in the (physical) grid). The seeds are assigned to <code>.Random.seed</code> in <code>globalenv()</code> and can thus be used for other random number generators such as "L'Ecuyer-CMRG", see <code>set.seed()</code>. This case leads to reproducible results.</p> <p><code>NA</code> <code>.Random.seed</code> remains untouched. If it does not exist, so be it. No fifth component is concatenated to the result of the <code>doOne()</code> call in this case (in all other case, it is appended if <code>keepSeed=TRUE</code>). This method typically leads to non-reproducible results.</p> <p><code>character string</code> a character string specifying a seeding method. Currently only "seq" in which case the seeds 1 to <code>n.sim</code> for the <code>n.sim</code> simulation replications are used. This case leads to reproducible results.</p>
<code>keepSeed</code>	<code>logical</code> indicating if <code>.Random.seed</code> should be appended to each return value of <code>doCallWE()</code> .
<code>repFirst</code>	<code>logical</code> ; if <code>TRUE</code> (the default), all <code>n.sim</code> replications are computed for a row in the (physical) grid first, before the next row is considered; if <code>FALSE</code> , first all rows of the (physical) grid are computed for a fixed replicate until the next replicate is considered.
<code>doOne</code>	<code>function</code> for computing one row in the (physical) grid; must return a numeric vector, matrix, or array.
<code>timer</code>	a <code>function</code> similar to <code>system.time()</code> , passed to <code>doCallWE()</code> .
<code>monitor</code>	<code>logical</code> indicating whether a monitor is displayed.
<code>...</code>	additional arguments passed to <code>doOne()</code> .

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 A named `list` of functions string containing information about the sub-job which `subjob()` has just finished.

subjob() A vector of length five if `seed` is not `NA`, otherwise of length four. The first four components contain the return value of `doCallWE()`. The fifth component contains `.Random.seed` before the call of `doCallWE()` (for reproducibility).

Author(s)

Marius Hofert and Martin Maechler.

See Also

[doCallWE\(\)](#); [.Random.seed](#) for information about random number generators and seeds.

For examples of *implicit* use of `subjob`, see [doLapply](#).

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 `tblines()`.

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

`fftable()` essentially calls `format.ftable()` and adds attributes `ncv` and `nrw` to the return object.

`tblines()` computes ingredients for converting a `character matrix` with attributes to a LaTeX table.

`cattblines()` is a small auxiliary function which creates rows of a LaTeX table from a given matrix.

Usage

```
## 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, ...)

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

tblines(x, align = NULL, booktabs = TRUE, head = NULL,
        rsep = "\\|", sp = if(booktabs) 3 else 1.25, rsep.sp = NULL,
```

```
csep = " & ", quote = FALSE)
```

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

Arguments

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

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.

Examples

```
## Different table layouts for the same content
(ft1 <- ftable(Titanic, col.vars = 1:4))
(ft2 <- ftable(Titanic, row.vars = 1))
(ft3 <- ftable(Titanic, row.vars = 1:2))
(ft4 <- ftable(Titanic, row.vars = 1:3))
(ft5 <- ftable(Titanic, row.vars = 1:4))

## 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)
ftab <- formatC(tab, digits=4, format="f")
cattablines(ftab)
rownames(ftab) <- LETTERS[1:nrow(ftab)]
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.

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

```
## Adapted from demo(error.catching) :
str(r1 <- tryCatch.W.E( log( 2 ) ) )
str(r2 <- tryCatch.W.E( log(-1 ) ) )
str(r3 <- tryCatch.W.E( log("a") ) )
stopifnot(is.null(r1$warning),
          is.na( r2$value), inherits(r2$warning, "warning"),
          is.null(r3$warning), inherits(r3$value, "error"))
```

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](#)).

Usage

```
varlist(...)
dimnames2varlist(dmn)
```

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

Arguments

```
...           of the form
              nam1 = list(...),
              nam2 = list(...),
              .....
              namk = list(...)
```


	i.e, a “list” of variable specifications using “sub lists” <code>list(...)</code> = <code>list(value = <vv>, type = <tp> <e>)</code> , see the details and the examples below.
<code>dmn</code>	named <code>dimnames</code> , a <code>list</code> .
object	a “varlist” object.

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 simulation study. They affect the final result of course, but they do not appear as a dimension in the result array of the simulation study.

“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()`, `doMcclapply()`, 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.

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.

See Also

`namedList`; `getEl` for easy extraction of elements from a “varlist”.

The `toLatex` method for varlists, `toLatex.varlist`.

`doLapply()`, `doForeach()`, `doRmpi()`, `doMcclapply()`, `doClusterApply()` for the functions to iterate over the virtual grid.

Examples

```

showClass("varlist")

vList <- varlist(
  n.sim = list(value = 1000, expr = quote(N[sim])), # type = N
  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)) # 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")
stopifnot(identical(
  do.call(varlist, lvl),
  vList ))

## From a data.frame to a LaTeX table :
arrTitan <- as.table(Titanic)
vLTitan <- dimnames2varlist(dimnames(arrTitan))
vLTitan
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.

Usage

```

wrapLaTable(x, align, do.table = TRUE, placement = "htbp", center = TRUE,
           fontsize = "normalsize", booktabs = TRUE,
           caption = NULL, label = NULL)

```

Arguments

x 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 "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").
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 preamble of the corresponding .tex or .Rnw file.

Value

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

Author(s)

Marius Hofert.

References

see [simsalapar-package](#).

See Also

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

Examples

```
fTAB <- ftable(Titanic, row.vars = 1:2)
ffTAB <- fftable(fTAB)
tLIST <- tablines(ffTAB)

wrapLaTable(structure(tLIST$body, head = tLIST$head), align = tLIST$align,
             caption="The Titanic data set.", label="tab:titanic")
```

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