

# Package ‘rexpokit’

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**Type** Package

**Title** R wrappers for EXPOKIT; other matrix functions

**Version** 0.24.1

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**Maintainer** Nicholas J. Matzke <matzke@berkeley.edu>

**Depends** methods, SparseM, Rcpp (>= 0.9.10)

**LinkingTo** Rcpp

**Description** This package wraps some of the matrix exponentiation utilities from EXPOKIT (<http://www.maths.uq.edu.au/expokit/>), a FORTRAN library that is widely recommended for matrix exponentiation (Sidje RB, 1998. "Expokit: A Software Package for Computing Matrix Exponentials." ACM Trans. Math. Softw. 24(1): 130-156). EXPOKIT includes functions for exponentiating both small, dense matrices, and large, sparse matrices (in sparse matrices, most of the cells have value 0). Rapid matrix exponentiation is useful in phylogenetics when we have a large number of states (as we do when we are inferring the history of transitions between the possible geographic ranges of a species), but is probably useful in other ways as well.

**URL** <http://phylo.wikidot.com/rexpokit>

**License** GPL (>= 2)

**LazyLoad** yes

**ByteCompile** true

**Author** Nicholas J. Matzke [aut, cre, cph],  
Roger B. Sidje [aut, cph]

**NeedsCompilation** yes

**Repository** CRAN

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## R topics documented:

rexpokit-package . . . . .	2
coo2mat . . . . .	6

expokit_dgexpv_Qmat . . . . .	8
expokit_dgexpv_wrapper . . . . .	11
expokit_dgpadm_Qmat . . . . .	14
expokit_dmexpv_Qmat . . . . .	15
expokit_dmexpv_wrapper . . . . .	17
expokit_mydgexpv_wrapper . . . . .	19
expokit_mydmexpv_wrapper . . . . .	21
expokit_wrapalldgexpv_tvals . . . . .	23
expokit_wrapalldmexpv_tvals . . . . .	25
fermat.test . . . . .	27
findrows_w_all_zeros . . . . .	28
mat2coo . . . . .	29
mat2coo_forloop . . . . .	30
row_allzero_TF . . . . .	31
SparseM_coo_to_REXPOKIT_coo . . . . .	32

## Index 34

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rexpokit-package	<i>Matrix exponentiation with EXPOKIT in R</i>
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## Description

Matrix exponentiation with EXPOKIT in R

## Details

Package:	rexpokit
Type:	Package
Version:	0.24.1
Date:	2013-07-08
License:	GPL (>= 2)
LazyLoad:	yes

This package wraps some of the matrix exponentiation utilities from EXPOKIT (<http://www.maths.uq.edu.au/expokit/>), a FORTRAN library that is widely recommended for fast matrix exponentiation (Sidje RB, 1998. "Expokit: A Software Package for Computing Matrix Exponentials." *ACM Trans. Math. Softw.* 24(1): 130-156).

The FORTRAN package was developed by Roger B. Sidje, see <http://www.maths.uq.edu.au/expokit/>. Nicholas J. Matzke adapted the package for use with R and wrote the R interface. Permission to distribute the EXPOKIT source under GPL was obtained from Roger B. Sidje.

EXPOKIT includes functions for exponentiating both small, dense matrices, and large, sparse matrices (in sparse matrices, most of the cells have value 0). Rapid matrix exponentiation is useful in phylogenetics when we have a large number of states (as we do when we are inferring the history of transitions between the possible geographic ranges of a species), but is probably useful in other

ways as well.

### Background

Various messages on discussion boards have asked whether or not there is an R package that uses EXPOKIT. There are only two as of this writing (January 2013) – [diversitree](#) and `ctarma`. However, `diversitree`'s usage is nested deeply in a series of dynamic functions and integrated with additional libraries (e.g. `deSolve`) and so is very difficult to extract for general usage, and `ctarma` implements only ZEXPM via `ctarma::zexpm`. Niels Richard Hansen <Niels.R.Hansen@math.ku.dk> is also working on an implementation of certain EXPOKIT functions.

(See the additional notes file `EXPOKIT_For_Dummies_notes_v1.txt` for additional notes on wrappers for EXPOKIT in Python etc.)

As it turns out, the EXPOKIT documentation and code is far from trivial to figure out, since the code as published does not run "out of the box" – in particular, the Q transition matrix ("matvec"), which is the major input into an exponentiation algorithm, is not input directly, but rather via another function, which requires the user to put together some FORTRAN code to do this and make a wrapper for the core function. I couldn't figure it out in a short amount of time, but Stephen Smith did for his "LAGRANGE" biogeography package, so I copied and modified this chunk of his code to get started.

### Installation hints

Installing `rexpokit` from source will require a `gfortran` compiler to convert the FORTRAN code files in `/src (*.f)` to object files (`*.o`), and `g++` to compile and link the C++ wrapper. `rexpokit` was developed on an Intel Mac running OS X 10.7. I (NJM) successfully compiled it using `g++` and `gfortran` from (`gcc` version 4.2.1).

### Citation

This code was developed for the following publication. Please cite if used: Matzke, Nicholas J. (2012). "Founder-event speciation in BioGeoBEARS package dramatically improves likelihoods and alters parameter inference in Dispersal-Extinction-Cladogenesis (DEC) analyses." *Frontiers of Biogeography* 4(suppl. 1): 210. Link to abstract and PDF of poster: <http://phylo.wikidot.com/matzke-2013-international-biogeography-society-poster>. (Poster abstract published in the Conference Program and Abstracts of the International Biogeography Society 6th Biannual Meeting, Miami, Florida. Poster Session P10: Historical and Paleo-Biogeography. Poster 129B. January 11, 2013.)

Please also cite Sidje (1998).

### Acknowledgements/sources

1. Niels Richard Hansen <Niels.R.Hansen@math.ku.dk> helped greatly with the initial setup of the package. See his [expoRkit](#) for another R implementation of EXPOKIT routines.

2. EXPOKIT, original FORTRAN package, by Roger B. Sidje <rbs@maths.uq.edu.au>, Department of Mathematics, University of Queensland, Brisbane, QLD-4072, Australia, (c) 1996-2013 All Rights Reserved

Sidje has given permission to include EXPOKIT code in this R package under the usual GPL license

for CRAN R packages. For the full EXPOKIT copyright and license, see `expokit_copyright.txt` under `rexpokit/notes/`.

EXPOKIT was published by Sidje in: Sidje RB (1998). "Expokit. A Software Package for Computing Matrix Exponentials." *ACM-Transactions on Mathematical Software*, 24(1):130-156. <http://tinyurl.com/bwa87rq>

3. A small amount of C++ code wrapping EXPOKIT was modified from a file in LAGRANGE, C++ version by Stephen Smith:

<http://code.google.com/p/lagrange/>  
<https://github.com/blackrim/lagrange>

Specifically:

```
* RateMatrix.cpp
*
* Created on: Aug 14, 2009
* Author: smitty
*
```

...and the `my_*.f` wrappers for the EXPOKIT `*.f` code files.

4. Also copied in part (to get the `.h` file) from:

Python package "Pyprop":

<http://code.google.com/p/pyprop/>  
<http://pyprop.googlecode.com/svn/trunk/core/krylov/expokit/expokitpropagator.cpp>  
<http://www.koders.com/python/fidCA95B5A4B2FB77455A72B8A361CF684FFE48F4DC.aspx?s=fourier+transform>

Specifically:

`pyprop/core/krylov/expokit/f2c/expokit.h`

5. The EXPOKIT FORTRAN package is available at:

<http://www.maths.uq.edu.au/expokit/>

Copyright:

<http://www.maths.uq.edu.au/expokit/copyright>

...or...

`expokit_copyright.txt` in this install

### Author(s)

Nicholas J. Matzke <matzke@berkeley.edu>, Roger B. Sidje <roger.b.sidje@ua.edu>

### References

<http://www.maths.uq.edu.au/expokit/>

<http://www.maths.uq.edu.au/expokit/copyright>

Matzke N (2012). "Founder-event speciation in BioGeoBEARS package dramatically improves likelihoods and alters parameter inference in Dispersal-Extinction-Cladogenesis (DEC) analyses." *Frontiers of Biogeography*, \*4\*(suppl. 1), pp. 210. ISSN 1948-6596, Poster abstract published in the Conference Program and Abstracts of the International Biogeography Society 6th Biannual Meeting, Miami, Florida. Poster Session P10: Historical and Paleo-Biogeography. Poster 129B. January 11, 2013, <URL: <http://phylo.wikidot.com/matzke-2013-international-biogeography-society-poster>>.

Sidje RB (1998). "Expokit. A Software Package for Computing Matrix Exponentials." *ACM Trans. Math. Softw.*, \*24\*(1), pp. 130-156. <URL: <http://dx.doi.org/10.1145/285861.285868>>, <URL: <http://dl.acm.org/citation.cfm?id=285868>>.

Eddelbuettel D and Francois R (2011). "Rcpp: Seamless R and C++ Integration." *Journal of Statistical Software*, \*40\*(8), pp. 1-18. ISSN 1548-7660, See also: <URL: <http://cran.r-project.org/web/packages/Rcpp/vignettes/introduction.pdf>>, <URL: <http://cran.r-project.org/web/packages/Rcpp/index.html>>. , <URL: <http://www.jstatsoft.org/v40/i08>>.

Moler C and Loan CV (2003). "Nineteen dubious ways to compute the exponential of a matrix, twenty-five years later." *SIAM review*, \*45\*(1), pp. 3-49. <URL: <http://www.jstor.org/stable/25054364>>.

Foster PG (2001). "The Idiot's Guide to the Zen of Likelihood in a Nutshell in Seven Days for Dummies, Unleashed." Online PDF, widely copied, <URL: <http://www.bioinf.org/molsys/data/idiots.pdf>>.

## See Also

[expokit](#) [expokit\\_wrapalldmexpv\\_tvals](#)

## Examples

```
# Example code
# For background and basic principles, see rexpokit/notes/EXPOKIT_For_Dummies_notes_v1.txt

library(rexpokit)

# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504,
0.168, 0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# Exponentiate each with EXPOKIT's dgpadm (good for small dense matrices)
for (t in tvals)
{
```

```

Pmat = expokit_dgpadm_Qmat(Qmat=Qmat, t=t, transpose_needed=TRUE)
cat("\n\nTime=", t, "\n", sep="")
print(Pmat)
}

# Exponentiate each with EXPOKIT's dmexpv (should be fast for large sparse matrices)
for (t in tvals)
{
Pmat = expokit_dmexpv_Qmat(Qmat=Qmat, t=t, transpose_needed=TRUE)
cat("\n\nTime=", t, "\n", sep="")
print(Pmat)
}

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DMEXPV, single t-value
expokit_wrapalldmexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldmexpv_tvals(Qmat=Qmat, tvals=2)

# DGEXPV, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# These functions runs the for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DMEXPV functions
list_of_P_matrices_dmexpv = expokit_wrapalldmexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dmexpv

# DGEXPV functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv

# Check if there are differences in the results (might only happen for large problems)
cat("\n")
cat("Differences between dmexpv and dgexpv\n")

for (i in 1:length(list_of_P_matrices_dmexpv))
{
diffs = list_of_P_matrices_dmexpv[[i]] - list_of_P_matrices_dgexpv[[i]]
print(diffs)
cat("\n")
}

```

## Description

EXPOKIT's dmexp-type functions deal with sparse matrices. These have a lot of zeros, and thus can be compressed into COO (coordinated list) format, which is described here:

## Usage

```
coo2mat(coomat,  
        n = max(max(coomat[, 1]), max(coomat[, 2])),  
        transpose_needed = FALSE)
```

## Arguments

coomat	a 3-column matrix or data.frame (basically cbind(ia, ja, a))
n	the order of the matrix
transpose_needed	If TRUE (default), matrix will be transposed (apparently EXPOKIT needs the input matrix to be transposed compared to normal)

## Details

[http://en.wikipedia.org/wiki/Sparse\\_matrix#Coordinate\\_list\\_.28COO.29](http://en.wikipedia.org/wiki/Sparse_matrix#Coordinate_list_.28COO.29)

In EXPOKIT and its wrapper functions, a COO-formated matrix is input as 3 vectors (first two integer, the third double):

ia = row number  
ja = column number  
a = value of that cell in the matrix (skipping 0 cells)

This function takes a 3-column matrix or data.frame (basically cbind(ia, ja, a)) and the order of the matrix, n (n = the order of the matrix, i.e. number of rows/columns) and converts back to standard square format.

## Value

outmat

## Author(s)

Nicholas J. Matzke <matzke@berkeley.edu>

**Examples**

```
# Example use:
ia = c(1, 1, 1, 1, 2, 2, 2, 2, 3, 3, 3, 3, 4, 4, 4, 4)
ja = c(1, 2, 3, 4, 1, 2, 3, 4, 1, 2, 3, 4, 1, 2, 3, 4)
a = c(-1.218, 0.126, 0.168, 0.126, 0.504, -0.882, 0.504,
0.672, 0.336, 0.252, -1.050, 0.252, 0.378, 0.504, 0.378, -1.050)
coomat = cbind(ia, ja, a)
print(coomat)
n = 4
Qmat = coo2mat(coomat, n)
print(Qmat)
```

---

expokit\_dgexpv\_Qmat    *EXPOKIT dgexpv matrix exponentiation on Q matrix*

---

**Description**

This function converts a matrix to COO format and exponentiates it via the EXPOKIT dgexpv function (designed for sparse matrices) and wrapper functions wrapalldgexpv\_ around dgexpv.

**Usage**

```
expokit_dgexpv_Qmat(Qmat = NULL, t = 2.1,
  inputprobs_for_fast = NULL, transpose_needed = TRUE,
  transform_to_coo_TF = TRUE, coo_n = NULL, anorm = NULL,
  check_for_0_rows = TRUE)
```

**Arguments**

Qmat	an input Q transition matrix
t	a time value to exponentiate by
inputprobs_for_fast	If NULL (default), the full probability matrix (Pmat) is returned. However, the full speed of EXPOKIT on sparse matrices will be exploited if inputprobs_for_fast=c(starting probabilities). In this case these starting probabilities are input to myDMEXPV directly, as v, and w, the output probabilities, are returned.
transpose_needed	If TRUE (default), matrix will be transposed (apparently EXPOKIT needs the input matrix to be transposed compared to normal)
transform_to_coo_TF	Should the matrix be transposed to COO? COO format is required for EXPOKIT's sparse-matrix functions (like dmexpv and unlike the padm-related functions. Default TRUE; if FALSE, user must put a COO-formated matrix in Qmat. Supplying the coo matrix is probably faster for repeated calculations on large matrices.

coo_n	If a COO matrix is input, coo_n specified the order (# rows, equals # columns) of the matrix.
anorm	dgexpv requires an initial guess at the norm of the matrix. Using the R function <code>norm</code> might get slow with large matrices. If so, the user can input a guess manually (Lagrange seems to just use 1 or 0, if I recall correctly).
check_for_0_rows	If TRUE or a numeric value, the input Qmat is checked for all-zero rows, since these will crash the FORTRAN <code>wrapalldmexpv</code> function. A small nonzero value set to <code>check_for_0_rows</code> or the default (0.00000000000001) is input to off-diagonal cells in the row (and the diagonal value is normalized), which should fix the problem.

## Details

NOTE: DGEXPV vs. DMEXPV. According to the EXPOKIT documentation, DGEXPV should be faster than DMEXPV, however DMEXPV runs an accuracy check appropriate for Markov chains, which is not done in DGEXPV.

From EXPOKIT:

```
* The method used is based on Krylov subspace projection
* techniques and the matrix under consideration interacts only
* via the external routine 'matvec' performing the matrix-vector
* product (matrix-free method).
*
* This [DMEXPV, not DGEXPV -- NJM] is a customised version for Markov Chains. This means that a
* check is done within this code to ensure that the resulting vector
* w is a probability vector, i.e., w must have all its components
* in [0,1], with sum equal to 1. This check is done at some expense
* and the user may try DGEXPV which is cheaper since it ignores
* probability constraints.
```

I (NJM) have not noticed a difference between the outputs of these two functions, but it might occur with large matrices.

COO (coordinated list) format is a compressed format that is required for EXPOKIT's sparse-matrix functions (like `dgexpv` and unlike EXPOKIT's `padm`-related functions. COO format is described here:

[http://en.wikipedia.org/wiki/Sparse\\_matrix#Coordinate\\_list\\_.28COO.29](http://en.wikipedia.org/wiki/Sparse_matrix#Coordinate_list_.28COO.29)

If Qmat is NULL (default), a default matrix is input.

## Value

`tmpoutmat` the output matrix. `wrapalldgexpv_` produces additional output relating to accuracy of the output matrix etc.; these can be by a direct call of `dgexpv`.

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[mat2coo](#)

[expokit\\_dgexpv\\_wrapper](#)

[expokit\\_wrapalldgexpv\\_tvals](#)

**Examples**

```
# Example:
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# Exponentiate each with EXPKIT's dgexpv (should be fast for large sparse matrices)
for (t in tvals)
{
Pmat = expokit_dgexpv_Qmat(Qmat=Qmat, t=t, transpose_needed=TRUE)
cat("\n\nTime=", t, "\n", sep="")
print(Pmat)
}

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DGEXPV, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs the for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DGEXPV functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv
```

---

 expokit\_dgexpv\_wrapper

*EXPOKIT dgexpv wrapper function*


---

## Description

This function wraps the .C call to EXPOKIT for the dgexpv function. Only the output probability matrix is returned.

## Usage

```
expokit_dgexpv_wrapper(n, m, timeval, v, w, tol, anorm,
  wsp, lwsp, iwsp, liwsp, itrace, iflag, ia, ja, a, nz,
  res)
```

## Arguments

n	number of rows in Q matrix
m	n-1
timeval	the value to exponentiate the rate matrix by (often e.g. a time value)
v	variable to store some results in; should have n elements (and perhaps start with 1)
w	same length as v
tol	tolerance for approximations; usually set to 0.01
anorm	the norm of the Q matrix
lwsp	length of workspace (wsp); for dgexpv, lwsp=n*(m+2)+5*(m+2)^2+ideg+1
wsp	workspace to store some results in; should be a double with lwsp elements
liwsp	length of integer workspace; for dgexpv, liwsp=m+2
iwsp	integer workspace
itrace	option, set to 0
iflag	option, set to 0
ia	i indices of Qmat nonzero values
ja	j indices of Qmat nonzero values
a	nonzero values of Qmat (ia, ja, a are columns of a COO-formatted Q matrix)
nz	number of non-zeros in Qmat
res	space for output probability matrix (n x n) EXPOKIT needs the input matrix to be transposed compared to normal) COO format is required for EXPOKIT.

**Details**

NOTE: DGEXPV vs. DMEXPV. According to the EXPOKIT documentation, DGEXPV should be faster than DMEXPV, however DMEXPV runs an accuracy check appropriate for Markov chains, which is not done in DGEXPV.

**Value**

tmpoutmat the output matrix for the (first) input t-value

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[expokit\\_dgexpv\\_Qmat](#)

[expokit\\_wrapalldgexpv\\_tvals](#)

**Examples**

```
# Example building the inputs from scratch:

# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)
timeval = tvals[2]

ideg = as.integer(6)
n=nrow(Qmat)
m=n-1
# t=as.numeric(2.1)

# v should have as many elements as n; first element = 1 (?)
v=double(n)
v[1] = 1

# w is the same length
w = double(length=n)
tol=as.numeric(0.01)

# length of wsp
```

```

#lws = as.integer(n*(m+1)+n+(m+2)^2 + 4*(m+2)^2+ideg+1)
#lws = as.integer(n*(m+1)+n+(m+2)^2 + 5*(m+2)^2+ideg+1)
lws = as.integer(n*(m+2)+5*(m+2)^2+ideg+1)

#lws = 100
wsp = double(length=lws)

# length of iws
liws = max(m+2, 7)
iws = integer(length=liws)

res = double(length=n*n)

#matvec = matrix(data=Q, nrow=n, byrow=TRUE)
matvec = Qmat
tmatvec = t(matvec)
rowSums(tmatvec)
colSums(tmatvec)

# type="0" is being used here, this is supposed to be the
# default for norm(), although it throws an error if not
# specified
#
# From the help:
# type - character string, specifying the type of matrix norm to be
# computed. A character indicating the type of norm desired.
# "0", "o" or "1"
# specifies the one norm, (maximum absolute column sum);
anorm = as.numeric(norm(matvec, type="0"))
#anorm = 1

itrace = 0
iflag = 0

#a = as.numeric(tmatvec)
#a = as.numeric(matvec)
tmpmat = tmatvec
tmpmat_in_REXPOKIT_coo_fmt = mat2coo(tmpmat)
ia = tmpmat_in_REXPOKIT_coo_fmt[, "ia"]
ja = tmpmat_in_REXPOKIT_coo_fmt[, "ja"]
a = tmpmat_in_REXPOKIT_coo_fmt[, "a"]

# Number of non-zeros
nz = nrow(Qmat) * ncol(Qmat)

# Run the wrapper function

tmpoutmat = expokit_dgexpv_wrapper(n, m, timeval, v, w, tol, anorm, wsp,
lws, iws, liws, itrace, iflag, ia, ja, a, nz, res)

print(tmpoutmat)

```

---

expokit\_dgpadm\_Qmat    *EXPOKIT dgpadm matrix exponentiation on Q matrix*

---

### Description

This function exponentiates a matrix via the EXPOKIT padm function (designed for small dense matrices) and wrapper function wrapalldgpadm\_ around dmexpv.

### Usage

```
expokit_dgpadm_Qmat(Qmat = NULL, t = 2.1,
  transpose_needed = TRUE)
```

### Arguments

Qmat	an input Q transition matrix
t	one or more time values to exponentiate by
transpose_needed	If TRUE (default), matrix will be transposed (apparently EXPOKIT needs the input matrix to be transposed compared to normal)

### Details

From EXPOKIT:

```
* Computes exp(t*H), the matrix exponential of a general matrix in
* full, using the irreducible rational Pade approximation to the
* exponential function exp(x) = r(x) = (+/-)( I + 2*(q(x)/p(x)) ),
* combined with scaling-and-squaring.
```

If Qmat is NULL (default), a default matrix is input.

### Value

tmpoutmat the output matrix. wrapalldmexpv\_ produces additional output relating to accuracy of the output matrix etc.; these can be obtained by a direct call of wrapalldmexpv\_.

### Author(s)

Nicholas J. Matzke <matzke@berkeley.edu>

### See Also

[mat2coo](#)

**Examples**

```

# Example:
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# Exponentiate each with EXPOKIT's dgpadm (good for small dense matrices)
for (t in tvals)
{
Pmat = expokit_dgpadm_Qmat(Qmat=Qmat, t=t, transpose_needed=TRUE)
cat("\n\nTime=", t, "\n", sep="")
print(Pmat)
}

```

---

expokit\_dmexpv\_Qmat      *EXPOKIT dmexpv matrix exponentiation on Q matrix*

---

**Description**

This function converts a matrix to COO format and exponentiates it via the EXPOKIT dmexpv function (designed for sparse matrices) and wrapper functions wrapalldmexpv\_ around dmexpv.

**Usage**

```

expokit_dmexpv_Qmat(Qmat = NULL, t = 2.1,
  inputprobs_for_fast = NULL, transpose_needed = TRUE,
  transform_to_coo_TF = TRUE, coo_n = NULL, anorm = NULL,
  check_for_0_rows = TRUE)

```

**Arguments**

Qmat	an input Q transition matrix
t	one or more time values to exponentiate by
inputprobs_for_fast	If NULL (default), the full probability matrix (Pmat) is returned. However, the full speed of EXPOKIT on sparse matrices will be exploited if inputprobs_for_fast=c(starting probabilities). In this case these starting probabilities are input to myDMEXPV directly, as v, and w, the output probabilities, are returned.

transpose_needed	If TRUE (default), matrix will be transposed (apparently EXPOKIT needs the input matrix to be transposed compared to normal)
transform_to_coo_TF	Should the matrix be transposed to COO? COO format is required for EXPOKIT's sparse-matrix functions (like dmexpv and unlike the padm-related functions. Default TRUE; if FALSE, user must put a COO-formated matrix in Qmat. Supplying the coo matrix is probably faster for repeated calculations on large matrices.
coo_n	If a COO matrix is input, coo_n specified the order (# rows, equals # columns) of the matrix.
anorm	dmexpv requires an initial guess at the norm of the matrix. Using the
check_for_0_rows	If TRUE or a numeric value, the input Qmat is checked for all-zero rows, since these will crash the FORTRAN wrapalldmexpv function. A small nonzero value set to check_for_0_rows or the default (0.0000000000001) is input to off-diagonal cells in the row (and the diagonal value is normalized), which should fix the problem. R function <code>norm</code> might get slow with large matrices. If so, the user can input a guess manually (Lagrange seems to just use 1 or 0, if I recall correctly).

## Details

From EXPOKIT:

- \* The method used is based on Krylov subspace projection
- \* techniques and the matrix under consideration interacts only
- \* via the external routine 'matvec' performing the matrix-vector
- \* product (matrix-free method).
- \*
- \* This is a customised version for Markov Chains. This means that a
- \* check is done within this code to ensure that the resulting vector
- \* w is a probability vector, i.e., w must have all its components
- \* in  $[0,1]$ , with sum equal to 1. This check is done at some expense
- \* and the user may try DGEXPV which is cheaper since it ignores
- \* probability constraints.

COO (coordinated list) format is a compressed format that is required for EXPOKIT's sparse-matrix functions (like dmexpv and unlike EXPOKIT's padm-related functions.

COO (coordinated list) format is described here:

[http://en.wikipedia.org/wiki/Sparse\\_matrix#Coordinate\\_list\\_.28COO.29](http://en.wikipedia.org/wiki/Sparse_matrix#Coordinate_list_.28COO.29)

If Qmat is NULL (default), a default matrix is input.

**Value**

tmpoutmat the output matrix. wrapalldmexpv\_ produces additional output relating to accuracy of the output matrix etc.; these can be by a direct call of dmexpv.

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[mat2coo](#)  
[expokit\\_dmexpv\\_wrapper](#)  
[expokit\\_wrapalldmexpv\\_tvals](#)

**Examples**

```
# Example:
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# Exponentiate each with EXPOKIT's dmexpv (should be fast for large sparse matrices)
for (t in tvals)
{
Pmat = expokit_dmexpv_Qmat(Qmat=Qmat, t=t, transpose_needed=TRUE)
cat("\n\nTime=", t, "\n", sep="")
print(Pmat)
}
```

---

expokit\_dmexpv\_wrapper

*EXPOKIT dmexpv wrapper function*

---

**Description**

This function wraps the .C call to EXPOKIT for the dmexpv function. Only the output probability matrix is returned.

**Usage**

```
expokit_dmexpv_wrapper(n, m, t, v, w, tol, anorm, wsp,
    lwsp, iwsp, liwsp, itrace, iflag, ia, ja, a, nz, res)
```

**Arguments**

n	number of rows in Q matrix
m	n-1
t	the value to exponentiate the rate matrix by (often e.g. a time value)
v	variable to store some results in; should have n elements (and perhaps start with 1)
w	same length as v
tol	tolerance for approximations; usually set to 0.01
anorm	the norm of the Q matrix
lwsp	length of workspace (wsp); for dmexpv, $lwsp=n*(m+2)+5*(m+2)^2+ideg+1$
wsp	workspace to store some results in; should be a double with lwsp elements
liwsp	length of integer workspace; for dmexpv, $liwsp=m+2$
iwsp	integer workspace
itrace	option, set to 0
iflag	option, set to 0
ia	i indices of Qmat nonzero values
ja	j indices of Qmat nonzero values
a	nonzero values of Qmat (ia, ja, a are columns of a COO-formatted Q matrix)
nz	number of non-zeros in Qmat
res	space for output probability matrix (n x n)

EXPOKIT needs the input matrix to be transposed compared to normal. COO format is required for EXPOKIT.

**Value**

tmpoutmat the output matrix for the (first) input t-value

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[expokit\\_dmexpv\\_Qmat](#)

[expokit\\_wrapalldmexpv\\_tvals](#)

**Examples**

```

# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DMEXPV, single t-value
expokit_wrapalldmexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldmexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs a for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DMEXPV functions
list_of_P_matrices_dmexpv = expokit_wrapalldmexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dmexpv

```

---

expokit\_mydgexpv\_wrapper

*EXPOKIT dgexpv wrapper function, return just output probs*

---

**Description**

This function wraps the .C call to EXPOKIT for the dgexpv function. Only the output probabilities not the Pmat probability matrix, are returned.

**Usage**

```

expokit_mydgexpv_wrapper(n, m, t, v, w, tol, anorm, wsp,
lwsp, iwsp, liwsp, itrace, iflag, ia, ja, a, nz)

```

**Arguments**

n	number of rows in Q matrix
m	n-1

t	the value to exponentiate the rate matrix by (often e.g. a time value)
v	variable to store some results in; should have n elements (and perhaps start with 1)
w	same length as v
tol	tolerance for approximations; usually set to 0.01
anorm	the norm of the Q matrix
lwsp	length of workspace (wsp); for dgexpv, lwsp=n*(m+2)+5*(m+2)^2+ideg+1
wsp	workspace to store some results in; should be a double with lwsp elements
liwsp	length of integer workspace; for dgexpv, liwsp=m+2
iwsp	integer workspace
itrace	option, set to 0
iflag	option, set to 0
ia	i indices of Qmat nonzero values
ja	j indices of Qmat nonzero values
a	nonzero values of Qmat (ia, ja, a are columns of a COO-formatted Q matrix)
nz	number of non-zeros in Qmat EXPOKIT needs the input matrix to be transposed compared to normal. COO format is required for EXPOKIT.

**Value**

w\_output\_probs the output probabilities (= myDGEXPV variable w, or the fifth output in the output from .Call("mydgexpv\_", ...), given the (first) input t-value.

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[expokit\\_dgexpv\\_Qmat](#)  
[expokit\\_wrapalldgexpv\\_tvals](#)

**Examples**

```
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)
```

```

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# dgexpv and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# dgexpv is specifically designed for Markov chains and so may be slower, but more accurate.

# dgexpv, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs a for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dgexpv/dgexpv), returning a list of probability matrices.

# dgexpv functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv

```

---

expokit\_mydmexpv\_wrapper

*EXPOKIT dmexpv wrapper function, return just output probs*

---

## Description

This function wraps the .C call to EXPOKIT for the dmexpv function. Only the output probabilities not the Pmat probability matrix, are returned.

## Usage

```
expokit_mydmexpv_wrapper(n, m, t, v, w, tol, anorm, wsp,
lwsp, iwsp, liwsp, itrace, iflag, ia, ja, a, nz)
```

## Arguments

n	number of rows in Q matrix
m	n-1
t	the value to exponentiate the rate matrix by (often e.g. a time value)
v	variable to store some results in; should have n elements (and perhaps start with 1)
w	same length as v
tol	tolerance for approximations; usually set to 0.01
anorm	the norm of the Q matrix
lwsp	length of workspace (wsp); for dmexpv, lwsp=n*(m+2)+5*(m+2)^2+ideg+1
wsp	workspace to store some results in; should be a double with lwsp elements
liwsp	length of integer workspace; for dmexpv, liwsp=m+2

iwsp	integer workspace
itrace	option, set to 0
iflag	option, set to 0
ia	i indices of Qmat nonzero values
ja	j indices of Qmat nonzero values
a	nonzero values of Qmat (ia, ja, a are columns of a COO-formatted Q matrix)
nz	number of non-zeros in Qmat

EXPOKIT needs the input matrix to be transposed compared to normal. COO format is required for EXPOKIT.

### Value

w\_output\_probs the output probabilities (= myDMEXPV variable w, or the fifth output in the output from .Call("mydmexpv\_", ...), given the (first) input t-value.

### Author(s)

Nicholas J. Matzke <matzke@berkeley.edu>

### See Also

[expokit\\_dmexpv\\_Qmat](#)  
[expokit\\_wrapalldmexpv\\_tvals](#)

### Examples

```
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DMEXPV, single t-value
expokit_wrapalldmexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldmexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs a for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.
```

```
# DMEXPV functions
list_of_P_matrices_dmexpv = expokit_wrapalldmexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dmexpv
```

---

expokit\_wrapalldgexpv\_tvals

*Run EXPOKIT's dgexpv on one or more t-values*

---

## Description

The function runs EXPOKIT's dgexpv function on a Q matrix and *one or more* time values. If Qmat is NULL (default), a default matrix is input.

## Usage

```
expokit_wrapalldgexpv_tvals(Qmat = NULL, tvals = c(2.1),
inputprobs_for_fast = NULL, transpose_needed = TRUE,
transform_to_coo_TF = TRUE, coo_n = NULL,
force_list_if_1_tval = FALSE, check_for_0_rows = TRUE)
```

## Arguments

Qmat	an input Q transition matrix
tvals	one or more time values to exponentiate by (doesn't have to literally be a time value, obviously)
inputprobs_for_fast	If NULL (default), the full probability matrix (Pmat) is returned. However, the full speed of EXPOKIT on sparse matrices will be exploited if inputprobs_for_fast=c(starting probabilities). In this case these starting probabilities are input to myDMEXPV directly, as v, and w, the output probabilities, are returned.
transpose_needed	If TRUE (default), matrix will be transposed (apparently EXPOKIT needs the input matrix to be transposed compared to normal)
transform_to_coo_TF	Should the matrix be transposed to COO? COO format is required for EXPOKIT's sparse-matrix functions (like dmexpv and unlike the padm-related functions. Default TRUE; if FALSE, user must put a COO-formated matrix in Qmat. Supplying the coo matrix is probably faster for repeated calculations on large matrices.
coo_n	If a COO matrix is input, coo_n specified the order (# rows, equals # columns) of the matrix.
force_list_if_1_tval	Default FALSE, but set to TRUE if you want a single matrix to be returned inside a list

**check\_for\_0\_rows**

If TRUE or a numeric value, the input Qmat is checked for all-zero rows, since these will crash the FORTRAN wrapalldmexpv function. A small nonzero value set to check\_for\_0\_rows or the default (0.0000000000001) is input to off-diagonal cells in the row (and the diagonal value is normalized), which should fix the problem.

**Details**

NOTE: DGEXPV vs. DMEXPV. According to the EXPOKIT documentation, DGEXPV should be faster than DMEXPV, however DMEXPV runs an accuracy check appropriate for Markov chains, which is not done in DGEXPV.

**Value**

tmpoutmat the output matrix, if 1 t-value is input; list\_of\_matrices\_output, if more than 1 t-value is input; to get a single output matrix in a list, set force\_list\_if\_1\_tval=TRUE

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[expokit\\_dgexpv\\_wrapper](#)

[expokit\\_dgexpv\\_Qmat](#)

**Examples**

```
# Example:
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molssys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# Exponentiate each with EXPOKIT's dgexpv (should be fast for large sparse matrices)
for (t in tvals)
{
Pmat = expokit_dgexpv_Qmat(Qmat=Qmat, t=t, transpose_needed=TRUE)
cat("\n\nTime=", t, "\n", sep="")
print(Pmat)
}
```

```

}

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DMEXPV, single t-value

# DGEXPV, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# These functions runs the for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DGEXPV functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv

```

---

```
expokit_wrapalldmexpv_tvals
```

*Run EXPOKIT's dmexpv on one or more t-values*

---

## Description

The function runs EXPOKIT's dmexpv function on a Q matrix and *one or more* time values. If Qmat is NULL (default), a default matrix is input.

## Usage

```
expokit_wrapalldmexpv_tvals(Qmat = NULL, tvals = c(2.1),
inputprobs_for_fast = NULL, transpose_needed = TRUE,
transform_to_coo_TF = TRUE, coo_n = NULL,
force_list_if_1_tval = FALSE, check_for_0_rows = TRUE)
```

## Arguments

Qmat	an input Q transition matrix
tvals	one or more time values to exponentiate by (doesn't have to literally be a time value, obviously)
inputprobs_for_fast	If NULL (default), the full probability matrix (Pmat) is returned. However, the full speed of EXPOKIT on sparse matrices will be exploited if inputprobs_for_fast=c(starting probabilities). In this case these starting probabilities are input to myDMEXPV directly, as v, and w, the output probabilities, are returned.
transpose_needed	If TRUE (default), matrix will be transposed (apparently EXPOKIT needs the input matrix to be transposed compared to normal)

transform_to_coo_TF	Should the matrix be transposed to COO? COO format is required for EXPOKIT's sparse-matrix functions (like dmexpv and unlike the padm-related functions. Default TRUE; if FALSE, user must put a COO-formatted matrix in Qmat. Supplying the coo matrix is probably faster for repeated calculations on large matrices.
coo_n	If a COO matrix is input, coo_n specified the order (# rows, equals # columns) of the matrix.
force_list_if_1_tval	Default FALSE, but set to TRUE if you want a single matrix to be returned inside a list
check_for_0_rows	If TRUE or a numeric value, the input Qmat is checked for all-zero rows, since these will crash the FORTRAN wrapalldmexpv function. A small nonzero value set to check_for_0_rows or the default (0.00000000000001) is input to off-diagonal cells in the row (and the diagonal value is normalized), which should fix the problem.

**Value**

tmpoutmat the output matrix, if 1 t-value is input; list\_of\_matrices\_output, if more than 1 t-value is input; to get a single output matrix in a list, set force\_list\_if\_1\_tval=TRUE

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[expokit\\_dmexpv\\_wrapper](#)  
[expokit\\_dmexpv\\_Qmat](#)

**Examples**

```
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.
```

```

# DGEXPV, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs the for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DGEXPV functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv

```

---

fermat.test

*Test an integer for primality with Fermat's little theorem.*


---

### Description

Fermat's little theorem states that if  $n$  is a prime number and  $a$  is any positive integer less than  $n$ , then  $a$  raised to the  $n$ th power is congruent to  $a$  modulo  $n$ .

### Usage

```
fermat.test(n)
```

### Arguments

`n` the integer to test for primality

### Value

Whether the integer passes the Fermat test for a randomized  $0 < a < n$  no workyATcallGraph-Primitives

### Note

`fermat.test` doesn't work for integers above approximately fifteen because modulus loses precision.

### Author(s)

Peter Danenberg <pcd@roxygen.org>

### References

[http://en.wikipedia.org/wiki/Fermat's\\_little\\_theorem](http://en.wikipedia.org/wiki/Fermat's_little_theorem)

---

findrows\_w\_all\_zeros *Check if a Q matrix has rows with all zeros*

---

### Description

Q matrices with all-zero rows will crash `.Call(wrapalldmexpv_, ...)` and `.Call(wrapalldgexpv_, ...)`, and therefore will crash `expokit_wrapalldmexpv_tvals()` and `expokit_wrapalldgexpv_tvals()` when these are set (the default) to return the full P matrix. These functions work fine with zero rows if `inputprobs_for_fast` is supplied, meaning that only the output probabilities of each state are returned.

### Usage

```
findrows_w_all_zeros(matvec)
```

### Arguments

matvec            Q transition matrix

### Value

A list of TRUE/FALSE, as long as the number of rows. TRUE=the is all zeros, FALSE=the row has nonzero values.

### Author(s)

Nicholas J. Matzke <matzke@berkeley.edu>

### See Also

[expokit\\_wrapalldmexpv\\_tvals](#)

[expokit\\_wrapalldgexpv\\_tvals](#)

### Examples

```
# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molssys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)
```

```

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DGEXPV, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs the for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DGEXPV functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv

```

---

mat2coo

---

*Convert matrix to COO format using SparseM function*


---

### Description

Converts a matrix to COO format using the SparseM function, presumably this is faster than using a for-loop.

### Usage

```
mat2coo(tmpmat)
```

### Arguments

tmpmat            A square matrix

### Details

EXPOKIT's dmexp-type functions deal with sparse matrices. These have a lot of zeros, and thus can be compressed into COO (coordinated list) format, which is described here:

[http://en.wikipedia.org/wiki/Sparse\\_matrix#Coordinate\\_list\\_.28COO.29](http://en.wikipedia.org/wiki/Sparse_matrix#Coordinate_list_.28COO.29)

In EXPOKIT and its wrapper functions, a COO-formated matrix is input as 3 vectors (first two integer, the third double):

```

ia = row number
ja = column number
a = value of that cell in the matrix (skipping 0 cells)

```

**Value**

tmpmat\_in\_REXPOKIT\_coo\_fmt A cbind of ia, ja, and a

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[mat2coo\\_forloop](#)

**Examples**

```
# Example use:
```

---

mat2coo_forloop	<i>Convert matrix to COO format using nested for-loops</i>
-----------------	--

---

**Description**

Converts a matrix to COO format. This version of the function uses for-loops, which is presumably less efficient than [mat2coo](#).

**Usage**

```
mat2coo_forloop(tmpmat)
```

**Arguments**

tmpmat            A square matrix

**Value**

tmpmat\_in\_REXPOKIT\_coo\_fmt A cbind of ia, ja, and a

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[mat2coo](#)

**Examples**

```
# Example use:
# Make a Q matrix
tmpmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Convert to REXPOKIT coo format
tmpmat_in_REXPOKIT_coo_fmt = mat2coo_forloop(tmpmat)
tmpmat_in_REXPOKIT_coo_fmt
```

---

row_allzero_TF	<i>Check if a row is all zeros</i>
----------------	------------------------------------

---

**Description**

Q matrices with all-zero rows will crash `.Call(wrapalldmexpv_, ...)` and `.Call(wrapalldgexpv_, ...)`, and therefore will crash `expokit_wrapalldmexpv_tvals()` and `expokit_wrapalldgexpv_tvals()` when these are set (the default) to return the full P matrix. These functions work fine with zero rows if `inputprobs_for_fast` is supplied, meaning that only the output probabilities of each state are returned.

**Usage**

```
row_allzero_TF(tmprow)
```

**Arguments**

tmprow            A row of a Q transition matrix

**Value**

TRUE if tmprow is all zeros, FALSE if not.

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[expokit\\_wrapalldmexpv\\_tvals](#)

[expokit\\_wrapalldgexpv\\_tvals](#)

**Examples**

```

# Make a square instantaneous rate matrix (Q matrix)
# This matrix is taken from Peter Foster's (2001) "The Idiot's Guide
# to the Zen of Likelihood in a Nutshell in Seven Days for Dummies,
# Unleashed" at:
# \url{http://www.bioinf.org/molsys/data/idiots.pdf}
#
# The Q matrix includes the stationary base frequencies, which Pmat
# converges to as t becomes large.
Qmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Make a series of t values
tvals = c(0.001, 0.005, 0.01, 0.05, 0.1, 0.5, 1, 2, 5, 14)

# DMEXPV and DGEXPV are designed for large, sparse Q matrices (sparse = lots of zeros).
# DMEXPV is specifically designed for Markov chains and so may be slower, but more accurate.

# DGEXPV, single t-value
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=tvals[1], transpose_needed=TRUE)
expokit_wrapalldgexpv_tvals(Qmat=Qmat, tvals=2)

# This function runs the for-loop itself (sadly, we could not get mapply() to work
# on a function that calls dmexpv/dgexpv), returning a list of probability matrices.

# DGEXPV functions
list_of_P_matrices_dgexpv = expokit_wrapalldgexpv_tvals(Qmat=Qmat,
tvals=tvals, transpose_needed=TRUE)
list_of_P_matrices_dgexpv

```

---

SparseM\_coo\_to\_REXPOKIT\_coo

*Convert a SparseM COO matrix to a plain matrix*

---

**Description**

Converts a SparseM COO-formatted matrix (an S4 object) to a plain matrix, with  
column #1 = ia = i index  
column #2 = ja = j index  
column #3 = a = nonzero values of the matrix

**Usage**

```
SparseM_coo_to_REXPOKIT_coo(tmpmat_in_SparseMcoo_fmt)
```

**Arguments**

tmpmat\_in\_SparseMcoo\_fmt

A square matrix S4 object derived from SparseM's as.matrix.coo

**Details**

Background: COO (coordinated list) format, is described here:

[http://en.wikipedia.org/wiki/Sparse\\_matrix#Coordinate\\_list\\_.28COO.29](http://en.wikipedia.org/wiki/Sparse_matrix#Coordinate_list_.28COO.29)

In EXPOKIT and its wrapper functions, a COO-formated matrix is input as 3 vectors (first two integer, the third double):

ia = row number  
ja = column number  
a = value of that cell in the matrix (skipping 0 cells)

**Value**

tmpmat\_in\_REXPOKIT\_coo\_fmt A cbind of ia, ja, and a

**Author(s)**

Nicholas J. Matzke <matzke@berkeley.edu>

**See Also**

[mat2coo\\_forloop](#)

**Examples**

```
# Example use:
# Make a Q matrix
tmpmat = matrix(c(-1.218, 0.504, 0.336, 0.378, 0.126, -0.882, 0.252, 0.504, 0.168,
0.504, -1.05, 0.378, 0.126, 0.672, 0.252, -1.05), nrow=4, byrow=TRUE)

# Covert to SparseM coo format
tmpmat_in_SparseMcoo_fmt = as.matrix.coo(tmpmat)

# Convert to REXPOKIT coo format
tmpmat_in_REXPOKIT_coo_fmt = SparseM_coo_to_REXPOKIT_coo(tmpmat_in_SparseMcoo_fmt)
tmpmat_in_REXPOKIT_coo_fmt
```

# Index

- \*Topic **expokit**
  - rexpokit-package, 2
- \*Topic **exponentiation**,
  - rexpokit-package, 2
- \*Topic **matrix**,
  - rexpokit-package, 2
- \*Topic **matrix**
  - rexpokit-package, 2
- \*Topic **package**,
  - rexpokit-package, 2
- \*Topic **phylogenetics**,
  - rexpokit-package, 2
- \*Topic **transition**
  - rexpokit-package, 2

coo2mat, 6

diversitree, 3

expokit\_dgexpv\_Qmat, 8, 12, 20, 24

expokit\_dgexpv\_wrapper, 10, 11, 24

expokit\_dgpadm\_Qmat, 14

expokit\_dmexpv\_Qmat, 15, 18, 22, 26

expokit\_dmexpv\_wrapper, 17, 17, 26

expokit\_mydgexpv\_wrapper, 19

expokit\_mydmexpv\_wrapper, 21

expokit\_wrapalldgexpv\_tvals, 10, 12, 20, 23, 28, 31

expokit\_wrapalldmexpv\_tvals, 5, 17, 18, 22, 25, 28, 31

expoRkit, 3, 5

fermat.test, 27

findrows\_w\_all\_zeros, 28

mat2coo, 10, 14, 17, 29, 30

mat2coo\_forloop, 30, 30, 33

norm, 9, 16

rexpokit (rexpokit-package), 2

rexpokit-package, 2

row\_allzero\_TF, 31

SparseM\_coo\_to\_REXPOKIT\_coo, 32