

Package ‘FourWayHMM’

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Title Parsimonious Hidden Markov Models for Four-Way Data

Version 1.0.0

Description Implements parsimonious hidden Markov models for four-way data via expectation-conditional maximization algorithm, as described in Tomarchio et al. (2020) <[arXiv:2107.04330](https://arxiv.org/abs/2107.04330)>. The matrix-variate normal distribution is used as emission distribution. For each hidden state, parsimony is reached via the eigen-decomposition of the covariance matrices of the emission distribution. This produces a family of 98 parsimonious hidden Markov models.

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Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Imports withr, snow, doSNOW, foreach, mclust, tensor, tidyr,
data.table, LaplacesDemon

Depends R (>= 2.10)

NeedsCompilation no

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HMM.fit

Fitting for parsimonious hidden Markov models for four-way data

Description

Fits, by using an ECM algorithm, parsimonious hidden Markov models to the given four-way data. Parallel computing is implemented and highly recommended for a faster model fitting. The Bayesian information criterion (BIC) is used to select the best fitting model.

Usage

```
HMM.fit(
  X,
  k = 1:3,
  init.par = NULL,
  mod.row = "all",
  mod.col = "all",
  ncores = 1,
  verbose = FALSE,
  ret.all = FALSE
)
```

Arguments

X	An array of dimension $p \times r \times n \times t$, where p is the number of variables in the rows of each data matrix, r is the number of variables in the columns of each data matrix, n is the number of data observations and t is the number of times.
k	An integer or a vector indicating the number of states of the models.
init.par	The initial values for starting the algorithms, as produced by the <code>HMM.init()</code> function.
mod.row	A character vector indicating the parsimonious structure of the row covariance matrix. Possible values are: "EII", "VII", "EEI", "VEI", "EVI", "VVI", "EEE", "VEE", "EVE", "EEV", "VVE", "VEV", "EVV", "VVV" or "all". When "all" is used, all of the 14 row parsimonious structures are considered.
mod.col	A character vector indicating the parsimonious structure of the column covariance matrix. Possible values are: "II", "EI", "VI", "EE", "VE", "EV", "VV", or "all". When "all" is used, all of the 7 column parsimonious structures are considered.
ncores	A positive integer indicating the number of cores used for running in parallel.
verbose	A logical indicating whether the running output should be displayed.
ret.all	A logical indicating whether to report the results of all the models or only those of the best model according to the BIC.

Value

A list with the following elements:

<code>all.models</code>	The results related to the all the fitted models (only when <code>ret.all = TRUE</code>).
<code>BicWin</code>	The best fitting model according to the BIC.
<code>Summary</code>	A quick table showing summary results for the best fitting model according to the BIC.
<code>c.time</code>	Provides information on the computational times required to fit all the models for each state.

Examples

```
data(simX)

init <- HMM.init(X = simX, k = 2, nstartR = 1)
res <- HMM.fit(X = simX, k = 2, init.par = init, mod.row = "VII", mod.col = "EE")
```

HMM.init	<i>Initialization for the ECM algorithm</i>
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Description

Runs the initialization of the ECM algorithm used for fitting the parsimonious hidden Markov models. Parallel computing is implemented and highly recommended for a faster calculation.

Usage

```
HMM.init(X, k = 1:3, nstartR = 100, ncores = 1, verbose = FALSE)
```

Arguments

<code>X</code>	An array of dimension $p \times r \times n \times t$, where p is the number of variables in the rows of each data matrix, r is the number of variables in the columns of each data matrix, n is the number of data observations and t is the number of times.
<code>k</code>	An integer or a vector indicating the number of states of the models.
<code>nstartR</code>	An integer specifying the number of random starts to be considered.
<code>ncores</code>	A positive integer indicating the number of cores used for running in parallel.
<code>verbose</code>	A logical indicating whether the running output should be displayed.

Value

`init` A list of objects to be used by the `HMM.fit()` function.

Examples

```
data(simX)

init <- HMM.init(X = simX, k = 2, nstartR = 1)
```

`simX`*Simulated Data*

Description

A simulated four-way dataset with 2 states and VII - EE covariance structure.

Usage

```
data(simX)
```

Format

A four-way array having $p = 2$ variables in the rows, $r = 3$ variables in the columns, $n = 50$ data observations and $t = 10$ times.

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