Description  Calculations of an information criterion are proposed to check the quality of simulations results of ABM/IBM or other non-linear rule-based models. The POMDEV measure is based on the KL divergence and likelihood theory. It basically indicates the deviation of simulation results from field observations. Once POMDEV scores and metropolis-hasting sampling on different model versions are effectuated, POMIC scores can be calculated. This method is still under development and further work are needed for the incorporation of multiple patterns assessment.

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R topics documented:

- Pomic-package .................................................. 2
- pomdev ......................................................... 3
- pomdev.corrected ............................................. 4
- pomdev.extra .................................................. 5
- pomdev.ts ...................................................... 7

Index  8
Description

Calculations of an information criterion are proposed to check the quality of simulations results of ABM/IBM or other non-linear rule-based models. The POMDEV measure is based on the KL divergence and likelihood theory. It basically indicates the deviance of simulation results from field observations. Once POMDEV scores and metropolis-hasting sampling on different model versions are effectuated, POMIC scores can be calculated. This method is still under development and further work are needed for the incorporation of multiple patterns assessment.

Details

Package: Pomic
Type: Package
Version: 1.0.3
Date: 2016-05-20
License: GPL-2

The `pomdev` function is for distribution patterns. It is computed as in Piou et al. (2009) it corresponds to twice the sum of the log of an approximated likelihood given by the approximating function of density from the simulation results applied on the field data.

The `pomdev.extra` function is to obtain POMDEV scores as well as other goodness of fit indicators.

The `pomdev.corrected` function is to obtain raw approximation of KL divergence.

The `pomdev.ts` function is for time series patterns. It is still under evaluation.

Type `demo(demopomic)` for a demonstration of POMIC calculation as in appendix B of Piou et al. (2009).

And type `demo{verification}` for the verification of the first demonstration (as in appendix C of Piou et al. (2009)).

Author(s)

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References


pomdev

See Also

pomdev pomdev.ts pomdev.extra pomdev.corrected

Examples

# example of field pattern distribution:
fieldpattern<-.rnorm(100,10,5)
# model results:
model1runs<- rnorm(100*5,10.5,6)
model2runs<- rnorm(100*5,9.5,2)
# POMDEV measurements:
pomdevextra(fieldpattern,model1runs,eps=10^-20,plotting=TRUE)
pomdevextra(fieldpattern,model2runs,eps=10^-20,plotting=TRUE)
pomdev(fieldpattern,model1runs,eps=10^-20)
pomdev.corrected(fieldpattern,model1runs,eps=10^-20)
pomdev.corrected(fieldpattern,model2runs,eps=10^-20)

# other examples of POMDEV measures:
pomdev(x<-rnorm(100),y<-rnorm(100,0.1))
# POMDEV value for a model creating a normal distribution
# with identical variance as the field data but a mean 0.1
# away from the field data
par(mfrow=c(2,2))
hist(x,freq=FALSE) # plot the field data as histogram
lines(density(y)) # check the simulation results distribution as line
pomdev(x<-rnorm(100),y<-rnorm(100,0.2)) # idem 0.2 away from the field data
hist(x,freq=FALSE); lines(density(y)) # plot
pomdev(x<-rnorm(100),y<-rnorm(100,1))  # idem 1 away from the field data
hist(x,freq=FALSE); lines(density(y)) # plot
pomdev(x<-rnorm(100),y<-rnorm(100,3))  # idem 3 away from the field data
hist(x,freq=FALSE); lines(density(y)) # plot

## Not run: demo(demoPomic)
## Not run: demo(verification)

pomdev

POMDEV calculation for numerical patterns

Description

This function calculate the POMDEV value of simulations results compared to a vector taken as a field pattern.

Usage

pomdev(object1, object2, eps=10^-30, nrange=1000)
Arguments

- **object1**: Numerical, vector of the field pattern
- **object2**: Numerical, vector of simulations results
- **eps**: Numerical, value to use when the likelihood = 0 for mathematical stability
- **nrange**: Numerical, number of interval to consider for the probability density function creation and integration

Details

This function returns the POMDEV value as computed in Piou et al. It corresponds to twice the sum of the log of an approximated likelihood given by the approximating function of density from the simulation results applied on the field data.

Value

Return a value corresponding to the pomdev score of model results to reproduce the pattern.

Author(s)

Cyril Piou
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See Also

- `pomdev`<sup>pomdev</sup> extra pomdev.corrected

Examples

```r
pomdev(rnorm(100,10,5),rnorm(100*5,10.5,6),eps=10^-20)
```

---

| pomdev.corrected | POMDEV corrected calculation for numerical patterns |

Description

This function calculate the KL divergence of simulations results compared to a vector taken as a field pattern with identical techniques as POMDEV.

Usage

```r
pomdev.corrected(object1, object2, eps=10^-30, nrange=1000)
```
Arguments

- `object1`: Numerical, vector of the field pattern
- `object2`: Numerical, vector of simulations results
- `eps`: Numerical, value to use when the likelihood is 0 for mathematical stability
- `nrange`: Numerical, number of interval to consider for the probability density function creation and integration

Details

This function returns 1/2 the POMDEV value + correction of the constant in KL equation corresponding to the entropy of the field pattern. Thus, this value should be close to the KL divergence using the same techniques of approximation than `pomdev`.

Value

Return a value corresponding to the KL divergence between the model results and the pattern

Author(s)

Cyril Piou

See Also

`pomdev` `pomdev.extra` `pomdev` 

Examples

```r
pomdev.corrected(rnorm(100,10,5),rnorm(100*5,10.5,5),eps=10^-20)
```

Description

This function calculate the POMDEV value of simulations results compared to a vector taken as a field pattern and compute also other goodness of fit indicators.

Usage

```r
pomdev.extra(object1, object2, eps=10^-30, nrange=1000,
             fullmsd=FALSE, plotting=FALSE,...)
```
Arguments

object1 Numerical, vector of the field pattern
object2 Numerical, vector of simulations results
eps Numerical, value to use when the likelihood = 0 for mathematical stability
nrange Numerical, number of interval to consider for the probability density function creation and integration
fullmsd Boolean, should the full cross MSD be calculated as well
plotting Boolean, should a plot illustrating the calculation be created
... eventual information to give to the last plot (if plotting=T)...

Details

The KL divergence is only calculated comparing the simulations to the field vector, as if it is the truth (different from the flexmix KLdiv calculations)

Value

Return a list containing:

- field_data the field data
- sim_data the simulation data
- kernel_estimator information about the kernel estimator used
- result a table of 4 or 5 rows (depending if fullmsd=TRUE or not) with:
  - POMDEV pomdev score of model results to reproduce the pattern
  - overlap indicates if the model results overlap the range of the field data
  - KLdiv KL divergence of the model results from the field pattern
  - MSD \( (\sum(field)/n_field - \sum(simulation)/n_simulation)^2 \)
  - CrossMSD if fullmsd is true, calculate the mean square deviation among each pair of simulation and field data possible

Author(s)

Cyril Piou
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See Also

- pomdev pomdev.corrected

Examples

pomdev.extra(rnorm(100,10,5),rnorm(100*5,10.5,6),eps=10^-20)
pomdev.extra(rnorm(100,10,5),rnorm(100*5,10.5,6),eps=10^-20,fullmsd=TRUE,plotting=TRUE)
**POMDEV calculation for numerical time series patterns**

**Description**

This function calculate the POMDEV value of time series simulations results compared to a vector taken as a field pattern.

**Usage**

`pomdev.ts(object1, object2, eps=10^-30, nrange=1000)`

**Arguments**

- **object1**: Numerical, vector of the field pattern
- **object2**: Numerical, matrix of simulations results with nrow = length(object1) and ncol > 2
- **eps**: Numerical, value to use when the likelihood = 0 for mathematical stability
- **nrange**: Numerical, number of interval to consider for the probability density function creation and integration

**Details**

This function is still under evaluation and should give a possibility of deviance measurement for temporal patterns. It corresponds to the sum of twice the log of approximated likelihoods given by approximating function of density from simulation results for each field data point.

**Value**

Return a value corresponding to the pomdev score of model results to reproduce the pattern.

**Author(s)**

Cyril Piou

<piou.cyril@yahoo.fr>

**See Also**

`pomdev pomdev.extra pomdev.corrected`

**Examples**

`pomdev.ts(rnorm(100,10,5),matrix(rnorm(100*5,10.5,6),ncol=5),eps=10^-20)}`
Index

*Topic misc
  pomdev, 3
  pomdev.corrected, 4
  pomdev.extra, 5
  pomdev.ts, 7
  Pomic-package, 2

*Topic programming
  pomdev, 3
  pomdev.corrected, 4
  pomdev.extra, 5
  pomdev.ts, 7
  Pomic-package, 2

*Topic utilities
  pomdev, 3
  pomdev.corrected, 4
  pomdev.extra, 5
  pomdev.ts, 7
  Pomic-package, 2

pomdev, 2, 3, 3, 5–7
pomdev.corrected, 2–4, 4, 6, 7
pomdev.extra, 2–5, 5, 7
pomdev.ts, 2, 3, 7
Pomic (Pomic-package), 2
Pomic-package, 2