

Package ‘dbnR’

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Type Package

Title Dynamic Bayesian Network Learning and Inference

Version 0.5.3

Description Learning and inference over dynamic Bayesian networks of arbitrary Markovian order. Extends some of the functionality offered by the 'bnlearn' package to learn the networks from data and perform exact inference. It offers two structure learning algorithms for dynamic Bayesian networks and the possibility to perform forecasts of arbitrary length. A tool for visualizing the structure of the net is also provided via the 'visNetwork' package.

Depends R (>= 3.5.0)

Imports bnlearn (>= 4.5), data.table (>= 1.12.4), Rcpp (>= 1.0.2), magrittr (>= 1.5), R6 (>= 2.4.1)

Suggests visNetwork (>= 2.0.8), grDevices (>= 3.6.0), utils (>= 3.6.0), graphics (>= 3.6.0), stats (>= 3.6.0), testthat (>= 2.1.0)

LinkingTo Rcpp

URL <https://github.com/dkesada/dbnR>

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| | |
|-----------------|--|
| acc_successions | <i>Returns a vector with the number of consecutive nodes in each level</i> |
|-----------------|--|

Description

This method processes the vector of node levels to get the position of each node inside the level. E.g. `c(1,1,1,2,2,3,4,4,5,5)` turns into `c(1,2,3,1,2,1,1,2,1,2)`

Usage

```
acc_successions(nodes, res = NULL, prev = 0, acc = 0)
```

Arguments

| | |
|-------|---|
| nodes | a vector with the level of each node |
| res | the accumulative results of the sub successions |
| prev | the level of the previous node processed |
| acc | the accumulator of the index in the current sub successions |

Value

the vector of sub successions in each level

| | |
|-----------------|--|
| add_attr_to_fit | <i>Adds the mu vector and sigma matrix as attributes to the bn.fit or dbn.fit object</i> |
|-----------------|--|

Description

Adds the mu vector and sigma matrix as attributes to the bn.fit or dbn.fit object to allow performing exact MVN inference on both cases.

Usage

```
add_attr_to_fit(fit)
```

Arguments

| | |
|-----|--------------------|
| fit | a fitted bn or dbn |
|-----|--------------------|

Value

the fitted net with attributes

`approximate_inference` *Performs approximate inference forecasting with the GDBN over a data set*

Description

Given a `bn.fit` object, the size of the net and a `data.set`, performs approximate forecasting with `bnlearns cpdist` function over the initial evidence taken from the data set.

Usage

```
approximate_inference(dt, fit, size, obj_vars, ini, rep, len, num_p)
```

Arguments

| | |
|-----------------------|--|
| <code>dt</code> | data.table object with the TS data |
| <code>fit</code> | bn.fit object |
| <code>size</code> | number of time slices of the net |
| <code>obj_vars</code> | variables to be predicted |
| <code>ini</code> | starting point in the data set to forecast. |
| <code>rep</code> | number of repetitions to be performed of the approximate inference |
| <code>len</code> | length of the forecast |
| <code>num_p</code> | number of particles to be used by bnlearn |

Value

the results of the forecast

`approx_prediction_step` *Performs approximate inference in a time slice of the dbn*

Description

Given a `bn.fit` object and some variables, performs particle inference over such variables in the net for a given time slice.

Usage

```
approx_prediction_step(fit, variables, particles, n = 50)
```

Arguments

| | |
|-----------|---|
| fit | bn.fit object |
| variables | variables to be predicted |
| particles | a list with the provided evidence |
| n | the number of particles to be used by bnlearn |

Value

the inferred particles

| | |
|---------|--|
| calc_mu | <i>Calculate the mu vector of means of a Gaussian linear network. Front end of a C++ function.</i> |
|---------|--|

Description

Calculate the mu vector of means of a Gaussian linear network. Front end of a C++ function.

Usage

```
calc_mu(fit)
```

Arguments

| | |
|-----|----------------------------|
| fit | a bn.fit or dbn.fit object |
|-----|----------------------------|

Value

a named numeric vector of the means of each variable

Examples

```
dt_train <- dbnR::motor[200:2500]
net <- bnlearn::mmhc(dt_train)
fit <- bnlearn::bn.fit(net, dt_train, method = "mle")
mu <- calc_mu(fit)
```

| | |
|-------------|--|
| calc_mu_cpp | <i>Calculate the mu vector of means of a Gaussian linear network. This is the C++ backend of the function.</i> |
|-------------|--|

Description

Calculate the mu vector of means of a Gaussian linear network. This is the C++ backend of the function.

Usage

```
calc_mu_cpp(fit, order)
```

Arguments

| | |
|-------|--|
| fit | a bn.fit object as a Rcpp::List |
| order | a topological ordering of the nodes as a vector of strings |

Value

the map with the nodes and their mu. Returns as a named numeric vector

| | |
|------------|---|
| calc_sigma | <i>Calculate the sigma covariance matrix of a Gaussian linear network. Front end of a C++ function.</i> |
|------------|---|

Description

Calculate the sigma covariance matrix of a Gaussian linear network. Front end of a C++ function.

Usage

```
calc_sigma(fit)
```

Arguments

| | |
|-----|----------------------------|
| fit | a bn.fit or dbn.fit object |
|-----|----------------------------|

Value

a numeric covariance matrix of the nodes

Examples

```
dt_train <- dbnR::motor[200:2500]
net <- bnlearn::mmhc(dt_train)
fit <- bnlearn::bn.fit(net, dt_train, method = "mle")
sigma <- calc_sigma(fit)
```

| | |
|----------------|---|
| calc_sigma_cpp | <i>Calculate the sigma covariance matrix of a Gaussian linear network. This is the C++ backend of the function.</i> |
|----------------|---|

Description

Calculate the sigma covariance matrix of a Gaussian linear network. This is the C++ backend of the function.

Usage

```
calc_sigma_cpp(fit, order)
```

Arguments

| | |
|-------|--|
| fit | a bn.fit object as a Rcpp::List |
| order | a topological ordering of the nodes as a vector of strings |

Value

the covariance matrix

| | |
|----------|---|
| Causlist | <i>This file contains all the classes needed for the PSOHO structure learning algorithm. It was implemented as an independent package in https://github.com/dkesada/PSOHO and then merged into dbnR. All the original source files are merged into one to avoid bloating the R/ folder of the package.</i> |
|----------|---|

Description

Constructor of the 'Causlist' class

Arguments

| | |
|----------|---|
| ordering | a vector with the names of the nodes in t_0 |
| size | number of timeslices of the DBN |

Details

The classes are now not exported because the whole algorithm is encapsulated inside the package and only the resulting dbn structure is wanted. As a result, many security checks have been omitted. R6 class that defines causal lists in the PSO

The causal lists will be the base of the positions and the velocities in the pso part of the algorithm.

Value

A new 'causlist' object

Fields

cl List of causal units
 size Size of the DBN
 ordering String vector defining the order of the nodes in a timeslice

check_time0_formatted *Checks if the vector of names are time formatted to t0*

Description

This will check if the names are properly time formatted in t_0 to be folded into more time slices. A vector is well formatted in t_0 when all of its column names end in '_t_0'.

Usage

check_time0_formatted(obj)

Arguments

obj the vector of names

Value

TRUE if it is well formatted. FALSE in other case.

cl_to_arc_matrix_cpp *Create a matrix with the arcs defined in a causlist object*

Description

Create a matrix with the arcs defined in a causlist object

Usage

cl_to_arc_matrix_cpp(cl, ordering, rows)

Arguments

cl a causal list
 ordering a list with the order of the variables in t_0
 rows number of arcs in the network

Value

a list with a CharacterVector and a NumericVector

| | |
|------------------|---|
| create_blacklist | <i>Creates the blacklist of arcs from a folded data.table</i> |
|------------------|---|

Description

This will create the blacklist of arcs that are not to be learned in the second phase of the dmmhc. This includes arcs backwards in time or inside time-slices.

Usage

```
create_blacklist(name, size, acc = NULL, slice = 1)
```

Arguments

| | |
|-------|---|
| name | the names of the first time slice, ended in <code>_t_0</code> |
| size | the number of time slices of the net. Markovian 1 would be size 2 |
| acc | accumulator of the results in the recursion |
| slice | current time slice that is being processed |

Value

the two column matrix with the blacklisted arcs

| | |
|---------------------|--|
| create_causlist_cpp | <i>Create a causal list from a DBN. This is the C++ backend of the function.</i> |
|---------------------|--|

Description

Create a causal list from a DBN. This is the C++ backend of the function.

Usage

```
create_causlist_cpp(cl, net, size, ordering)
```

Arguments

| | |
|----------|--|
| cl | an initialized causality list |
| net | a dbn object treated as a list of lists |
| size | the size of the DBN |
| ordering | a list with the order of the variables in <code>t_0</code> |

Value

a list with a CharacterVector and a NumericVector

| | |
|-------------------|--|
| cte_times_vel_cpp | <i>Multiply a Velocity by a constant real number</i> |
|-------------------|--|

Description

Multiply a Velocity by a constant real number

Usage

```
cte_times_vel_cpp(k, vl, abs_op, max_op)
```

Arguments

| | |
|--------|---|
| k | the constant real number |
| vl | the Velocity's causal list |
| abs_op | the final number of 1,-1 operations |
| max_op | the maximum number of directions in the causal list |

Value

a list with the Velocity's new causal list and number of operations

| | |
|-------|--|
| dmmhc | <i>Learns the structure of a markovian n DBN model from data</i> |
|-------|--|

Description

Learns a gaussian dynamic Bayesian network from a dataset. It allows the creation of markovian n nets rather than only markov 1.

Usage

```
dmmhc(dt, size = 2, blacklist = NULL, ...)
```

Arguments

| | |
|-----------|---|
| dt | the data.frame or data.table to be used |
| size | number of time slices of the net. Markovian 1 would be size 2 |
| blacklist | an optional matrix indicating forbidden arcs between nodes |
| ... | additional parameters for <code>rsmx2</code> function |

Value

the structure of the net

| | |
|------------------|--|
| dynamic_ordering | <i>Gets the ordering of a single time slice in a DBN</i> |
|------------------|--|

Description

This method gets the structure of a DBN, isolates the nodes of a single time slice and then gives a topological ordering of them.

Usage

```
dynamic_ordering(structure)
```

Arguments

| | |
|-----------|-------------------------------|
| structure | the structure of the network. |
|-----------|-------------------------------|

Value

the ordered nodes of t_0

| | |
|-----------------|---|
| exact_inference | <i>Performs exact inference forecasting with the GDBN over a data set</i> |
|-----------------|---|

Description

Given a bn.fit object, the size of the net and a data.set, performs exact forecasting over the initial evidence taken from the data set.

Usage

```
exact_inference(dt, fit, size, obj_vars, ini, len, prov_ev)
```

Arguments

| | |
|----------|---|
| dt | data.table object with the TS data |
| fit | bn.fit object |
| size | number of time slices of the net |
| obj_vars | variables to be predicted |
| ini | starting point in the data set to forecast. |
| len | length of the forecast |
| prov_ev | variables to be provided as evidence in each forecasting step |

Value

the results of the forecast

exact_prediction_step *Performs exact inference in a time slice of the dbn*

Description

Given a bn.fit object and some variables, performs exact MVN inference over such variables in the net for a given time slice.

Usage

```
exact_prediction_step(fit, variables, evidence)
```

Arguments

| | |
|-----------|---|
| fit | list with the mu and sigma of the MVN model |
| variables | variables to be predicted |
| evidence | a list with the provided evidence |

Value

the inferred particles

expand_time_nodes *Extends the names of the nodes in t_0 to t_(max-1)*

Description

This method extends the names of the nodes to the given maximum and maintains the order of the nodes in each slice, so as to plotting the nodes in all slices relative to their homonyms in the first slice.

Usage

```
expand_time_nodes(name, acc, max, i)
```

Arguments

| | |
|------|---|
| name | the names of the nodes in the t_0 slice |
| acc | accumulator of the resulting names in the recursion |
| max | number of time slices in the net |
| i | current slice being processed |

Value

the extended names

| | |
|----------------|-------------------------------------|
| fit_dbn_params | <i>Fits a markovian n DBN model</i> |
|----------------|-------------------------------------|

Description

Fits the parameters of the DBN via MLE or BGE. The "mu" vector of means and the "sigma" covariance matrix are set as attributes of the dbn.fit object for future exact inference.

Usage

```
fit_dbn_params(net, f_dt, ...)
```

Arguments

| | |
|------|---|
| net | the structure of the DBN |
| f_dt | a folded data.table |
| ... | additional parameters for the bn.fit function |

Value

the fitted net

Examples

```
size = 3
dt_train <- dbnR::motor[200:2500]
net <- learn_dbn_struct(dt_train, size)
f_dt_train <- fold_dt(dt_train, size)
fit <- fit_dbn_params(net, f_dt_train, method = "mle")
```

| | |
|---------|---|
| fold_dt | <i>Widens the dataset to take into account the t previous time slices</i> |
|---------|---|

Description

This will widen the dataset to put the t previous time slices in each row, so that it can be used to learn temporal arcs in the second phase of the dmmhc.

Usage

```
fold_dt(dt, size)
```

Arguments

| | |
|------|--|
| dt | the data.table to be treated |
| size | number of time slices to unroll. Markovian 1 would be size 2 |

Value

the extended data.table

Examples

```
data(motor)
size <- 3
dt <- fold_dt(motor, size)
```

fold_dt_rec

Widens the dataset to take into account the t previous time slices

Description

This will widen the dataset to put the t previous time slices in each row, so that it can be used to learn temporal arcs in the second phase of the dmmhc. Recursive version not exported, the user calls from the handler 'fold_dt'

Usage

```
fold_dt_rec(dt, n_prev, size, slice = 1)
```

Arguments

| | |
|--------|--|
| dt | the data.table to be treated |
| n_prev | names of the previous time slice |
| size | number of time slices to unroll. Markovian 1 would be size 2 |
| slice | the current time slice being treated. Should not be modified when first calling. |

Value

the extended data.table

forecast_ts

Performs forecasting with the GDBN over a data set

Description

Given a dbn.fit object, the size of the net and a folded data.set, performs a forecast over the initial evidence taken from the data set.

Usage

```
forecast_ts(
  dt,
  fit,
  size,
  obj_vars,
  ini = 1,
  len = dim(dt)[1] - ini,
  rep = 1,
  num_p = 50,
  print_res = TRUE,
  plot_res = TRUE,
  mode = "exact",
  prov_ev = NULL
)
```

Arguments

| | |
|-----------|---|
| dt | data.table object with the TS data |
| fit | dbn.fit object |
| size | number of time slices of the net |
| obj_vars | variables to be predicted |
| ini | starting point in the data set to forecast. |
| len | length of the forecast |
| rep | number of times to repeat the approximate forecasting |
| num_p | number of particles in the approximate forecasting |
| print_res | if TRUE prints the mae and sd metrics of the forecast |
| plot_res | if TRUE plots the results of the forecast |
| mode | "exact" for exact inference, "approx" for approximate |
| prov_ev | variables to be provided as evidence in each forecasting step |

Value

the results of the forecast

Examples

```
size = 3
data(motor)
dt_train <- motor[200:2500]
dt_val <- motor[2501:3000]
obj <- c("pm_t_0")
net <- learn_dbn_struct(dt_train, size)
f_dt_train <- fold_dt(dt_train, size)
f_dt_val <- fold_dt(dt_val, size)
fit <- fit_dbn_params(net, f_dt_train, method = "mle")
```

```
res <- suppressWarnings(forecast_ts(f_dt_val, fit, size,  
  obj_vars = obj, print_res = FALSE, plot_res = FALSE))
```

`initialize_cl_cpp` *Create a causality list and initialize it*

Description

Create a causality list and initialize it

Usage

```
initialize_cl_cpp(ordering, size)
```

Arguments

| | |
|-----------------------|--|
| <code>ordering</code> | a list with the order of the variables in <code>t_0</code> |
| <code>size</code> | the size of the DBN |

Value

a causality list

`init_list_cpp` *Initialize the particles*

Description

Initialize the particles

Usage

```
init_list_cpp(nodes, size, n_inds)
```

Arguments

| | |
|---------------------|-------------------------|
| <code>nodes</code> | the names of the nodes |
| <code>size</code> | the size of the DBN |
| <code>n_inds</code> | the number of particles |

Value

a list with the randomly initialized particles

| | |
|-----------------|--|
| learn_dbn_struc | <i>Learns the structure of a markovian n DBN model from data</i> |
|-----------------|--|

Description

Learns a gaussian dynamic Bayesian network from a dataset. It allows the creation of markovian n nets rather than only markov 1.

Usage

```
learn_dbn_struc(dt, size = 2, method = "dmmhc", ...)
```

Arguments

| | |
|--------|---|
| dt | the data.frame or data.table to be used |
| size | number of time slices of the net. Markovian 1 would be size 2 |
| method | the structure learning method of choice to use |
| ... | additional parameters for rsmx2 function |

Value

the structure of the net

Examples

```
data("motor")
net <- learn_dbn_struc(motor, size = 3)
```

| | |
|------------|--|
| merge_nets | <i>Merges and replicates the arcs in the static BN into all the time-slices in the DBN</i> |
|------------|--|

Description

This will join the static net and the state transition net by replicating the arcs in the static net in all the time slices.

Usage

```
merge_nets(net0, netCP1, size, acc = NULL, slice = 1)
```

Arguments

| | |
|---------------------|---|
| <code>net0</code> | the structure of the static net |
| <code>netCP1</code> | the state transition net |
| <code>size</code> | the number of time slices of the net. Markovian 1 would be size 2 |
| <code>acc</code> | accumulator of the results in the recursion |
| <code>slice</code> | current time slice that is being processed |

Value

the merged nets

| | |
|--------------------|---|
| <code>motor</code> | <i>Multivariate time series dataset on the temperature of an electric motor</i> |
|--------------------|---|

Description

Data from several sensors on an electric motor that records different benchmark sessions of measurements at 2 Hz. The dataset is reduced to 3000 instances from the 60th session in order to include it in the package for testing purposes. For the complete dataset, refer to the source.

Usage

```
data(motor)
```

Format

An object of class `data.table` (inherits from `data.frame`) with 3000 rows and 11 columns.

Source

Kaggle, <<https://www.kaggle.com/wkirgsn/electric-motor-temperature>>

| | |
|---------------|---|
| mvn_inference | <i>Performs inference over a multivariate normal distribution</i> |
|---------------|---|

Description

Performs inference over a multivariate normal distribution given some evidence. After converting a Gaussian linear network to its MVN form, this kind of inference can be performed. It's recommended to use the [predict_bn](#) or [predict_dt](#) functions instead unless you need the posterior mean vector and covariance matrix.

Usage

```
mvn_inference(mu, sigma, evidence)
```

Arguments

| | |
|----------|---|
| mu | the mean vector |
| sigma | the covariance matrix |
| evidence | a named vector with the values and names of the variables given as evidence |

Value

the posterior mean and covariance matrix

Examples

```
as_named_vector <- function(dt){
  res <- as.numeric(dt)
  names(res) <- names(dt)

  return(res)
}
size = 3
data(motor)
dt_train <- motor[200:2500]
dt_val <- motor[2501:3000]
obj <- c("pm_t_0")

net <- learn_dbn_struct(dt_train, size)
f_dt_train <- fold_dt(dt_train, size)
f_dt_val <- fold_dt(dt_val, size)
ev <- f_dt_val[1, .SD, .SDcols = obj]
fit <- fit_dbn_params(net, f_dt_train, method = "mle")

pred <- mvn_inference(calc_mu(fit), calc_sigma(fit), as_named_vector(ev))
```

| | |
|-------------|--|
| node_levels | <i>Defines a level for every node in the net</i> |
|-------------|--|

Description

Calculates the levels in which the nodes will be distributed when plotting the structure. This level is defined by their parent nodes: a node with no parents will always be in the level 0. Subsequently, the level of a node will be one more of the maximum level of his parents.

Usage

```
node_levels(net, order, lvl = 1, acc = NULL)
```

Arguments

| | |
|-------|---|
| net | the structure of the network. |
| order | a topological order of the nodes, with the orphan nodes in the first place. See node.ordering |
| lvl | current level being processed |
| acc | accumulator of the nodes already processed |

Value

a matrix with the names of the nodes in the first row and their level on the second

| | |
|----------|--|
| Particle | <i>R6 class that defines a Particle in the PSO algorithm</i> |
|----------|--|

Description

Constructor of the 'Particle' class

Evaluate the score of the particle's position

Evaluate the score of the particle's position. Updates the local best if the new one is better.

Update the position of the particle with the velocity

Update the position of the particle given the constants after calculating the new velocity

Arguments

| | |
|----------|--|
| ordering | a vector with the names of the nodes in t_0 |
| size | number of timeslices of the DBN |
| dt | dataset to evaluate the fitness of the particle |
| in_cte | parameter that varies the effect of the inertia |
| gb_cte | parameter that varies the effect of the global best |
| gb_ps | position of the global best |
| lb_cte | parameter that varies the effect of the local best |
| r_probs | vector that defines the range of random variation of gb_cte and lb_cte |

Details

A particle has a Position, a Velocity and a local best

Value

A new 'Particle' object
The score of the current position

Fields

ps position of the particle
c1 velocity of the particle
lb local best score obtained
lb_ps local best position found

plot_dynamic_network *Plots a dynamic Bayesian network in a hierarchical way*

Description

To plot the DBN, this method first computes a hierarchical structure for a time slice and replicates it for each slice. Then, it calculates the relative position of each node with respect to his equivalent in the first slice. The result is a net where each time slice is ordered and separated from one another, where the leftmost slice is the oldest and the rightmost represents the present time.

Usage

```
plot_dynamic_network(structure, offset = 200)
```

Arguments

| | |
|-----------|--------------------------------------|
| structure | the structure or fit of the network. |
| offset | the blank space between time slices |

Value

the visualization of the DBN

Examples

```
size = 3
dt_train <- dbnR::motor[200:2500]
net <- learn_dbn_struct(dt_train, size)
plot_dynamic_network(net)
```

plot_network

Plots a Bayesian networks in a hierarchical way

Description

Calculates the levels of each node and then plots them in a hierarchical layout in visNetwork.

Usage

```
plot_network(structure)
```

Arguments

structure the structure or fit of the network.

Examples

```
dt_train <- dbnR::motor[200:2500]
net <- bnlearn::mmhc(dt_train)
plot_network(net)
fit <- bnlearn::bn.fit(net, dt_train, method = "mle")
plot_network(fit) # Works for both the structure and the fitted net
```

 Position

R6 class that defines DBNs as causality lists

Description

Constructor of the 'causlist' class

Translate the causality list into a DBN network

Uses this object private causality list and transforms it into a DBN.

Add a velocity to the position

Given a Velocity object, add it to the current position.

Given another position, returns the velocity that gets this position to the other.

Return the static node ordering

This function takes as input a dbn and return the node ordering of the variables inside a timeslice. This ordering is needed to understand a causal list.

Translate a DBN into a causality list

This function takes as input a network from a DBN and transforms the structure into a causality list if it is a valid DBN. Valid DBNs have only inter-timeslice edges and only allow variables in t_0 to have parents.

Generates a random DBN valid for causality list translation

This function takes as input a list with the names of the nodes and the desired size of the network and returns a random DBN structure.

Fixes a DBN structure to make it suitable for causality list translation

This function takes as input a DBN structure and removes the intra-timeslice arcs and the arcs that end in a node not in t_0 .

Arguments

| | |
|------------------------|--|
| <code>v1</code> | a Velocity object |
| <code>ps</code> | a Position object return the Velocity that gets this position to the new one |
| <code>nodes</code> | a character vector with the names of the nodes in the net |
| <code>size</code> | the desired size of the DBN |
| <code>net</code> | the DBN structure |
| <code>nodes_t_0</code> | a vector with the names of the nodes in t_0 |

Details

A causality list has a list with causal units, a size representing the Markovian order of the network and a specific node ordering.

Value

A new 'causlist' object
 a dbn object
 the ordering of the nodes in t_0
 a causlist object
 a random dbn structure
 the fixed network

Fields

n_arcs Number of arcs in the network
 nodes Names of the nodes in the network

| | |
|-------------------|--|
| pos_minus_pos_cpp | <i>Subtracts two Positions to obtain the Velocity that transforms one into the other</i> |
|-------------------|--|

Description

Subtracts two Positions to obtain the Velocity that transforms one into the other

Usage

```
pos_minus_pos_cpp(cl, ps, vl)
```

Arguments

| | |
|----|-----------------------------------|
| cl | the first position's causal list |
| ps | the second position's causal list |
| vl | the Velocity's causal list |

Value

a list with the Velocity's causal list and the number of operations

pos_plus_vel_cpp *Add a velocity to a position*

Description

Add a velocity to a position

Usage

```
pos_plus_vel_cpp(cl, vl, n_arcs)
```

Arguments

| | |
|--------|--|
| cl | the position's causal list |
| vl | the velocity's causal list |
| n_arcs | number of arcs present in the position |

Value

a list with the modified position and the new number of arcs

predict_bn *Performs inference over a fitted GBN*

Description

Performs inference over a Gaussian BN. It's thought to be used in a map for a data.table, to use as evidence each separate row. If not specifically needed, it's recommended to use the function [predict_dt](#) instead.

Usage

```
predict_bn(fit, evidence)
```

Arguments

| | |
|----------|--|
| fit | the fitted bn |
| evidence | values of the variables used as evidence for the net |

Value

the mean of the particles for each row

Examples

```

size = 3
data(motor)
dt_train <- motor[200:2500]
dt_val <- motor[2501:3000]
net <- learn_dbn_struct(dt_train, size)
f_dt_train <- fold_dt(dt_train, size)
f_dt_val <- fold_dt(dt_val, size)
fit <- fit_dbn_params(net, f_dt_train, method = "mle")
res <- f_dt_val[, predict_bn(fit, .SD), by = 1:nrow(f_dt_val)]

```

predict_dt

Performs inference over a test data set with a GBN

Description

Performs inference over a test data set, plots the results and gives metrics of the accuracy of the results.

Usage

```
predict_dt(fit, dt, obj_nodes, verbose = T)
```

Arguments

| | |
|-----------|---|
| fit | the fitted bn |
| dt | the test data set |
| obj_nodes | the nodes that are going to be predicted. They are all predicted at the same time |
| verbose | if TRUE, displays the metrics and plots the real values against the predictions |

Value

the prediction results

Examples

```

size = 3
data(motor)
dt_train <- motor[200:2500]
dt_val <- motor[2501:3000]

# With a DBN
obj <- c("pm_t_0")
net <- learn_dbn_struct(dt_train, size)
f_dt_train <- fold_dt(dt_train, size)
f_dt_val <- fold_dt(dt_val, size)
fit <- fit_dbn_params(net, f_dt_train, method = "mle")
res <- suppressWarnings(predict_dt(fit, f_dt_val, obj_nodes = obj, verbose = FALSE))

```

```

# With a Gaussian BN directly from bnlearn
obj <- c("pm")
net <- bnlearn::mmhc(dt_train)
fit <- bnlearn::bn.fit(net, dt_train, method = "mle")
res <- suppressWarnings(predict_dt(fit, dt_val, obj_nodes = obj, verbose = FALSE))

```

PsoCtrl

R6 class that defines the PSO controller

Description

Constructor of the 'PsoCtrl' class

Getter of the cluster attribute

Transforms the best position found into a bn structure and returns it

Main function of the pso algorithm.

Initialize the particles for the algorithm to random positions and velocities.

Evaluate the particles and update the global best

Arguments

| | |
|----------|--|
| n_it | maximum number of iterations of the pso algorithm |
| in_cte | parameter that varies the effect of the inertia |
| gb_cte | parameter that varies the effect of the global best |
| lb_cte | parameter that varies the effect of the local best |
| r_probs | vector that defines the range of random variation of gb_cte and lb_cte |
| ordering | a vector with the names of the nodes in t_0 |
| size | number of timeslices of the DBN |
| n_inds | number of particles that the algorithm will simultaneously process |
| v_probs | vector that defines the random velocity initialization probabilities |
| dt | the dataset used to evaluate the position |

Details

The controller will encapsulate the particles and run the algorithm

Value

A new 'PsoCtrl' object

the cluster attribute

the size attribute

Fields

parts list with all the particles in the algorithm
 cl cluster for the parallel computations
 n_it maximum number of iterations of the pso algorithm
 in_cte parameter that varies the effect of the inertia
 gb_cte parameter that varies the effect of the global best
 lb_cte parameter that varies the effect of the local best
 b_ps global best position found
 b_scr global best score obtained
 r_probs vector that defines the range of random variation of gb_cte and lb_cte

 psoho

Learn a DBN structure with a PSO approach

Description

Given a dataset and the desired Markovian order, this function returns a DBN structure ready to be fitted. It requires a folded dataset. Original algorithm at <https://doi.org/10.1109/BRC.2014.6880957>

Usage

```

psoho(
  dt,
  size,
  n_inds = 50,
  n_it = 50,
  in_cte = 1,
  gb_cte = 0.5,
  lb_cte = 0.5,
  v_probs = c(10, 65, 25),
  r_probs = c(-0.5, 1.5)
)

```

Arguments

| | |
|---------|--|
| dt | a data.table with the data of the network to be trained. Previously folded with the 'dbnR' package or other means. |
| size | Number of timeslices of the DBN. Markovian order 1 equals size 2, and so on. |
| n_inds | Number of particles used in the algorithm. |
| n_it | Maximum number of iterations that the algorithm can perform. |
| in_cte | parameter that varies the effect of the inertia |
| gb_cte | parameter that varies the effect of the global best |
| lb_cte | parameter that varies the effect of the local best |
| v_probs | vector that defines the random velocity initialization probabilities |
| r_probs | vector that defines the range of random variation of gb_cte and lb_cte |

Value

A 'bn' object with the structure of the best network found

| | |
|------------------|--|
| randomize_vl_cpp | <i>Randomize a velocity with the given probabilities</i> |
|------------------|--|

Description

Randomize a velocity with the given probabilities

Usage

```
randomize_vl_cpp(vl, probs)
```

Arguments

| | |
|-------|---|
| vl | a velocity list |
| probs | the probabilities of each value in the set -1,0,1 |

Value

a velocity list with randomized values

| | |
|------------------|--|
| rename_nodes_cpp | <i>Return a list of nodes with the time slice appended up to the desired size of the network</i> |
|------------------|--|

Description

Return a list of nodes with the time slice appended up to the desired size of the network

Usage

```
rename_nodes_cpp(nodes, size)
```

Arguments

| | |
|-------|---|
| nodes | a list with the names of the nodes in the network |
| size | the size of the DBN |

Value

a list with the renamed nodes in each timeslice

| | |
|-------------|---|
| time_rename | <i>Renames the columns in a data.table so that they end in '_t_0'</i> |
|-------------|---|

Description

This will rename the columns in a data.table so that they end in '_t_0', which will be needed when folding the data.table. If any of the columns already ends in '_t_0', a warning will be issued and no further operation will be done.

Usage

```
time_rename(dt)
```

Arguments

dt the data.table to be treated

Value

the renamed data.table

Examples

```
data("motor")
dt <- time_rename(motor)
```

| | |
|----------|--|
| Velocity | <i>R6 class that defines velocities affecting causality lists in the PSO</i> |
|----------|--|

Description

Getter of the abs_op attribute.

return the number of operations that the velocity performs

Setter of the abs_op attribute. Intended for inside use only. This should be a 'protected' function in Java-like OOP, but there's no such thing in R6. This function should not be used from outside the package.

Randomizes the Velocity's directions. If the seed provided is NULL, no seed will be used.

Given a position, returns the velocity that gets this position to the other.

Add both velocities directions

Multiply the Velocity by a constant real number

This function multiplies the Velocity by a constant real number. It is non deterministic by definition. When calculating $k*|V|$, the result will be floored and bounded to the set $[-max_op, max_op]$, where max_op is the maximum number of arcs that can be present in the network.

Arguments

| | |
|-------|---|
| n | the new number of operations that the velocity performs |
| probs | the weight of each value -1,0,1. They define the probability that each of them will be picked |
| seed | the seed provided to the random number generation |
| ps | a Position object return the Velocity that gets this position to the new one |
| v1 | a Velocity object |
| k | a real number |

Details

The velocities will be defined as a causality list where each element in a causal unit is a pair (v, node) with v being either 0, 1 or -1. 0 means that arc remained the same, 1 means that arc was added and -1 means that arc was deleted.

Fields

abs_op Total number of operations 1 or -1 in the velocity

| | |
|------------------|---------------------------|
| vel_plus_vel_cpp | <i>Add two Velocities</i> |
|------------------|---------------------------|

Description

Add two Velocities

Usage

```
vel_plus_vel_cpp(v11, v12, abs_op)
```

Arguments

| | |
|--------|-------------------------------------|
| v11 | the first Velocity's causal list |
| v12 | the second Velocity's causal list |
| abs_op | the final number of 1,-1 operations |

Value

a list with the Velocity's causal list and the number of operations

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