

Package ‘IHSEP’

May 1, 2022

Type Package

Title Inhomogeneous Self-Exciting Process

Version 0.3

Date 2022-4-30

Author Feng Chen <feng.chen@unsw.edu.au>

Maintainer Feng Chen <feng.chen@unsw.edu.au>

Description Simulate an inhomogeneous self-exciting process (IHSEP), or Hawkes process, with a given (possibly time-varying) baseline intensity and an excitation function. Calculate the likelihood of an IHSEP with given baseline intensity and excitation functions for an (increasing) sequence of event times. Calculate the point process residuals (integral transforms of the original event times). Calculate the mean intensity process.

License GPL (>= 2)

LinkingTo Rcpp

Imports lpint,Rcpp

NeedsCompilation yes

RoxygenNote 7.1.1

Repository CRAN

Date/Publication 2022-05-01 17:20:02 UTC

R topics documented:

IHSEP-package	2
asep	3
conv.seq	4
h.fn	5
h.fn.exp	6
mloglik0	7
mloglik1a	8
mloglik1b	10
mloglik1c	11
mloglik1d	13

mloglike	14
sepp.resid	16
simchildren	17
simHawkes0	18
simHawkes1	19
simHawkes1a	20
simoffspring	21
simPois	22
simPois0	23

Index	25
--------------	-----------

IHSEP-package	<i>Inhomogeneous Self-exciting Process</i>
---------------	--

Description

Simulates the (inhomogeneous) Self-exciting point process (SEPP), or Hawkes process, on $[0, T]$ with a given (possibly time-varying) baseline/background intensity function nu and excitation function (fertility rate function) g . Or calculate the likelihood of an SEPP with baseline intensity nu and excitation function g for a given set of event times on $[0, T]$.

Details

Package:	IHSEP
Type:	Package
Version:	1.0
Date:	2014-05-12
License:	GPL(>=2)

Author(s)

Feng Chen <feng.chen@unsw.edu.au>
 Maintainer: Feng Chen <feng.chen@unsw.edu.au>

References

- Feng Chen and Peter Hall (2013). Inference for a nonstationary self-exciting point process with an application in ultra-high frequency financial data modeling. *Journal of Applied Probability* 50(4):1006-1024.
- Feng Chen and Peter Hall (2016). Nonparametric Estimation for Self-Exciting Point Processes – A Parsimonious Approach. *Journal of Computational and Graphical Statistics* 25(1): 209-224.
- Alan G Hawkes (1971). Spectra of some self-exciting and mutually exciting point processes. *Biometrika* 58(1):83-90.

Examples

```
## Not run:
## simulate the times of a Poisson process on [0,1] with intensity
## function nu(t)=100*(2+cos(2*pi*t)).
tms <- simPois(int=function(x)100*(2+cos(2*pi*x)),int.M=300)
## calculate a nonparametric estimate of the intensity function
int <- lpint::lpint(tms,Tau=1)
matplot(int$x,int$y+qnorm(0.975)*outer(int$se,c(-1,0,1)),type="l",lty=c(2,1,2),
        col=1,xlab="t",ylab="nu(t)")
curve(100*(2+cos(2*pi*x)),add=TRUE,col="red")

## simulate an IHSEP on [0,1] with baseline intensity function
## nu(t)=100*(2+cos(2*pi*t)) and excitation function
## g(t)=0.5*8*exp(-8*t)
asep <- simHawkes1(nu=function(x)200*(2+cos(2*pi*x)),nuM=600,
                  g=function(x)8*exp(-16*x),gM=8)
## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik1a(tms,TT=1,nu=function(x)200*(2+cos(2*pi*x)),
          g=function(x)8*exp(-16*x),Ig=function(x)8/16*(1-exp(-18*x)))
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
est <- optim(c(400,200,2*pi,8,16),
            function(p){
              mloglik1a(jtms=tms,TT=1,
                        nu=function(x)p[1]+p[2]*cos(p[3]*x),
                        g=function(x)p[4]*exp(-p[5]*x),
                        Ig=function(x)p[4]/p[5]*(1-exp(-p[5]*x)))
            },
            hessian=TRUE,control=list(maxit=5000,trace=TRUE))
## point estimate by MLE
est$par
## standard error estimates:
diag(solve(est$hessian))^0.5

## End(Not run)
```

asep

An IHSEP data set

Description

A simulated data set from the inhomogeneous self-exciting process model with baseline intensity, or immigration rate, $\nu(t) = 200(2 + \cos(2\pi t))$ and excitation function, or fertility $g(t) = 8 \exp(-16t)$.

Usage

```
data(asep)
```

Format

The format is a list of the arrival/birth times of individuals of all generations, in the order of generation 0 individuals, generation 1 individuals, etc.

Details

Times of arrivals/births of the same generation is listed together in ascending order. Number of generations is given by the length of the object.

Source

Simulated by a call to the function `simHawkes1`.

Examples

```
data(asep)
## number of generations
length(asep)
## jump times of the observed self-exciting process
sort(unlist(asep))
```

conv.seq	<i>Sequence convolution conv.seq calculates the convolution of two sequences</i>
----------	--

Description

Sequence convolution `conv.seq` calculates the convolution of two sequences

Usage

```
conv.seq(x, y, real = TRUE)
```

Arguments

<code>x, y</code>	numeric vectors
<code>real</code>	logical value, indicating whether the result should be real valued

Value

a numeric vector of length equal to `length(x)+length(y)`, giving the convolution of `x` and `y`

See Also

[convolve](#)

Examples

```
conv.seq(1:5, 1:4)
convolve(1:5, 4:1, type="open")
```

h.fn	<i>Mean Intensity Function of the Self-Exciting Point Process</i> h.fn calculate the values of the mean intensity function of the self-exciting process with given baseline event rate and excitation function at a (fairly large) number of points. Values of the function at other points can be obtained by interpolation (e.g. spline interpolation).
------	---

Description

Mean Intensity Function of the Self-Exciting Point Process h.fn calculate the values of the mean intensity function of the self-exciting process with given baseline event rate and excitation function at a (fairly large) number of points. Values of the function at other points can be obtained by interpolation (e.g. spline interpolation).

Usage

```
h.fn(nu, g, N = 2^12, to = 1, abs.tol = 1e-10, maxit = 100)
```

Arguments

nu	a (vectorized) function specifying the baseline invent rate of the SEPP
g	a (vectorized) function specifying the excitation function of the SEPP
N	an integer giving the number of equal sized intervals to partition the domain into during the calculation The larger this value is, the more accurately the solution approximates the truth, and the more time required to evaluate.
to	a numeric scalar, the end point of the estimation domain
abs.tol	a numeric scalar specifying the absolute tolerance of error
maxit	an integer specifying the maximal number of iterations allowed

Value

a list with elements, x: the vector of the points where h is evaluated; y: the vector of the corresponding h values; nit: the number of iterations used; G.err: the approximation error in G .

See Also

[h.fn.exp](#)

Examples

```
## Not run:
nu <- function(x)(200+100*cos(pi*x))*(x>=0);
g <- function(x) 2*exp(-x)
h.l <- h.fn(nu=nu,g=g,to=5);
h <- splinefun(h.l$x,h.l$y);
x <- 1:500/100;
max(nu(x)+sapply(x,function(x)integrate(function(u)g(x-u)*h(u),0,x)$value) - h(x))
```

```
## End(Not run)
```

h.fn.exp

Mean Intensity of the Self-Exciting Point Process With an Exponential Excitation Function h.fn.exp calculates the mean intensity function $h(t)$ which solves the integral equation

$$h(t) = \nu(t) + \int_0^t g(t-s)h(s)ds, t \geq 0$$

, where the excitation function is exponential: $g(t) = \gamma_1 e^{-\gamma_2 t}$.

Description

Mean Intensity of the Self-Exciting Point Process With an Exponential Excitation Function h.fn.exp calculates the mean intensity function $h(t)$ which solves the integral equation

$$h(t) = \nu(t) + \int_0^t g(t-s)h(s)ds, t \geq 0$$

, where the excitation function is exponential: $g(t) = \gamma_1 e^{-\gamma_2 t}$.

Usage

```
h.fn.exp(x, nu, g.p = c(4, 8))
```

Arguments

x	numerical scalar, at which the mean intensity h is to be evaluated
nu	a function, which gives the baseline event rate
g.p	a numeric vector of two elements giving the two parameters γ_1, γ_2 of the exponential excitation function

Value

a numeric scalar which gives the value of the function h at x .

See Also

[h.fn](#)

Examples

```
nu <- function(x)200+100*cos(pi*x);
x <- 1:500/100;
y <- sapply(x,h.fn.exp,nu=nu,g.p=c(2,1));
h <- splinefun(x,y);
g <- function(x)2*exp(-x)
round(nu(x)+sapply(x,function(x)integrate(function(u)g(x-u)*h(u),0,x)$value) - y,5)
```

mloglik0	<i>Minus loglikelihood of an IHSEP model</i>
----------	--

Description

Calculates the minus loglikelihood of an IHSEP model with given baseline intensity function ν and excitation function g for event times jtms on interval $[0, TT]$.

Usage

```
mloglik0(jtms, TT = max(jtms), nu, g,
         Ig=function(x)sapply(x,function(y)integrate(g,0,y)$value))
```

Arguments

jtms	A numeric vector, with values sorted in ascending order. Jump times to fit the inhomogeneous self-exciting point process model on.
TT	A scalar. The censoring time, or the terminal time for observation. Should be (slightly) greater than the maximum of jtms.
nu	A (vectorized) function. The baseline intensity function.
g	A (vectorized) function. The excitation function.
Ig	A (vectorized) function. Its value at t gives the integral of the excitation function from 0 to t .

Value

The value of the negative log-likelihood.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

Examples

```
## simulated data of an IHSEP on [0,1] with baseline intensity function
## nu(t)=200*(2+cos(2*pi*t)) and excitation function
## g(t)=8*exp(-16*t)
data(asep)

## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik0(tms,TT=1,nu=function(x)200*(2+cos(2*pi*x)),
         g=function(x)8*exp(-16*x),Ig=function(x)8/16*(1-exp(-16*x)))
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
## Not run:
```

```

system.time(est <- optim(c(400,200,2*pi,8,16),
  function(p){
    mloglik0(jtms=tms,TT=1,
      nu=function(x)p[1]+p[2]*cos(p[3]*x),
      g=function(x)p[4]*exp(-p[5]*x),
      Ig=function(x)p[4]/p[5]*(1-exp(-p[5]*x)))
    },
    hessian=TRUE,control=list(maxit=5000,trace=TRUE))
)
## point estimate by MLE
est$par
## standard error estimates:
diag(solve(est$hessian))^0.5

## End(Not run)

```

mloglik1a

Minus loglikelihood of an IHSEP model

Description

Calculates the minus loglikelihood of an IHSEP model with given baseline intensity function ν and excitation function g for event times $jtms$ on interval $[0, TT]$.

Usage

```

mloglik1a(jtms, TT = max(jtms), nu, g,
  Ig = function(x) sapply(x, function(y) integrate(g, 0, y)$value),
  tol.abs = 1e-12, tol.rel = 1e-12, limit = 1000
)

```

Arguments

<code>jtms</code>	A numeric vector, with values sorted in ascending order. Jump times to fit the inhomogeneous self-exciting point process model on.
<code>TT</code>	A scalar. The censoring time, or the terminal time for observation. Should be (slightly) greater than the maximum of <code>jtms</code> .
<code>nu</code>	A (vectorized) function. The baseline intensity function.
<code>g</code>	A (vectorized) function. The excitation function.
<code>Ig</code>	A (vectorized) function. Its value at <code>t</code> gives the integral of the excitation function from 0 to <code>t</code> .
<code>tol.abs</code>	A small positive number. The tolerance of the absolute error in the numerical integral of ν .
<code>tol.rel</code>	A small positive number. The tolerance of the relative error in the numerical integral of ν .
<code>limit</code>	An (large) positive integer. The maximum number of subintervals allowed in the adaptive quadrature method to find the numerical integral of ν .

Details

This version of the mloglik function uses external C code to speedup the calculations. Otherwise it is the same as the mloglik0 function.

Value

The value of the negative log-likelihood.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

mloglik0

Examples

```
## simulated data of an IHSEP on [0,1] with baseline intensity function
## nu(t)=200*(2+cos(2*pi*t)) and excitation function
## g(t)=8*exp(-16*t)
data(asep)

## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik1a(tms,TT=1,nu=function(x)200*(2+cos(2*pi*x)),
          g=function(x)8*exp(-16*x),Ig=function(x)8/16*(1-exp(-16*x)))
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
## Not run:
system.time(est <- optim(c(400,200,2*pi,8,16),
                        function(p){
                          mloglik1a(jtms=tms,TT=1,
                                      nu=function(x)p[1]+p[2]*cos(p[3]*x),
                                      g=function(x)p[4]*exp(-p[5]*x),
                                      Ig=function(x)p[4]/p[5]*(1-exp(-p[5]*x)))
                        },
                        hessian=TRUE,control=list(maxit=5000,trace=TRUE))
)
## point estimate by MLE
est$par
## standard error estimates:
diag(solve(est$hessian))^0.5

## End(Not run)
```

mloglik1b

Minus loglikelihood of an IHSEP model

Description

Calculates the minus loglikelihood of an IHSEP model with given baseline intensity function ν and excitation function g for event times $jtms$ on interval $[0, TT]$.

Usage

```
mloglik1b(jtms, TT = max(jtms), nu, g,
          Ig=function(x)sapply(x,function(y)integrate(g,0,y,
              rel.tol=1e-12,abs.tol=1e-12,subdivisions=1000)$value),
          Inu=function(x)sapply(x,function(y)integrate(nu,0,y)$value))
```

Arguments

jtms	A numeric vector, with values sorted in ascending order. Jump times to fit the inhomogeneous self-exciting point process model on.
TT	A scalar. The censoring time, or the terminal time for observation. Should be (slightly) greater than the maximum of jtms.
nu	A (vectorized) function. The baseline intensity function.
g	A (vectorized) function. The excitation function.
Ig	A (vectorized) function. Its value at t gives the integral of the excitation function from 0 to t .
Inu	A (vectorized) function. Its value at t gives the integral of the baseline intensity function ν from 0 to t .

Details

This version of the mloglik function uses external C code to speedup the calculations. When given the analytical form of Inu or a quickly calculatable Inu, it should be (probably slightly) faster than mloglik1a. Otherwise it is the same as mloglik0 and mloglik1a.

Value

The value of the negative log-likelihood.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

mloglik0 and mloglik1a

Examples

```

## simulated data of an IHSEP on [0,1] with baseline intensity function
## nu(t)=200*(2+cos(2*pi*t)) and excitation function
## g(t)=8*exp(-16*t)
data(asep)

## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik1b(tms,TT=1,nu=function(x)200*(2+cos(2*pi*x)),
          g=function(x)8*exp(-16*x),Ig=function(x)8/16*(1-exp(-16*x)))
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
## Not run:
system.time(est <- optim(c(400,200,2*pi,8,16),
                        function(p){
                          mloglik1b(jtms=tms,TT=1,
                                      nu=function(x)p[1]+p[2]*cos(p[3]*x),
                                      g=function(x)p[4]*exp(-p[5]*x),
                                      Ig=function(x)p[4]/p[5]*(1-exp(-p[5]*x)))
                        },
                        hessian=TRUE,control=list(maxit=5000,trace=TRUE))
)

## point estimate by MLE
est$par
## standard error estimates:
diag(solve(est$hessian))^0.5

## End(Not run)

```

mloglik1c

Minus loglikelihood of an IHSEP model

Description

Calculates the minus loglikelihood of an IHSEP model with given baseline intensity function ν and excitation function $g(x) = a \exp(-bx)$ for event times $jtms$ on interval $[0, TT]$.

Usage

```
mloglik1c(jtms, TT, nu, gcoef, Inu)
```

Arguments

jtms A numeric vector, with values sorted in ascending order. Jump times to fit the inhomogeneous self-exciting point process model on.

TT A scalar. The censoring time, or the terminal time for observation. Should be (slightly) greater than the maximum of $jtms$.

nu	A (vectorized) function. The baseline intensity function.
gcoef	A numeric vector (of two elements), giving the parameters (a,b) of the exponential excitation function $g(x)=a*\exp(-b*x)$.
Inu	A (vectorized) function. Its value at t gives the integral of the baseline intensity function ν from 0 to t.

Details

This version of the mloglik function uses external C code to speedup the calculations. When given the analytical form of Inu or a quickly calculatable Inu, it should be (substantially) faster than mloglik1a when calculating the (minus log) likelihood when the excitation function is exponential. Otherwise it is the same as mloglik0, mloglik1a, mloglik1b.

Value

The value of the negative log-likelihood.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

mloglik0, mloglik1a and mloglik1b

Examples

```
## simulated data of an IHSEP on [0,1] with baseline intensity function
## nu(t)=200*(2+cos(2*pi*t)) and excitation function
## g(t)=8*exp(-16*t)
data(asep)

## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik1c(tms,TT=1,nu=function(x)200*(2+cos(2*pi*x)),
          gcoef=8*1:2,
          Inu=function(y)integrate(function(x)200*(2+cos(2*pi*x)),0,y)$value)
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
## Not run:
system.time(est <- optim(c(400,200,2*pi,8,16),
                        function(p){
                          mloglik1c(jtms=tms,TT=1,
                                      nu=function(x)p[1]+p[2]*cos(p[3]*x),
                                      gcoef=p[-(1:3)],
                                      Inu=function(y){
                                        integrate(function(x)p[1]+p[2]*cos(p[3]*x),
                                                  0,y)$value
                                      })
                        },hessian=TRUE,control=list(maxit=5000,trace=TRUE))
```

```

    )
    ## point estimate by MLE
    est$par
    ## standard error estimates:
    diag(solve(est$hessian))^0.5

    ## End(Not run)

```

mloglik1d

Minus loglikelihood of an IHSEP model

Description

Calculates the minus loglikelihood of an IHSEP model with given baseline intensity function ν and excitation function $g(x) = \sum a_i \exp(-b_i x)$ for event times `jtms` on interval $[0, TT]$.

Usage

```
mloglik1d(jtms, TT, nu, gcoef, Inu)
```

Arguments

<code>jtms</code>	A numeric vector, with values sorted in ascending order. Jump times to fit the inhomogeneous self-exciting point process model on.
<code>TT</code>	A scalar. The censoring time, or the terminal time for observation. Should be (slightly) greater than the maximum of <code>jtms</code> .
<code>nu</code>	A (vectorized) function. The baseline intensity function.
<code>gcoef</code>	A numeric vector (of $2k$ elements), giving the parameters $(a_1, \dots, a_k, b_1, \dots, b_k)$ of the exponential excitation function $g(x) = \sum_{i=1}^k a_i * \exp(-b_i * x)$.
<code>Inu</code>	A (vectorized) function. Its value at <code>t</code> gives the integral of the baseline intensity function ν from 0 to <code>t</code> .

Details

This function calculates the minus loglikelihood of the inhomogeneous Hawkes model with background intensity function $\nu(t)$ and excitation kernel function $g(t) = \sum_{i=1}^k a_i e^{-b_i t}$ relative to continuous observation of the process from time 0 to time `TT`. Like `mloglik1c`, it takes advantage of the Markovian property of the intensity process and uses external C++ code to speed up the computation.

Value

The value of the negative log-likelihood.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

mloglik1c

Examples

```
## simulated data of an IHSEP on [0,1] with baseline intensity function
## nu(t)=200*(2+cos(2*pi*t)) and excitation function
## g(t)=8*exp(-16*t)
data(asep)

## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik1d(tms,TT=1,nu=function(x)200*(2+cos(2*pi*x)),
          gcoef=8*1:2,
          Inu=function(y)integrate(function(x)200*(2+cos(2*pi*x)),0,y)$value)
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
## Not run:
system.time(est <- optim(c(400,200,2*pi,8,16),
                        function(p){
                          mloglik1d(jtms=tms,TT=1,
                                      nu=function(x)p[1]+p[2]*cos(p[3]*x),
                                      gcoef=p[-(1:3)]),
                          Inu=function(y){
                            integrate(function(x)p[1]+p[2]*cos(p[3]*x),
                                      0,y)$value
                          }
                        },hessian=TRUE,control=list(maxit=5000,trace=TRUE),
                        method="BFGS")
)
## point estimate by MLE
est$par
## standard error estimates:
diag(solve(est$hessian))^0.5

## End(Not run)
```

mloglik1e

Minus loglikelihood of an IHSEP model

Description

Calculates the minus loglikelihood of an IHSEP model with given baseline intensity function ν and excitation function $g(x) = \sum a_i \exp(-b_i x)$ for event times j tms on interval $[0, TT]$.

Usage

mloglik1e(jtms, TT, nuvs, gcoef, InuT)

Arguments

jtms	A numeric vector, with values sorted in ascending order. Jump times to fit the inhomogeneous self-exciting point process model on.
TT	A scalar. The censoring time, or the terminal time for observation. Should be (slightly) greater than the maximum of jtms.
nuvs	A numeric vector, giving the values of the baseline intensity function ν at the jump times jtms.
gcoef	A numeric vector (of $2k$ elements), giving the parameters $(a_1, \dots, a_k, b_1, \dots, b_k)$ of the exponential excitation function $g(x) = \sum_{i=1}^k a_i * \exp(-b_i * x)$.
InuT	A numeric value (scalar) giving the integral of ν on the interval $[\theta, TT]$.

Details

This version of the mloglik function uses external C code to speedup the calculations. When given the analytical form of Inu or a quickly calculatable Inu, it should be (substantially) faster than mloglik1a when calculating the (minus log) likelihood when the excitation function is exponential. Otherwise it is the same as mloglik0, mloglik1a, mloglik1b.

Value

The value of the negative log-likelihood.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

mloglik0, mloglik1a and mloglik1b

Examples

```
## simulated data of an IHSEP on [0,1] with baseline intensity function
## nu(t)=200*(2+cos(2*pi*t)) and excitation function
## g(t)=8*exp(-16*t)
data(asep)

## get the birth times of all generations and sort in ascending order
tms <- sort(unlist(asep))
## calculate the minus loglikelihood of an SEPP with the true parameters
mloglik1e(tms,TT=1,nuvs=200*(2+cos(2*pi*tms)),
          gcoef=8*1:2,
          InuT=integrate(function(x)200*(2+cos(2*pi*x)),0,1)$value)
## calculate the MLE for the parameter assuming known parametric forms
## of the baseline intensity and excitation functions
## Not run:
system.time(est <- optim(c(400,200,2*pi,8,16),
                        function(p){
                          mloglik1e(jtms=tms,TT=1,
```

```

                                nuvs=p[1]+p[2]*cos(p[3]*tms),
                                gcoef=p[-(1:3)],
                                InuT=integrate(function(x)p[1]+p[2]*cos(p[3]*x),
                                                0,1)$value
                                )
                                },hessian=TRUE,control=list(maxit=5000,trace=TRUE),
                                method="BFGS")
                                )
## point estimate by MLE
est$par
## standard error estimates:
diag(solve(est$hessian))^0.5

## End(Not run)

```

sepp.resid

Calculate the self exciting point process residuals

Description

Calculate the self exciting point process residuals

Usage

```
sepp.resid(jtms, Tau, Inu, Ig)
```

Arguments

jtms	A numerical vector containing the event times of the SEPP in ascending order
Tau	A numerical scalar giving the censoring time, which should be greater than or equal to the event time
Inu	A function that gives the integral of the baseline event rate function $\nu(t)$ from 0 to the argument of the function
Ig	A function that gives the integral of the excitation function $g(t)$ from 0 to the argument of the function

Value

A numerical vector containing the SEPP residuals $\Lambda(t_i)$ where Λ is the cumulative intensity process.

simchildren	<i>Simulate the child events simchildren simulates the birth times of all child events spawned from an event relative the birth time of the parent event. This function is to be called by the simulator function for offspring events and is not meant for external use.</i>
-------------	---

Description

Simulate the child events `simchildren` simulates the birth times of all child events spawned from an event relative the birth time of the parent event. This function is to be called by the simulator function for offspring events and is not meant for external use.

Usage

```
simchildren(br = 0.5, dis = "exp", par.dis = list(rate = 1), cens = Inf, sorted = TRUE)
```

Arguments

<code>br</code>	numerical scalar in $[0,1)$, the branching ratio, or the expected number of direct children due to an event
<code>dis</code> ,	character string, which gives the name of the common (positive) distribution of the birth times of the child events relative to the parent event (referred to as the child birthtime distribution), such as "exp", "gamma", "weibull", etc.
<code>par.dis</code> ,	list, which gives the values of the (named) parameter(s) of the child birthtime distribution)
<code>cens</code> ,	positive scalar, which gives the censoring time (termination of observation time). The default value of <code>Inf</code> means no censoring.
<code>sorted</code> ,	boolean scalar, which indicates whether the out child birth times should be sorted or not. The default value is <code>TRUE</code> .

Value

a numeric vector of length giving the birth times of child events relative to the parent event in ascending order

See Also

[simoffspring](#)

Examples

```
simchildren(br=0.9,dis="exp",par.dis=list(rate=1))
```

 simHawkes0

 Simulate a Hawkes process, or Self-exciting point process

Description

Simulate an (inhomogeneous) self-exciting process with given background intensity and excitation/fertility function.

Usage

```
simHawkes0(nu, g, cens = 1,
           nuM=max(optimize(nu,c(0,cens),maximum=TRUE)$obj, nu(0), nu(cens))*1.1,
           gM=max(optimize(g,c(0,cens),maximum=TRUE)$obj, g(0), g(cens))*1.1)
```

Arguments

nu	A (vectorized) function. The baseline intensity function.
g	A (vectorized) function. The excitation function.
cens	A scalar. The censoring time, or the time of termination of observations.
nuM	A scalar. The maximum time of the baseline intensity from 0 to cens.
gM	A scalar. The maximum time of the excitation function from 0 to cens.

Details

The function works by simulating the birth times generation by generation according to inhomogeneous Poisson processes with appropriate intensity functions (ν or g).

Value

A list of vectors of arrival/birth times of individuals/events of generations 0, 1,

Note

Same algorithm as in simHawkes1, though the latter might be more succinct and (very slightly) faster.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

simHawkes1

Examples

```
asepp <- simHawkes0(nu=function(x)200*(2+cos(2*pi*x)),nuM=600,
                   g=function(x)8*exp(-16*x),gM=8)
```

simHawkes1

*Simulate a Hawkes process, or Self-exciting point process***Description**

Simulate an (inhomogeneous) self-exciting process with given background intensity and excitation/fertility function.

Usage

```
simHawkes1(nu=NULL, g=NULL, cens = 1,
           nuM=max(optimize(nu,c(0,cens),maximum=TRUE)$obj, nu(0), nu(cens))*1.1,
           gM=max(optimize(g,c(0,cens),maximum = TRUE)$obj, g(0),
           g(cens))*1.1,
           exp.g=FALSE, gp=c(1,2))
```

Arguments

nu	A (vectorized) function. The baseline intensity function.
g	A (vectorized) function. The excitation function.
cens	A scalar. The censoring time, or the time of termination of observations.
nuM	A scalar. The maximum time of the baseline intensity from 0 to cens.
gM	A scalar. The maximum time of the excitation function from 0 to cens.
exp.g	A logical. Whether the excitation function g should be treated as an exponential function.
gp	A vector of two elements, giving the two parameters a and b in the exponential excitation function $g(x) = a * \exp(-b * x)$, which is used when exp.g is set to TRUE, and is ignored otherwise.

Details

The function works by simulating the birth times generation by generation according to inhomogeneous Poisson processes with appropriate intensity functions (ν or g).

Value

A list of vectors of arrival/birth times of individuals/events of generations 0, 1, ... The length of the list is the total number of generations.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

simHawkes0

Examples

```
asepp <- simHawkes1(nu=function(x)200*(2+cos(2*pi*x)),nuM=600,
  g=function(x)8*exp(-16*x),gM=8)
```

simHawkes1a	<i>Simulate an (inhomogeneous) Hawkes self-exciting process</i> simHawkes1a simulates the event times of an inhomogeneous Hawkes process (IHSEP) with background event intensity/rate $\nu(\cdot) \geq 0$, branching ratio $\eta \in [0, 1)$, and offspring birthtime density $g(\cdot)$, up to a censoring time T .
-------------	--

Description

Simulate an (inhomogeneous) Hawkes self-exciting process simHawkes1a simulates the event times of an inhomogeneous Hawkes process (IHSEP) with background event intensity/rate $\nu(\cdot) \geq 0$, branching ratio $\eta \in [0, 1)$, and offspring birthtime density $g(\cdot)$, up to a censoring time T .

Usage

```
simHawkes1a(
  nu = function(x) rep(100, length(x)),
  cens = 1,
  nuM = max(optimize(nu, c(0, cens), maximum = TRUE)$obj, nu(0), nu(cens),
    .Machine$double.eps^0.5) * 1.1,
  br = 0.5,
  dis = "exp",
  par.dis = list(rate = 1)
)
```

Arguments

nu	a function, which gives the background event intensity function $\nu(\cdot)$; needs to be a bounded function on $[0, T]$.
cens,	a positive scalar, which gives the censoring time.
nuM,	positive scalar, optional argument giving the maximum of the background intensity function on $[0, T]$.
br,	scalar in $[0, 1)$, giving the branching ratio.
dis,	character string giving the name of the child birthtime distribution; 'd\$dis' gives the density function $g(\cdot)$.
par.dis,	a (named) list giving the values of the parameters of the child birthtime distribution.

Value

a vector giving the event times of an inhomogeneous Hawkes process up to the censoring time in ascending order.

simoffspring	<i>Simulate the offspring events simoffspring simulates the birth times of offspring events of all generations spawned from an event relative the birth time of the parent event. This function is to be called by the simulator function for Hawkes processes and is not meant for external use.</i>
--------------	---

Description

Simulate the offspring events simoffspring simulates the birth times of offspring events of all generations spawned from an event relative the birth time of the parent event. This function is to be called by the simulator function for Hawkes processes and is not meant for external use.

Usage

```
simoffspring(br = 0.5, dis = "exp", par.dis = list(rate = 1), cens = Inf, sorted = TRUE)
```

Arguments

br	numerical scalar in $[0,1)$, the branching ratio, or the expected number of direct children due to an event
dis,	character string, which gives the name of the common (positive) distribution of the birth times of the child events relative to the parent event (referred to as the child birthtime distribution), such as "exp", "gamma", "weibull", etc.
par.dis,	list, which gives the values of the (named) parameter(s) of the child birthtime distribution)
cens,	numeric scalar, which gives the censoring time (termination of observation time). The default value of Inf means no censoring.
sorted,	boolean scalar, which indicates whether the out child birth times should be sorted or not. The default value is TRUE.

Details

This function uses recursion, so can break down when the branching ratio is close to 1, leading to very deep recursions. In this case, we should use `simHawkes1` for Hawkes process simulation.

Value

a numeric vector of giving the birth times of offspring events of all generations relative to the parent's birth time in ascending order

See Also

[simchildren](#)

Examples

```
simoffspring(br=0.9,dis="exp",par.dis=list(rate=1))
```

simPois

*Simulate a Poisson process***Description**

Simulate an (inhomogeneous) Poisson process with a given intensity/rate function over the interval $[0, T]$

Usage

```
simPois(int=NULL, cens=1, int.M=optimize(int, c(0, cens), maximum=TRUE)$obj*1.1,
        B=max(as.integer(sqrt(int.M * cens)), 10), exp.int=FALSE, par=c(1, 2))
```

Arguments

int	A (vectorized) positive function. The intensity/rate function.
cens	A positive scalar. The censoring time, or time of termination of observations, T .
int.M	A positive scalar. Maximum value of the intensity function over $[0, T]$, or a larger value.
B	An integer. The block size to be used in generating exponential random variables in blocks.
exp.int	Logical. Set to TRUE, if the intensity function is exponential, i.e. $a*\exp(-b*x)$. If set to TRUE, the parameters a and b should also be supplied via the argument par.
par	A numerical vector of two elements, giving the parameters a and b of the exponential intensity function. The values are not ignored if exp.int is set to FALSE.

Details

The function works by first generating a Poisson process with constant rate int.M over $[0, T]$, and then thinning the process with retention probability function

$$p(x) = \text{int}(x)/\text{int.M}$$

.

When generating the homoneous Poisson process, it first generates about $\Lambda + 1.96*\sqrt{\Lambda}$ exponential variables, then, if the exponential variables are not enough (their sum has not reached the censoring time T yet), generates exponential variables in blocks of size B until the total of all the generated exponentials exceeds T . Then cumsums of the exponentials that are smaller than or equal to T are retained as the event times of the homogeneous Poisson process. This method apparantly does not produce tied event times.

Value

A numerical vector giving the event/jump times of the Poisson process in $[0, T]$, in ascending order.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

simPois0

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (int, cens = 1, int.M = optimize(int, c(0, cens), maximum = TRUE)$obj *
  1.1, B = max(as.integer(sqrt(int.M * cens)), 10))
{
  tms <- rexp(as.integer(int.M * cens + 2 * sqrt(int.M * cens)),
    rate = int.M)
  while (sum(tms) < cens) tms <- c(tms, rexp(B, rate = int.M))
  cumtms <- cumsum(tms)
  tms <- cumtms[cumtms <= cens]
  N <- length(tms)
  if (N == 0)
    return(numeric(0))
  tms[as.logical(mapply(rbinom, n = 1, size = 1, prob = int(tms)/int.M))]
}
```

simPois0

*Simulate a Poisson process***Description**

Simulate an (inhomogeneous) Poisson process with a given intensity/rate function over the interval $[0, T]$

Usage

```
simPois0(int, cens = 1, int.M = optimize(int, c(0, cens), maximum = TRUE)$obj * 1.1)
```

Arguments

int	A (vectorized) positive function. The intensity/rate function.
cens	A positive scalar. The censoring time, or time of termination of observations, T .
int.M	A positive scalar. Maximum value of the intensity function over $[0, T]$, or a value larger than this.

Details

The function works by first generating a Poisson process with constant rate int.M over $[0, T]$, and then thinning the process with retention probability function

$$p(x) = \text{int}(x)/\text{int.M}$$

Value

A numerical vector giving the event/jump times of the Poisson process in $[0, T]$, in ascending order.

Author(s)

Feng Chen <feng.chen@unsw.edu.au>

See Also

simPois0

Examples

```
aPP <- simPois(int=function(x)200*(2+cos(2*pi*x)),cens=1,int.M=600)
```


Index

- * **Poisson process**
 - simPois0, 23
 - * **datagen**
 - simHawkes0, 18
 - simHawkes1, 19
 - simPois, 22
 - simPois0, 23
 - * **datasets**
 - asep, 3
 - * **inhomogeneous Poisson process**
 - simPois, 22
 - * **likelihood**
 - mloglik0, 7
 - mloglik1a, 8
 - mloglik1b, 10
 - mloglik1c, 11
 - mloglik1d, 13
 - mloglik1e, 14
 - * **package**
 - IHSEP-package, 2
 - * **point process**
 - mloglik0, 7
 - mloglik1a, 8
 - mloglik1b, 10
 - mloglik1c, 11
 - mloglik1d, 13
 - mloglik1e, 14
 - simHawkes0, 18
 - simHawkes1, 19
 - simPois0, 23
 - * **pont process**
 - simPois, 22
 - * **self-exciting**
 - simHawkes0, 18
 - simHawkes1, 19
- asep, 3
- conv.seq, 4
- convolve, 4
- h.fn, 5, 6
- h.fn.exp, 5, 6
- IHSEP (IHSEP-package), 2
- IHSEP-package, 2
- mloglik0, 7
- mloglik1a, 8
- mloglik1b, 10
- mloglik1c, 11
- mloglik1d, 13
- mloglik1e, 14
- sepp.resid, 16
- simchildren, 17, 21
- simHawkes0, 18
- simHawkes1, 19
- simHawkes1a, 20
- simoffspring, 17, 21
- simPois, 22
- simPois0, 23