

# Package ‘multisensi’

May 3, 2013

**Type** Package

**Title** Multivariate Sensitivity Analysis

**Version** 1.0-6

**Date** 2013-05-03

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**Description** An R package to perform sensitivity analysis on a model with multivariate output

**License** CeCILL-2

**Repository** CRAN

**LazyLoad** yes

**Depends** R (>= 2.8.0)

**Suggests** MASS

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*multisensi-package Multivariate sensitivity Analysis*

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## Description

Sensitivity Analysis (SA) for models with multivariate output

## Details

This package contains three methods for performing sensitivity analysis on simulation models with multivariate output:

- i) `gsi` function for the Generalised Sensitivity Analysis (Lamboni et al., 2009) based on inertia decomposition. This method synthesizes the information that is spread between the time outputs or between the principal components and produces a unique sensitivity index for each factor.
- ii) `gsi` function for the componentwise sensitivity analysis obtained by computing sensitivity indices on principal components (Campbell et al., 2006)
- iii) `dynsi` function for the dynamic sensitivity analysis obtained by computing sensitivity indices on each output variable.

For all three methods, sensitivity indices are calculated presently by using a factorial design and a classical ANOVA decomposition.

### Simulation model management

The multisensi package works on simulation models coded either in R or using an external language (typically as an executable file). Models coded in R must be either functions or objects that have a predict method, such as lm objects. Models defined as functions will be called once with an expression of the form  $y \leftarrow f(X)$  where X is a vector containing a combination of levels of the input factors, and y is the output vector of length q, where q is the number of output variables. If the model is external to R, for instance a computational code, it must be analyzed with the decoupled approach: the methods require an input data frame (X) containing all the combinations of the input levels and the outputs data frame (Y) containing the response of the model corresponding to these combinations. The size of X is  $n * p$  and the size of Y is  $n * q$  where p is the number of the input factor, q is the number of the model outputs and n is the number of all the combinations of the input levels. This approach can also be used on R models that do not fit the required specifications.

## Author(s)

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## References

- Lamboni, M., Makowski, D., Monod, H., 2009. Multivariate global sensitivity analysis for dynamic crop models. *Field Crops Research*, volume 113. pp. 312-320
- Lamboni, M., Makowski, D., Monod, H., 2009. Multivariate sensitivity analysis to measure global contribution of input factors in dynamic models (submitted in october 2009 to Reliability Engineering \& System Safety)
- Saltelli, A., Chan, K., Scott, E.M. eds, 2000. *Sensitivity Analysis* Wiley, New York.

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acp

*Principal Component Analysis (PCA)*

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## Description

Principal Component Analysis (PCA) for the generalized sensitivity analysis

## Usage

```
ACP(simuls, inertia=0.95, normalized = TRUE)
```

## Arguments

simuls	data frame, typically a multivariate model output
inertia	inertia proportion account by Principal Components <1 (0.95 default ) OR number of PCs to be used (E.g 3)
normalized	If TRUE, a normalized PCA is performed

## Value

x	output x of prcomp function ; see the prcomp help for further details
rotation	the matrix of variable loadings
sdev	the standard deviations of the Principal Components
nbcomp	the number of Principal Components

## Note

This is essentially an internal function for the multisensi package

## Author(s)

M. LAMBONI

## See Also

prcomp

anoasg

*Dynamic main and total sensitivity indices***Description**

Function to compute the main and total dynamic sensitivity indices

**Usage**

```
anoasg(ANO, nbcomp = 2)
```

**Arguments**

<b>ANO</b>	anova object obtained from the anovadec function
<b>nbcomp</b>	number of model output to be considered

**Value**

A list with the following components:

- SI** data frame of first order, second order, ... indices
- tSI** data frame of total sensitivity
- mSI** data frame of main sensitivity indices
- iSI** data frame of interaction sensitivity indices
- indic.fact** data frame of anova object attribute

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

anovadec

*Computation of several anovas on the output of a PCA***Description**

A function to compute sum of squares decomposition on principal components by using the aov function

**Usage**

```
anovadec(Y, plan, ord.inter, nbcomp = 2)
```

**Arguments**

<code>Y</code>	data.frame of model output, usually the <code>x</code> component of a PCA object
<code>plan</code>	data.frame of input design
<code>ord.inter</code>	ANOVA formula like " <code>A+B+c+A:B</code> " OR an integer giving the maximum interaction order (1 for main effects)
<code>nbcomp</code>	number of principal components to be considered (e.g 3)

**Value**

The anovadec function returns a two-component list:

- `aov` list of AOV objects
- `PC` prediction of output

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

**See Also**

`aov`

`asg`

*Main and total generalized sensitivity computation*

**Description**

Function to compute the main and total generalized sensitivity indices

**Usage**

```
asg(ANO, ACP, sigma.car, nbcomp = 2)
```

**Arguments**

<code>ANO</code>	ANOVA Object obtained from anovadec function
<code>ACP</code>	ACP object
<code>sigma.car</code>	Inertia for the model output
<code>nbcomp</code>	Numbers of principal component (PC) to be considered

**Value**

A list with the following components:

- SI** data frame of first order, second order, ... indices
- mSI** data frame of main sensitivity indices
- tSI** data frame of total sensitivity
- iSI** data frame of interaction sensitivity indices
- cor** data frame of correlation between PCs and model output
- inertia** Vector of Inertia explained by PCs
- indic факт** data frame of anova object attribute

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

biomasse

*The Winter Wheat Dynamic Model*

**Description**

The Winter Wheat Dynamic Model, a toy model to illustrate the main multisensi methods

**Usage**

```
biomasse(input, climdata, annee = 3)
```

**Arguments**

- |          |  |
|----------|--|
| input    | vector of input value                            |
| annee    | year   |
| climdata | a meteorological data.frame specific to biomasse |

**Details**

The Winter Wheat Dry Matter model (WWDM) is a dynamic crop model running at a daily time step (Makowski et al, 2004). It has two state variables, the above-ground winter wheat dry matter  $U(t)$ , in  $g/m^2$  and the leaf area index  $LAI(t)$  with  $t$  the day number from sowing ( $t = 1$ ) to harvest ( $t = 223$ ). In the multisensi-package implementation, the `biomasse` function simulates the output for only one parameter set (the first row of `input` if it is a matrix or a data.frame).

**Value**

a vector of daily dry matter increase of the Winter Wheat biomass, over 223 days

**Author(s)**

initially Makowski, D., 2004

**References**

Makowski, D., Jeuffroy, M.-H., Gu'rif, M., 2004 Bayesian methods for updating crop model predictions, applications for predicting biomass and grain protein content. In: Bayesian Statistics and Quality Modelling in the Agro-Food Production Chain (van Boeakel et al. eds), pp. 57-68. Kluwer, Dordrecht

Monod, H., Naud, C., Makowski, D., 2006 Uncertainty and sensitivity analysis for crop models. In: Working with Dynamic Crop Models (Wallach D., Makowski D. and Jones J. eds), pp. 55-100. Elsevier, Amsterdam

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biomasseY

*Output of the biomasse model for the plan provided in the package*

---

**Description**

Simplified output of the biomasse model (one column per decade), especially generated for examples in the package help files

**Usage**

```
data(biomasseY)
```

**Format**

A data frame with 2187 rows and 22 output variables (one per decade).

**See Also**

[biomasse.plan](#)

**Examples**

```
data(biomasseY)
dim(biomasseY)
```

Climat

*Climate data***Description**

Climate data for the WWDM model (needed by the biomasse function)

**Usage**

```
data(Climat)
```

**Format**

A data frame with 3126 observations on the following 4 variables.

ANNEE a factor with levels 1 to 14, indicating 14 different years

RG daily radiation variable

Tmin daily maximum temperature

Tmax daily minimum temperature

**Source**

Makowski, D., Jeuffroy, M.-H., Gu'lerif, M., 2004 Bayesian methods for updating crop model predictions, applications for predicting biomass and grain protein content. In: Bayesian Statistics and Quality Modelling in the Agro-Food Production Chain (van Boeakel et al. eds), pp. 57-68. Kluwer, Dordrecht.

Monod, H., Naud, C., Makowski, D., 2006 Uncertainty and sensitivity analysis for crop models. In: Working with Dynamic Crop Models (Wallach D., Makowski D. and Jones J. eds), pp. 55-100. Elsevier, Amsterdam

dynsi

*Dynamic Sensitivity Indices: DSi***Description**

dynsi implements the Dynamic Sensitivity Indices. This method allows to compute classical Sensitivity Indices on each output variable of a dynamic or multivariate model by using the ANOVA decomposition

**Usage**

```
dynsi(formula, model, factors, cumul = FALSE, simulonly=FALSE,
      nb.outp = NULL, Name.File=NULL, ...)
```

## Arguments

formula	ANOVA formula like "A+B+c+A:B" OR an integer equal to the maximum interaction order in the sensitivity model
model	output data.frame OR the name of the R-function which calculates the model output. The only argument of this function must be a vector containing the input factors values
factors	input data.frame (the design) if model is a data.frame OR a list of factors levels such as <code>factor.example &lt;- list(A=c(0,1),B=c(0,1,4))</code>
cumul	logical value. If TRUE the sensitivity analysis will be done on the cumulative outputs
simulonly	logical value. If TRUE the program stops after calculating the design and the model outputs
nb.outp	The first nb.outp number of model outputs to be considered. If NULL all the outputs are considered
Name.File	optional name of a R script file containing the R-function that calculates the simulation model. e.g "exc.ssc"
...	possible fixed parameters of the model function

## Details

If factors is a list of factors, the `dynsi` function generates a complete factorial design. If it is a data.frame, `dynsi` expects that each column is associated with an input factor.

## Value

`dynsi` returns a list of class "dynsi", containing all the input arguments detailed before, plus the following components:

X	a data.frame containing the experimental design (input samples)
Y	a data.frame containing the output matrix (response)
SI	a data.frame containing the Sensitivity Indices (SI) on each output variable of the model
mSI	a data.frame of principal SI on each output variable
tSI	a data.frame containing the total SI on each output variable
iSI	a data.frame of interaction SI on each output variable
...	

## Author(s)

Matieyendou LAMBONI

## References

- M. Lamboni, D. Makowski and H. Monod, 2009. Multivariate global sensitivity analysis for dynamic crop models. *Field Crops Research*, 113, 312-320.  
 A. Saltelli, K. Chan and E. M. Scott eds, 2000. *Sensitivity Analysis*. Wiley, New York.

**See Also**

gsi

**Examples**

```
##---- Should be DIRECTLY executable !! ----
# Test case : the Winter Wheat Dynamic Models (WWDM)
# input factors design,
  data(plan)
# input Climate variables
  data(Climat)
# output variables (precalculated to speed up the example)
  data(biomasseY)
#
  DYNSI <- dynsi(2, biomasseY, plan, limdata=Climat)
  summary(DYNSI)
  print(DYNSI)
  plot(DYNSI, color=heat.colors)
  #graph.bar(DYNSI,col=1, beside=F)  # sensitivity bar plot
  # for the first output (col=1)
  #graph.bar(DYNSI,col=2, xmax=1)    #
```

graph.bar

*Sensitivity index bar plot***Description**

A function that plots sensitivity indices by a bar graph

**Usage**

```
graph.bar(x, col = 1, nb.plot = 15, xmax = NULL, beside = TRUE, ...)
```

**Arguments**

<code>x</code>	an object of class gsi or dynsi
<code>col</code>	the column number of GSI to represent in the bar graph
<code>nb.plot</code>	number of input factors to be considered
<code>xmax</code>	a user-defined maximal $x$ value ( $x \leq 1$ ) in all the bar graphs that show sensitivity indices; or NULL if the user wants to keep default values
<code>beside</code>	if TRUE, the main and total sensitivity indices are represented by two bars; if FALSE, they are represented by the same bar
<code>...</code>	graphical parameters

**Author(s)**

M. LAMBONI

graph.pc

*Principal Components graph for gsi objects***Description**

A function that plots the Principal components (PCs) and the sensitivity index on each PC

**Usage**

```
graph.pc(x, nb.plot = 15, nb.comp = NULL, xmax = NULL,
          beside = TRUE, ...)
```

**Arguments**

x	gsi object
nb.plot	number of input factors to be considered
nb.comp	number of PCs
xmax	a user-defined maximal <i>x</i> value ( $x \leq 1$ ) in all the bar graphs that show sensitivity indices; or NULL if the user wants to keep default values
beside	if TRUE, the main and total sensitivity indices are represented by two bars; if FALSE, they are represented by the same bar
...	graphical parameters

**Author(s)**

M. LAMBONI

grpe.gsi

*Group factor GSI, obsolete function***Description**

An obsolete function that computed the GSI of a group factor as one factor

**Usage**

```
grpe.gsi(GSI, fact.interet)
```

**Arguments**

GSI	a gsi or dynsni object
fact.interet	input factor to be grouped

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

---

gsi*Generalized Sensitivity Indices: GSI*

---

## Description

The gsi function implements the calculation of Generalised Sensitivity Indices. This method allows to compute a synthetic Sensitivity Index for the dynamic or multivariate models by using factorial designs and the MANOVA decomposition of inertia. It computes also the Sensitivity Indices on principal components

## Usage

```
gsi(formula, model, factors, inertia = 0.95, normalized = TRUE,
     cumul = FALSE, simulonly = FALSE, Name.File = NULL, ...)
```

## Arguments

formula	ANOVA formula like "A+B+C+A:B" OR an integer equal to the maximum interaction order in the sensitivity model
model	output data.frame OR the name of the R-function which calculates the model output. The only argument of this function must be a vector containing the input factors values
factors	input data.frame (the design) if model is a data.frame OR a list of factors levels such as : factor.example <- list(A=c(0,1),B=c(0,1,4))
inertia	cumulated proportion of inertia (a scalar < 1) to be explained by the selected Principal components OR number of PCs to be used (e.g 3)
normalized	logical value. TRUE (default) computes a normalized Principal Component analysis.
cumul	logical value. If TRUE the PCA will be done on the cumulative outputs
simulonly	logical value. If TRUE the program stops after calculating the design and the model outputs
Name.File	optional name of a R script file containing the R-function that calculates the simulation model. e.g "exc.ssc"
...	possible fixed parameters of the model function

## Details

If factors is a list of factors, the gsi function generates a complete factorial design. If it is a data.frame, gsi expects that each column is associated with an input factor.

## Value

gsi returns a list of class "gsi", containing all the input arguments detailed before, plus the following components:

X	a data.frame containing the experimental design (input samples)
Y	a data.frame containing the output matrix (response)
SI	a data.frame containing the Sensitivity Indices (SI) on PCs and the Generalized SI (GSI)

mSI	a data.frame of first order SI on PCs and first order GSI
tSI	a data.frame containing the total SI on PCs and the total GSI
iSI	a data.frame of interaction SI on PCs and interaction GSI
cor	a data.frame of correlation between PCs and outputs
inertia	vector of inertia per PCs and global criterion
Rsquare	vector of dynamic coefficient of determination

**Author(s)**

M. Lamboni

**References**

- M. Lamboni, D. Makowski and H. Monod, 2009. Multivariate global sensitivity analysis for dynamic crop models. *Field Crops Research*, volume 113. pp. 312-320
- M. Lamboni, D. Makowski and H. Monod, 2009. Multivariate sensitivity analysis to measure global contribution of input factors in dynamic models. Submitted to Reliability Engineering and System Safety.

**See Also**

dynsi

**Examples**

```
##---- Should be DIRECTLY executable !! ----
# Test case : the Winter Wheat Dynamic Models (WWDM)
# input factors design
data(plan)
# input climate variable
data(Climat)
# output variables (precalculated to speed up the example)
data(biomasseY)
#
GSI <- gsi(2, biomasseY, plan, inertia=3, normalized=TRUE, cumul=FALSE, climdata=Climat)
summary(GSI)
print(GSI)
plot(x=GSI, beside=FALSE)
#plot(GSI, nb.plot=4)           # the 'nb.plot' most influent factors
# are represented in the plots
#plot(GSI,nb.comp=2, xmax=1)   # nb.comp = number of principal components
#plot(GSI,nb.comp=3, graph=1)  # graph=1 for first figure; 2 for 2nd one
# and 3 for 3rd one; or 1:3 etc.
#graph.bar(GSI,col=1, beside=F) # sensitivity bar plot on the first PC
#graph.bar(GSI,col=2, xmax=1)   #
```

plan

*A factorial input design for the main example***Description**

Factorial design (resolution V) data for the 7 WWDM model input factors

**Usage**

```
data(plan)
```

**Format**

A data frame with 2187 observations on the following 7 variables.

- Eb First WWDM input factor name
- Eimax Second WWDM input factor name
- K Thirth WWDM input factor name
- Lmax Fourth WWDM input factor name
- A Fifth WWDM input factor name
- B Sixth WWDM input factor name
- Tl Seventh WWDM input factor name

**See Also**

[biomasse](#)

**Examples**

```
data(plan)
## maybe str(plan) ; plot(plan) ...
```

planfact

*Complete factorial design in lexical order***Description**

Function that generates a complete factorial design in lexical order

**Usage**

```
planfact(nb.niv, make.factor = TRUE)
```

**Arguments**

nb.niv	vector containing the number of each input levels
make.factor	logical value. If TRUE the columns of the output are of class factor

**Value**

plan data frame of the complete factorial design

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

---

`planfact.as` *Complete factorial design*

---

**Description**

Computation of a complete factorial design for model input factors

**Usage**

`planfact.as(input)`

**Arguments**

input list of factor levels

**Value**

comp2 complete factorial design of model input

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

**plot.dynsi***Plot method for dynamic sensitivity results***Description**

Plot method for dynamic sensitivity results of class dynsi

**Usage**

```
## S3 method for class 'dynsi'
plot(x, text.tuning = NULL, shade=FALSE, color=NULL, ...)
```

**Arguments**

- `x` a dynsi object
- `text.tuning` NULL or a small integer to improve the position of input factor labels
- `shade` if TRUE, put different shadings to enhance the different factorial effects in the plot (long)
- `color` a palette of colors to enhance the different factorial effects in the plot (for example `color=heat.colors`)
- `...` graphical parameters

**Details**

For labels that would be partly positioned outside the plot frame, the argument "text.tuning" may allow to get a better positioning. If it is equal to  $n$ , say, these labels are moved by  $n$  positions inside the frame, where 1 position corresponds to 1 output variable on the x-axis.

**Note**

changed at version 1.0-6 (May 2013)

**Author(s)**

M. LAMBONI, H. MONOD

**See Also**

[dynsi](#)

plot.gsi

*Plot method for generalised sensitivity analysis***Description**

Plot method for generalised sensitivity analysis of class gsi

**Usage**

```
## S3 method for class 'gsi'
plot(x, nb.plot = 10, nb.comp = 3, graph = 1:3, xmax=NULL,
      beside=TRUE, ...)
```

**Arguments**

x	a gsi object
nb.plot	number of input factors to be considered
nb.comp	number of Principal Components to be plotted
graph	figures number: 1 or 2 or 3
xmax	a user-defined maximal $x$ value ( $x \leq 1$ ) in all the bar graphs that show sensitivity indices; or NULL if the user wants to keep default values
beside	if TRUE, the main and total sensitivity indices are represented by two bars; if FALSE, they are represented by the same bar
...	graphical parameters

**Author(s)**

M. LAMBONI

**See Also**

[gsi](#)

print.dynsi

*print DYNSI***Description**

A function to print DYNSI results

**Usage**

```
## S3 method for class 'dynsi'
print(x, ...)
```

**Arguments**

x	a dynsi object
...	print parameters

**Author(s)**

M. LAMBONI

**See Also**

[dynsi](#)

`print.gsi`

*print GSI*

**Description**

function to print GSI results

**Usage**

```
## S3 method for class 'gsi'
print(x, ...)
```

**Arguments**

<code>x</code>	a gsi object
<code>...</code>	print parameters

**Author(s)**

M. LAMBONI

**See Also**

[gsi](#)

`quality`

*quality of any approximation*

**Description**

Function that computes the sensitivity quality after making some assumptions about the number of PCs and the number of interactions

**Usage**

```
quality(echsimal, echsimul.app, normalise = TRUE)
```

**Arguments**

<code>echsimul</code>	model outputs
<code>echsimul.app</code>	Predicted model output
<code>normalise</code>	logical value

**Value**

A list with the following components:

**moy** mean  
**biais** biais  
**coef.det** R-square

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

simulmodel

*Model simulation*

**Description**

Function that simulates the model outputs

**Usage**

```
simulmodel(model, plan, nomFic = NULL, verbose = FALSE, ...)
```

**Arguments**

model	name of R-function
plan	data frame of input design
nomFic	name of file that contains the model function
verbose	verbose
...	... possible fixed parameters of the R-function

**Details**

The model function must be a R-functions. Models defined as functions will be called once with an expression of the form  $y \leftarrow f(X)$  where  $X$  is a vector containing a combination of levels of the input factors, and  $y$  is the output vector of length  $q$ , where  $q$  is the number of output variables

**Value**

data frame of model outputs

**Note**

This is essentially an internal function for the multisensi package

**Author(s)**

M. LAMBONI

---

summary.dynsi      *dynsi summary*

---

**Description**

Function to summarize the dynamic sensitivity results

**Usage**

```
## S3 method for class 'dynsi'  
summary(object, ...)
```

**Arguments**

object	a dynsi object
...	summary parameters

**Author(s)**

M. LAMBONI

**See Also**

[dynsi](#)

---

summary.gsi      *summary of GSI results*

---

**Description**

function to summarize the GSI results

**Usage**

```
## S3 method for class 'gsi'  
summary(object, ...)
```

**Arguments**

object	a GSI object
...	summary parameters

**Author(s)**

M. LAMBONI

**See Also**

[gsi](#)

---

yapprox

*Prediction based on PCA and anovas*

---

### Description

A function that predicts the model output after PCA and aov analyses

### Usage

```
yapprox(ACP, nbcomp = 2, aov.obj)
```

### Arguments

ACP	prcomp object
nbcomp	number of PCs
aov.obj	aov object

### Value

A list with components

**Y** model output predictions

**trace** model output inertia

### Note

This is essentially an internal function for the multisensi package

### Author(s)

M. LAMBONI

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