# Package: stantargets (via r-universe)

June 22, 2024

Title Targets for Stan Workflows

Description Bayesian data analysis usually incurs long runtimes and cumbersome custom code. A pipeline toolkit tailored to Bayesian statisticians, the 'stantargets' R package leverages 'targets' and 'cmdstanr' to ease these burdens. 'stantargets' makes it super easy to set up scalable Stan pipelines that automatically parallelize the computation and skip expensive steps when the results are already up to date. Minimal custom code is required, and there is no need to manually configure branching, so usage is much easier than 'targets' alone. 'stantargets' can access all of 'cmdstanr''s major algorithms (MCMC, variational Bayes, and optimization) and it supports both single-fit workflows and multi-rep simulation studies. For the statistical methodology, please refer to 'Stan' documentation (Stan Development Team 2020) <a href="https://mc-stan.org/">https://mc-stan.org/</a>.

```
Version 0.1.1
```

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```
URL https://docs.ropensci.org/stantargets/,
    https://github.com/ropensci/stantargets
```

BugReports https://github.com/ropensci/stantargets/issues

**Depends** R (>= 3.5.0)

```
Imports cmdstanr (>= 0.5.0), fs (>= 1.5.0), fst (>= 0.9.2), posterior (>= 1.0.1), purrr (>= 0.3.4), qs (>= 0.23.2), rlang (>= 0.4.10), secretbase (>= 0.4.0), stats, targets (>= 1.6.0), tarchetypes (>= 0.8.0), tibble (>= 3.0.1), tidyselect, withr (>= 2.1.2)
```

```
Suggests dplyr (>= 1.0.2), ggplot2 (>= 3.0.0), knitr (>= 1.30),
R.utils (>= 2.10.1), rmarkdown (>= 2.3), SBC (>= 0.2.0),
testthat (>= 3.0.0), tidyr (>= 1.0.0), visNetwork (>= 2.0.9)
```

Remotes hyunjimoon/SBC, stan-dev/cmdstanr,

**SystemRequirements** CmdStan >= 2.25.0

**Encoding UTF-8** 

2 stantargets-package

Language en-US

**Roxygen** list(markdown = TRUE)

RoxygenNote 7.3.1 VignetteBuilder knitr Config/testthat/edition 3

Repository https://r-multiverse.r-universe.dev

RemoteUrl https://github.com/ropensci/stantargets

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**RemoteSha** bbdda1b4a44a3d6a22041e03eed38f27319d8f32

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# **Description**

stantargets-package

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Bayesian data analysis usually incurs long runtimes and cumbersome custom code. A pipeline toolkit tailored to Bayesian statisticians, the stantargets R package leverages targets and cmdstanr to ease these burdens. stantargets makes it super easy to set up scalable Stan pipelines that automatically parallelize the computation and skip expensive steps when the results are already up to date. Minimal custom code is required, and there is no need to manually configure branching, so usage is much easier than targets alone. stantargets can access all of cmdstanr's major algorithms (MCMC, variational Bayes, and optimization) and it supports both single-fit workflows and multi-rep simulation studies.

targets: Targets Archetypes for Stan

#### See Also

https://docs.ropensci.org/stantargets/, tar\_stan\_mcmc()

tar\_stan\_compile

Local Stan model compilation

# **Description**

tar\_stan\_compile() creates a target to compile a Stan model on the local file system and return the original Stan model file. Does not compile the model if the compilation is already up to date.

## Usage

```
tar_stan_compile(
  name,
  stan_file,
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

## **Arguments**

name

Symbol, name of the target. A target name must be a valid name for a symbol in R, and it must not start with a dot. Subsequent targets can refer to this name symbolically to induce a dependency relationship: e.g.  $tar\_target(downstream\_target, f(upstream\_target))$  is a target named downstream\\_target which depends on a target upstream\\_target and a function f(). In addition, a target's name determines its random number generator seed. In this way, each target runs with a reproducible seed so someone else running the same pipeline should get the same results, and no two targets in the same pipeline share the same seed. (Even

dynamic branches have different names and thus different seeds.) You can recover the seed of a completed target with tar\_meta(your\_target, seed) and run tar\_seed\_set() on the result to locally recreate the target's initial RNG state.

stan\_file

(string) The path to a .stan file containing a Stan program. The helper function write\_stan\_file() is provided for cases when it is more convenient to specify the Stan program as a string. If stan\_file is not specified then exe\_file must be specified.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr

Character of length 1, file path to write the stderr stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stderr. Does not apply to messages, warnings, or errors.

dir

(string) The path to the directory in which to store the CmdStan executable (or .hpp file if using \$save\_hpp\_file()). The default is the same location as the Stan program.

pedantic

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used instead.

include\_paths

(character vector) Paths to directories where Stan should look for files specified in #include directives in the Stan program.

cpp\_options

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

stanc\_options

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstanguide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile option.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)

> • "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

 "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.

- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### **Details**

Most of the arguments are passed to the \$compile() method of the CmdStanModel class. For details, visit https://mc-stan.org/cmdstanr/reference/.

#### Value

tar\_stan\_compile() returns a target object to compile a Stan file. The return value of this target is a character vector containing the Stan model source file and compiled executable file. A change in either file will cause the target to rerun in the next run of the pipeline. See the "Target objects" section for background.

## **Target objects**

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
  targets::tar_dir({ # tar_dir() runs code from a temporary directory.
  targets::tar_script({
    library(stantargets)
    # Do not use temporary storage for stan files in real projects
    # or else your targets will always rerun.
  path <- tempfile(pattern = "", fileext = ".stan")
  tar_stan_example_file(path = path)</pre>
```

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```
list(tar_stan_compile(compiled_model, path))
})
targets::tar_make()
})
}
```

tar\_stan\_example\_data Simulate example data for tar\_stan\_example\_file().

# **Description**

An example dataset compatible with the model file from tar\_stan\_example\_file().

## Usage

```
tar_stan_example_data(n = 10L)
```

## **Arguments**

n

Integer of length 1, number of data points.

#### **Format**

A list with the following elements:

- n: integer, number of data points.
- x: numeric, covariate vector.
- y: numeric, response variable.
- true\_beta: numeric of length 1, value of the regression coefficient beta used in simulation.
- .join\_data: a list of simulated values to be appended to as a .join\_data column in the output of targets generated by functions such as tar\_stan\_mcmc\_rep\_summary(). Contains the regression coefficient beta (numeric of length 1) and prior predictive data y (numeric vector).

#### **Details**

The tar\_stan\_example\_data() function draws a Stan dataset from the prior predictive distribution of the model from tar\_stan\_example\_file(). First, the regression coefficient beta is drawn from its standard normal prior, and the covariate x is computed. Then, conditional on the beta draws and the covariate, the response vector y is drawn from its Normal(x \* beta, 1) likelihood.

#### Value

List, dataset compatible with the model file from tar\_stan\_example\_file().

## See Also

```
Other examples: tar_stan_example_file()
```

## **Examples**

```
tar_stan_example_data()
```

tar\_stan\_example\_file Write an example Stan model file.

# Description

Overwrites the file at path with a built-in example Stan model file.

# Usage

```
tar_stan_example_file(path = tempfile(pattern = "", fileext = ".stan"))
```

# **Arguments**

path

Character of length 1, file path to write the model file.

## Value

```
NULL (invisibly).
```

## See Also

```
Other examples: tar_stan_example_data()
```

# **Examples**

```
path <- tempfile(pattern = "", fileext = ".stan")
tar_stan_example_file(path = path)
writeLines(readLines(path))</pre>
```

tar\_stan\_gq

Generated quantities on an existing CmdStanFit object

# **Description**

tar\_stan\_gq() creates targets to run the generated quantities of a Stan model and save draws and summaries separately.

# Usage

```
tar_stan_gq(
  name,
  stan_files,
  data = list(),
  fitted_params,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  output_dir = NULL,
  sig_figs = NULL,
  parallel_chains = getOption("mc.cores", 1),
  threads_per_chain = NULL,
  variables = NULL,
  variables_fit = NULL,
  summaries = list(),
  summary_args = list(),
  return_draws = TRUE,
  return_summary = TRUE,
  draws = NULL,
  summary = NULL,
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

#### **Arguments**

name

Symbol, base name for the collection of targets. Serves as a prefix for target names.

stan\_files

Character vector of Stan model files. If you supply multiple files, each model will run on the one shared dataset generated by the code in data. If you supply an unnamed vector, fs::path\_ext\_remove(basename(stan\_files)) will be used as target name suffixes. If stan\_files is a named vector, the suffixed will come from names(stan\_files).

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

fitted\_params

Symbol, name of a CmdStanFit object computed in a previous target: for example, the \*\_mcmc\_\* target from tar\_stan\_mcmc(). Must be a subclass that \$generate\_quantities() can accept as fitted\_params.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr

Character of length 1, file path to write the stderr stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stderr. Does not apply to messages, warnings, or errors.

dir

(string) The path to the directory in which to store the CmdStan executable (or .hpp file if using \$save\_hpp\_file()). The default is the same location as the Stan program.

pedantic

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used instead.

include\_paths

(character vector) Paths to directories where Stan should look for files specified in #include directives in the Stan program.

cpp\_options

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

stanc\_options

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstanguide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile option.

seed

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data for each chain.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

parallel\_chains

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections *within* an MCMC chain (e.g., when using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The

actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A

Minimal Example.

variables (character vector) The variables to include.

variables\_fit Character vector of variables to include in the big CmdStanFit object returned

by the model fit target. The variables argument, by contrast, is for the "draws" target only. The "draws" target can only access the variables in the CmdStanFit target. Control the variables in each with the variables and variables\_fit

arguments.

summaries Optional list of summary functions passed to ... in posterior::summarize\_draws()

through \$summary() on the CmdStanFit object.

summary\_args Optional list of summary function arguments passed to .args in posterior::summarize\_draws()

through \$summary() on the CmdStanFit object.

return\_draws Logical, whether to create a target for posterior draws. Saves posterior::as\_draws\_df(fit\$draws())

to a compressed tibble. Convenient, but duplicates storage.

return\_summary Logical, whether to create a target for fit\$summary().

draws Deprecated on 2022-07-22. Use return\_draws instead.

Summary Deprecated on 2022-07-22. Use return\_summary instead.

tidy\_eval Logical, whether to enable tidy evaluation when interpreting command and pattern.

If TRUE, you can use the "bang-bang" operator !! to programmatically insert the

values of global objects.

packages Character vector of packages to load right before the target runs or the output

data is reloaded for downstream targets. Use tar\_option\_set() to set pack-

ages globally for all subsequent targets you define.

library Character vector of library paths to try when loading packages.

format Character of length 1, storage format of the data frame of posterior summaries.

We recommend efficient data frame formats such as "feather" or "aws\_parquet".

For more on storage formats, see the help file of targets::tar\_target().

format\_df Character of length 1, storage format of the data frame targets such as poste-

rior draws. We recommend efficient data frame formats such as "feather" or

"aws\_parquet". For more on storage formats, see the help file of  $targets::tar\_target()$ .

repository Character of length 1, remote repository for target storage. Choices:

• "local": file system of the local machine.

"aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a
non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(),
but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for
details for instructions.

"gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is
  deliberately wrong so the target is not up to date for the next run of the
  pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic

files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### Details

Most of the arguments are passed to the \$compile(), \$generate\_quantities(), and \$summary() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_gq() returns list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_gq(name = x, stan\_files = "y.stan", ...) are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with the paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: run the R expression in the data argument to produce a Stan dataset for the model. Returns a Stan data list.
- x\_gq\_y: run generated quantities on the model and the dataset. Returns a cmdstanr CmdStanGQ object with all the results.
- x\_draws\_y: extract draws from x\_gq\_y. Omitted if draws = FALSE. Returns a tidy data frame
  of draws.
- x\_summary\_y: extract compact summaries from x\_gq\_y. Returns a tidy data frame of summaries. Omitted if summary = FALSE.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other generated quantities: tar\_stan\_gq\_rep\_draws(), tar\_stan\_gq\_rep\_summary()

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mcmc(
   your_model,
   stan_files = c(x = path),
   data = tar_stan_example_data(),
   stdout = R.utils::nullfile(),
   stderr = R.utils::nullfile()
  ),
  tar_stan_gq(
    custom_gq,
    stan_files = path, # Can be a different model.
   fitted_params = your_model_mcmc_x,
   data = your_model_data, # Can be a different dataset.
    stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_gq\_rep\_draws Multiple runs of generated quantities per model with draws

## **Description**

tar\_stan\_gq\_rep\_draws() creates targets to run generated quantities multiple times and save only the draws from each run.

## Usage

```
tar_stan_gq_rep_draws(
  name,
  stan_files,
 data = list(),
  fitted_params,
  batches = 1L,
  reps = 1L,
  combine = FALSE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  output_dir = NULL,
  sig_figs = NULL,
  parallel_chains = getOption("mc.cores", 1),
  threads_per_chain = NULL,
  variables = NULL,
  data_copy = character(0),
  transform = NULL,
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = "transient",
  garbage_collection = TRUE,
  deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
```

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```
resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

## Arguments

name

Symbol, base name for the collection of targets. Serves as a prefix for target

stan\_files

Character vector of paths to known existing Stan model files created before running the pipeline.

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

fitted\_params

(multiple options) The parameter draws to use. One of the following:

- A CmdStanMCMC or CmdStanVB fitted model object.
- A posterior::draws\_array (for MCMC) or posterior::draws\_matrix (for VB) object returned by CmdStanR's \$draws() method.
- A character vector of paths to CmdStan CSV output files.

NOTE: if you plan on making many calls to \$generate\_quantities() then the most efficient option is to pass the paths of the CmdStan CSV output files (this avoids CmdStanR having to rewrite the draws contained in the fitted model object to CSV each time). If you no longer have the CSV files you can use draws\_to\_csv() once to write them and then pass the resulting file paths to \$generate\_quantities() as many times as needed.

batches

Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it.

reps

Number of replications per batch.

combine

Logical, whether to create a target to combine all the model results into a single data frame downstream. Convenient, but duplicates data.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout Character of length 1, file path to write the stdout stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

pedantic (logical) Should pedantic mode be turned on? The default is FALSE. Pedantic

mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

cpp\_options (list) Any makefile options to be used when compiling the model (STAN\_THREADS,

STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

stanc\_options (list) Any Stan-to-C++ transpiler options to be used when compiling the model.

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last

compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

option.

seed (positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data

for each chain.

output\_dir (string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since

CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir

is as follows:

• If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary

files are removed when the fitted model object is garbage collected (manually or automatically).

• If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

parallel\_chains

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections within an MCMC chain (e.g., when using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read <a href="https://docs.ropensci.org/stantargets/articles/simulation.html">https://docs.ropensci.org/stantargets/articles/simulation.html</a>.

transform

Symbol or NULL, name of a function that accepts arguments data and draws and returns a data frame. Here, data is the JAGS data list supplied to the model, and draws is a data frame with one column per model parameter and one row per posterior sample. Any arguments other than data and draws must have valid default values because stantargets will not populate them. See the simulation-based calibration (SBC) section of the simulation vignette for an example.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you

set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

coi age

#### **Details**

Most of the arguments are passed to the \$compile() and \$sample() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

## Value

tar\_stan\_gq\_rep\_draws() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_gq\_rep\_draws(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with the paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run generated quantities once per dataset. Each dynamic branch returns a tidy data frames of draws corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of draws.

## Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the .seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

# Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other generated quantities: tar\_stan\_gq(), tar\_stan\_gq\_rep\_summary()

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mcmc(
   your_model,
   stan_files = c(x = path),
   data = tar_stan_example_data(),
   stdout = R.utils::nullfile(),
   stderr = R.utils::nullfile(),
   refresh = 0
  ),
  tar_stan_gq_rep_draws(
   generated_quantities,
   stan_files = path,
    data = tar_stan_example_data(),
    fitted_params = your_model_mcmc_x,
    batches = 2,
    reps = 2,
    stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_gq\_rep\_summary

Multiple runs of generated quantities per model with summaries

# Description

tar\_stan\_gq\_rep\_summaries() creates targets to run generated quantities multiple times and save only the summaries from each run.

# Usage

```
tar_stan_gq_rep_summary(
  name,
  stan_files,
  data = list(),
```

```
fitted_params,
  batches = 1L,
  reps = 1L,
  combine = TRUE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  output_dir = NULL,
  sig_figs = NULL,
  parallel_chains = getOption("mc.cores", 1),
  threads_per_chain = NULL,
  data_copy = character(0),
  variables = NULL,
  summaries = list(),
  summary_args = list(),
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
 cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

## **Arguments**

name	Symbol, base name for the collection of targets. Serves as a prefix for target names.
stan_files	Character vector of paths to known existing Stan model files created before running the pipeline.
data	(multiple options) The data to use for the variables specified in the data block of

the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

fitted\_params

(multiple options) The parameter draws to use. One of the following:

- A CmdStanMCMC or CmdStanVB fitted model object.
- A posterior::draws array (for MCMC) or posterior::draws matrix (for VB) object returned by CmdStanR's \$draws() method.
- A character vector of paths to CmdStan CSV output files.

NOTE: if you plan on making many calls to \$generate\_quantities() then the most efficient option is to pass the paths of the CmdStan CSV output files (this avoids CmdStanR having to rewrite the draws contained in the fitted model object to CSV each time). If you no longer have the CSV files you can use draws\_to\_csv() once to write them and then pass the resulting file paths to \$generate\_quantities() as many times as needed.

Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it.

reps

Number of replications per batch.

combine

Logical, whether to create a target to combine all the model results into a single data frame downstream. Convenient, but duplicates data.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr

Character of length 1, file path to write the stderr stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stderr. Does not apply to messages, warnings, or errors.

dir

(string) The path to the directory in which to store the CmdStan executable (or .hpp file if using \$save\_hpp\_file()). The default is the same location as the Stan program.

pedantic

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. Note: to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used instead.

batches

include\_paths

(character vector) Paths to directories where Stan should look for files specified in #include directives in the Stan program.

cpp\_options

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

stanc\_options

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstanguide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile option.

seed

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data for each chain.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

parallel\_chains

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections *within* an MCMC chain (e.g., when

using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read <a href="https://docs.ropensci.org/stantargets/articles/simulation.html">https://docs.ropensci.org/stantargets/articles/simulation.html</a>.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

summaries

Optional list of summary functions passed to ... in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

summary\_args

Optional list of summary function arguments passed to .args in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

## garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

# Details

Most of the arguments are passed to the \$compile() and \$generate\_quantities() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

# Value

tar\_stan\_gq\_rep\_summaries() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_gq\_rep\_summary(name = x, stan\_files = "y.stan") returns a list of target objects:

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with the paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.

- x\_y: dynamic branching target to run generated quantities once per dataset. Each dynamic branch returns a tidy data frames of summaries corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of summaries.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at <a href="https://books.ropensci.org/targets/">https://books.ropensci.org/targets/</a>. Please read the walkthrough at <a href="https://books.ropensci.org/targets/walkthrough.html">https://books.ropensci.org/targets/walkthrough.html</a> to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other generated quantities: tar\_stan\_gq(), tar\_stan\_gq\_rep\_draws()

# **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
 tar_stan_mcmc(
   your_model,
   stan_files = c(x = path),
   data = tar_stan_example_data(),
   stdout = R.utils::nullfile(),
   stderr = R.utils::nullfile()
 ),
 tar_stan_gq_rep_summary(
   generated_quantities,
```

```
stan_files = path,
  data = tar_stan_example_data(),
  fitted_params = your_model_mcmc_x,
  batches = 2,
  reps = 2,
  stdout = R.utils::nullfile(),
  stderr = R.utils::nullfile()
)
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_mcmc

One MCMC per model with multiple outputs

# **Description**

tar\_stan\_mcmc() creates targets to run one MCMC per model and separately save summaries draws, and diagnostics.

# Usage

```
tar_stan_mcmc(
  name,
  stan_files,
  data = list(),
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
 dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  output_basename = NULL,
  sig_figs = NULL,
  chains = 4,
  parallel_chains = getOption("mc.cores", 1),
  chain_ids = seq_len(chains),
```

```
threads_per_chain = NULL,
  opencl_ids = NULL,
  iter_warmup = NULL,
  iter_sampling = NULL,
  save_warmup = FALSE,
  thin = NULL,
  max_treedepth = NULL,
  adapt_engaged = TRUE,
  adapt_delta = NULL,
  step_size = NULL,
 metric = NULL,
 metric_file = NULL,
  inv_metric = NULL,
  init_buffer = NULL,
  term_buffer = NULL,
  window = NULL,
  fixed_param = FALSE,
  show_messages = TRUE,
  diagnostics = c("divergences", "treedepth", "ebfmi"),
  variables = NULL,
  variables_fit = NULL,
  inc_warmup = FALSE,
  inc_warmup_fit = FALSE,
  summaries = list(),
  summary_args = list(),
  return_draws = TRUE,
  return_diagnostics = TRUE,
  return_summary = TRUE,
  draws = NULL,
  summary = NULL,
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

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## **Arguments**

name Symbol, base name for the collection of targets. Serves as a prefix for target

names.

stan\_files Character vector of Stan model files. If you supply multiple files, each model

will run on the one shared dataset generated by the code in data. If you supply an unnamed vector, fs::path\_ext\_remove(basename(stan\_files)) will be used as target name suffixes. If stan\_files is a named vector, the suffixed will

come from names(stan\_files).

data Code to generate the data for the Stan model.

compile (logical) Do compilation? The default is TRUE. If FALSE compilation can be done

later via the \$compile() method.

quiet (logical) Should the verbose output from CmdStan during compilation be sup-

pressed? The default is TRUE, but if you encounter an error we recommend trying

again with quiet=FALSE to see more of the output.

stdout Character of length 1, file path to write the stdout stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

pedantic (logical) Should pedantic mode be turned on? The default is FALSE. Pedantic

mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

cpp\_options (list) Any makefile options to be used when compiling the model (STAN\_THREADS,

STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

stanc\_options (list) Any Stan-to-C++ transpiler options to be used when compiling the model.

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

option.

seed

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data for each chain.

refresh

(non-negative integer) The number of iterations between printed screen updates. If refresh = 0, only error messages will be printed.

init

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes all parameters randomly between [-x,x] on the unconstrained parameter space.;
- The number 0. This initializes all parameters to 0;
- A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.
- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

• If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).

• If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

output\_basename

(string) A string to use as a prefix for the names of the output CSV files of CmdStan. If NULL (the default), the basename of the output CSV files will be comprised from the model name, timestamp, and 5 random characters.

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

chains
parallel\_chains

(positive integer) The number of Markov chains to run. The default is 4.

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

(integer vector) A vector of chain IDs. Must contain as many unique positive integers as the number of chains. If not set, the default chain IDs are used (integers starting from 1).

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections within an MCMC chain (e.g., when using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

(integer vector of length 2) The platform and device IDs of the OpenCL device to use for fitting. The model must be compiled with cpp\_options = list(stan\_opencl = TRUE) for this argument to have an effect.

(positive integer) The number of warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_warmup.

(positive integer) The number of post-warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_samples.

(logical) Should warmup iterations be saved? The default is FALSE.

(positive integer) The period between saved samples. This should typically be left at its default (no thinning) unless memory is a problem.

(positive integer) The maximum allowed tree depth for the NUTS engine. See the *Tree Depth* section of the CmdStan User's Guide for more details.

(logical) Do warmup adaptation? The default is TRUE. If a precomputed inverse metric is specified via the inv\_metric argument (or metric\_file) then, if adapt\_engaged=TRUE, Stan will use the provided inverse metric just as an initial guess during adaptation. To turn off adaptation when using a precomputed inverse metric set adapt\_engaged=FALSE.

(real in (0,1)) The adaptation target acceptance statistic.

chain ids

opencl\_ids

iter\_sampling

iter\_warmup

save\_warmup

thin

adapt\_engaged

max\_treedepth

adapt\_delta

(positive real) The *initial* step size for the discrete approximation to continuous step\_size

Hamiltonian dynamics. This is further tuned during warmup.

metric (string) One of "diag\_e", "dense\_e", or "unit\_e", specifying the geometry of the base manifold. See the Euclidean Metric section of the CmdStan User's Guide for more details. To specify a precomputed (inverse) metric, see the

inv\_metric argument below.

metric\_file (character vector) The paths to JSON or Rdump files (one per chain) compatible

with CmdStan that contain precomputed inverse metrics. The metric\_file argument is inherited from CmdStan but is confusing in that the entry in JSON or Rdump file(s) must be named inv\_metric, referring to the *inverse* metric. We recommend instead using CmdStanR's inv\_metric argument (see below) to

specify an inverse metric directly using a vector or matrix from your R session.

(vector, matrix) A vector (if metric='diag\_e') or a matrix (if metric='dense\_e') inv\_metric

> for initializing the inverse metric. This can be used as an alternative to the metric\_file argument. A vector is interpreted as a diagonal metric. The inverse metric is usually set to an estimate of the posterior covariance. See the adapt\_engaged argument above for details about (and control over) how speci-

fying a precomputed inverse metric interacts with adaptation.

(nonnegative integer) Width of initial fast timestep adaptation interval during

warmup.

term\_buffer (nonnegative integer) Width of final fast timestep adaptation interval during

warmup.

window (nonnegative integer) Initial width of slow timestep/metric adaptation interval.

fixed\_param (logical) When TRUE, call CmdStan with argument "algorithm=fixed\_param".

> The default is FALSE. The fixed parameter sampler generates a new sample without changing the current state of the Markov chain; only generated quantities may change. This can be useful when, for example, trying to generate pseudodata using the generated quantities block. If the parameters block is empty then using fixed\_param=TRUE is mandatory. When fixed\_param=TRUE the chains

and parallel\_chains arguments will be set to 1.

(logical) When TRUE (the default), prints all output during the sampling process, such as iteration numbers and elapsed times. If the output is silenced then the

\$output() method of the resulting fit object can be used to display the silenced

messages.

(character vector) The diagnostics to automatically check and warn about afdiagnostics

ter sampling. Setting this to an empty string "" or NULL can be used to prevent CmdStanR from automatically reading in the sampler diagnostics from CSV if you wish to manually read in the results and validate them yourself, for example using read\_cmdstan\_csv(). The currently available diagnostics are "divergences", "treedepth", and "ebfmi" (the default is to check all of

them).

These diagnostics are also available after fitting. The \$sampler\_diagnostics() method provides access the diagnostic values for each iteration and the \$diagnostic\_summary()

method provides summaries of the diagnostics and can regenerate the warning messages.

init\_buffer

show\_messages

> Diagnostics like R-hat and effective sample size are *not* currently available via the diagnostics argument but can be checked after fitting using the \$summary() method.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

variables fit

Character vector of variables to include in the big CmdStanFit object returned by the model fit target. The variables argument, by contrast, is for the "draws" target only. The "draws" target can only access the variables in the CmdStanFit target. Control the variables in each with the variables and variables\_fit arguments.

inc\_warmup

(logical) Should warmup draws be included? Defaults to FALSE. Ignored except when used with CmdStanMCMC objects.

inc\_warmup\_fit Logical of length 1, whether to include warmup draws in the big MCMC object (the target with "mcmc" in the name). inc\_warmup must not be TRUE if inc\_warmup\_fit is FALSE.

summaries

Optional list of summary functions passed to ... in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

summary\_args

Optional list of summary function arguments passed to .args in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

return\_draws

Logical, whether to create a target for posterior draws. Saves posterior::as\_draws\_df(fit\$draws()) to a compressed tibble. Convenient, but duplicates storage.

return\_diagnostics

Logical, whether to create a target for posterior::as\_draws\_df(fit\$sampler\_diagnostics()). Saves posterior::as\_draws\_df(fit\$draws()) to a compressed tibble. Convenient, but duplicates storage.

return\_summary Logical, whether to create a target for fit\$summary().

draws

Deprecated on 2022-07-22. Use return\_draws instead.

summary

Deprecated on 2022-07-22. Use return\_summary instead.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the

values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the non-data-frame targets such as the Stan data and any CmdStanFit objects. Please choose an all=purpose format such as "qs" or "aws\_qs" rather than a file format like "file" or a data frame format like "parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a
  non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(),
  but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for
  details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit https://books.ropensci.org/targets/debugging.html to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### **Details**

Most of the arguments are passed to the \$compile(), \$sample(), and \$summary() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_mcmc() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_mcmc(name = x, stan\_files = "y.stan", ...) are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: run the R expression in the data argument to produce a Stan dataset for the model.
   Returns a Stan data list.
- x\_mcmc\_y: run MCMC on the model and the dataset. Returns a cmdstanr CmdStanMCMC object with all the results.
- x\_draws\_y: extract draws from x\_mcmc\_y. Omitted if draws = FALSE. Returns a tidy data frame of draws.
- x\_summary\_y: extract compact summaries from x\_mcmc\_y. Returns a tidy data frame of summaries. Omitted if summary = FALSE.
- x\_diagnostics: extract HMC diagnostics from x\_mcmc\_y. Returns a tidy data frame of HMC diagnostics. Omitted if diagnostics = FALSE.

#### Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

### See Also

Other MCMC: tar\_stan\_mcmc\_rep\_diagnostics(), tar\_stan\_mcmc\_rep\_draws(), tar\_stan\_mcmc\_rep\_summary()

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mcmc(
    your_model,
    stan_files = path,
    data = tar_stan_example_data(),
    variables = "beta",
    summaries = list(\simquantile(.x, probs = c(0.25, 0.75))),
    stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_mcmc\_rep\_diagnostics

Multiple MCMCs per model with sampler diagnostics

# **Description**

tar\_stan\_mcmc\_rep\_diagnostics() creates targets to run MCMC multiple times per model and save only the sampler diagnostics from each run.

### Usage

```
tar_stan_mcmc_rep_diagnostics(
  name,
  stan_files,
  data = list(),
  batches = 1L,
  reps = 1L,
  combine = FALSE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
```

```
pedantic = FALSE,
include_paths = NULL,
cpp_options = list(),
stanc_options = list(),
force_recompile = FALSE,
seed = NULL,
refresh = NULL,
init = NULL,
save_latent_dynamics = FALSE,
output_dir = NULL,
output_basename = NULL,
sig_figs = NULL,
chains = 4,
parallel_chains = getOption("mc.cores", 1),
chain_ids = seq_len(chains),
threads_per_chain = NULL,
opencl_ids = NULL,
iter_warmup = NULL,
iter_sampling = NULL,
save_warmup = FALSE,
thin = NULL,
max_treedepth = NULL,
adapt_engaged = TRUE,
adapt_delta = NULL,
step_size = NULL,
metric = NULL,
metric_file = NULL,
inv_metric = NULL,
init_buffer = NULL,
term_buffer = NULL,
window = NULL,
fixed_param = FALSE,
show_messages = TRUE,
diagnostics = c("divergences", "treedepth", "ebfmi"),
inc_warmup = FALSE,
data_copy = character(0),
tidy_eval = targets::tar_option_get("tidy_eval"),
packages = targets::tar_option_get("packages"),
library = targets::tar_option_get("library"),
format = "qs",
format_df = "fst_tbl",
repository = targets::tar_option_get("repository"),
error = targets::tar_option_get("error"),
memory = "transient",
garbage_collection = TRUE,
deployment = targets::tar_option_get("deployment"),
priority = targets::tar_option_get("priority"),
resources = targets::tar_option_get("resources"),
```

```
storage = targets::tar_option_get("storage"),
retrieval = targets::tar_option_get("retrieval"),
cue = targets::tar_option_get("cue"),
description = targets::tar_option_get("description"))
```

#### **Arguments**

name Symbol, base name for the collection of targets. Serves as a prefix for target names. stan\_files Character vector of paths to known existing Stan model files created before running the pipeline. data Code to generate a single replication of a simulated dataset. The workflow simulates multiple datasets, and each model runs on each dataset. To join data on to the model summaries, include a . join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html. batches Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it. reps Number of replications per batch. combine Logical, whether to create a target to combine all the model results into a single data frame downstream. Convenient, but duplicates data. (logical) Do compilation? The default is TRUE. If FALSE compilation can be done compile later via the \$compile() method. quiet (logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output. stdout Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors. stderr Character of length 1, file path to write the stderr stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stderr. Does not apply to messages, warnings, or errors. dir (string) The path to the directory in which to store the CmdStan executable (or .hpp file if using \$save\_hpp\_file()). The default is the same location as the Stan program. pedantic (logical) Should pedantic mode be turned on? The default is FALSE. Pedantic mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used (character vector) Paths to directories where Stan should look for files specified include\_paths in #include directives in the Stan program.

cpp\_options

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

stanc\_options

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstanguide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile option.

seed

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate different data for each chain.

refresh

(non-negative integer) The number of iterations between printed screen updates. If refresh = 0, only error messages will be printed.

init

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes *all* parameters randomly between [-x,x] on the *unconstrained* parameter space.;
- The number 0. This initializes *all* parameters to 0;
- · A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.
- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See **Examples**.

### save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use

case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

output\_basename

(string) A string to use as a prefix for the names of the output CSV files of CmdStan. If NULL (the default), the basename of the output CSV files will be comprised from the model name, timestamp, and 5 random characters.

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

chains

(positive integer) The number of Markov chains to run. The default is 4.

parallel\_chains

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

chain\_ids

(integer vector) A vector of chain IDs. Must contain as many unique positive integers as the number of chains. If not set, the default chain IDs are used (integers starting from 1).

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections within an MCMC chain (e.g., when using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

opencl\_ids

(integer vector of length 2) The platform and device IDs of the OpenCL device to use for fitting. The model must be compiled with cpp\_options = list(stan\_opencl = TRUE) for this argument to have an effect.

iter\_warmup

(positive integer) The number of warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_warmup.

iter\_sampling

(positive integer) The number of post-warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_samples.

save\_warmup (logical) Should warmup iterations be saved? The default is FALSE.

thin (positive integer) The period between saved samples. This should typically be

left at its default (no thinning) unless memory is a problem.

max\_treedepth (positive integer) The maximum allowed tree depth for the NUTS engine. See

the Tree Depth section of the CmdStan User's Guide for more details.

adapt\_engaged (logical) Do warmup adaptation? The default is TRUE. If a precomputed in-

verse metric is specified via the inv\_metric argument (or metric\_file) then, if adapt\_engaged=TRUE, Stan will use the provided inverse metric just as an initial guess during adaptation. To turn off adaptation when using a precomputed

inverse metric set adapt\_engaged=FALSE.

adapt\_delta (real in (0,1)) The adaptation target acceptance statistic.

step\_size (positive real) The *initial* step size for the discrete approximation to continuous

Hamiltonian dynamics. This is further tuned during warmup.

metric (string) One of "diag\_e", "dense\_e", or "unit\_e", specifying the geometry of

the base manifold. See the *Euclidean Metric* section of the CmdStan User's Guide for more details. To specify a precomputed (inverse) metric, see the

inv\_metric argument below.

metric\_file (character vector) The paths to JSON or Rdump files (one per chain) compatible

with CmdStan that contain precomputed inverse metrics. The metric\_file argument is inherited from CmdStan but is confusing in that the entry in JSON or Rdump file(s) must be named inv\_metric, referring to the *inverse* metric. We recommend instead using CmdStanR's inv\_metric argument (see below) to

specify an inverse metric directly using a vector or matrix from your R session.

inv\_metric (vector, matrix) A vector (if metric='diag\_e') or a matrix (if metric='dense\_e')

for initializing the inverse metric. This can be used as an alternative to the metric\_file argument. A vector is interpreted as a diagonal metric. The inverse metric is usually set to an estimate of the posterior covariance. See the adapt\_engaged argument above for details about (and control over) how speci-

fying a precomputed inverse metric interacts with adaptation.

init\_buffer (nonnegative integer) Width of initial fast timestep adaptation interval during

warmup.

term\_buffer (nonnegative integer) Width of final fast timestep adaptation interval during

warmup.

window (nonnegative integer) Initial width of slow timestep/metric adaptation interval.

fixed\_param (logical) When TRUE, call CmdStan with argument "algorithm=fixed\_param".

The default is FALSE. The fixed parameter sampler generates a new sample without changing the current state of the Markov chain; only generated quantities may change. This can be useful when, for example, trying to generate pseudodata using the generated quantities block. If the parameters block is empty then using fixed\_param=TRUE is mandatory. When fixed\_param=TRUE the chains

and parallel\_chains arguments will be set to 1.

show\_messages (logical) When TRUE (the default), prints all output during the sampling process,

such as iteration numbers and elapsed times. If the output is silenced then the **\$output()** method of the resulting fit object can be used to display the silenced

messages.

diagnostics

(character vector) The diagnostics to automatically check and warn about after sampling. Setting this to an empty string "" or NULL can be used to prevent CmdStanR from automatically reading in the sampler diagnostics from CSV if you wish to manually read in the results and validate them yourself, for example using read\_cmdstan\_csv(). The currently available diagnostics are "divergences", "treedepth", and "ebfmi" (the default is to check all of them).

These diagnostics are also available after fitting. The \$sampler\_diagnostics() method provides access the diagnostic values for each iteration and the \$diagnostic\_summary() method provides summaries of the diagnostics and can regenerate the warning messages.

Diagnostics like R-hat and effective sample size are *not* currently available via the diagnostics argument but can be checked after fitting using the \$summary() method.

inc\_warmup

(logical) Should warmup draws be included? Defaults to FALSE. Ignored except when used with CmdStanMCMC objects.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

# Details

Saved diagnostics could get quite large in storage, so please use thinning if necessary.

Most of the arguments are passed to the \$compile() and \$generate\_quantities() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_mcmc\_rep\_diagnostics() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_mcmc\_rep\_diagnostics(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with the paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.

- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run MCMC once per dataset. Each dynamic branch returns a tidy data frames of HMC diagnostics corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of HMC diagnostics.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## **Target objects**

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

```
Other MCMC: tar_stan_mcmc(), tar_stan_mcmc_rep_draws(), tar_stan_mcmc_rep_summary()
```

### **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mcmc_rep_diagnostics(
    your_model,
    stan_files = path,
    data = tar_stan_example_data(),
    batches = 2,
    reps = 2,
    stdout = R.utils::nullfile(),
```

```
stderr = R.utils::nullfile()
)
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_mcmc\_rep\_draws

Multiple MCMC runs per model with draws

## **Description**

tar\_stan\_mcmc\_rep\_draws() creates targets to run MCMC multiple times per model and save only the draws from each run.

# Usage

```
tar_stan_mcmc_rep_draws(
  name,
  stan_files,
  data = list(),
 batches = 1L,
  reps = 1L,
  combine = FALSE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
 dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  output_basename = NULL,
  sig_figs = NULL,
  chains = 4,
  parallel_chains = getOption("mc.cores", 1),
  chain_ids = seq_len(chains),
  threads_per_chain = NULL,
```

```
opencl_ids = NULL,
  iter_warmup = NULL,
  iter_sampling = NULL,
  save_warmup = FALSE,
  thin = NULL,
 max_treedepth = NULL,
  adapt_engaged = TRUE,
 adapt_delta = NULL,
  step_size = NULL,
 metric = NULL,
 metric_file = NULL,
  inv_metric = NULL,
  init_buffer = NULL,
  term_buffer = NULL,
 window = NULL,
  fixed_param = FALSE,
  show_messages = TRUE,
  diagnostics = c("divergences", "treedepth", "ebfmi"),
  inc_warmup = FALSE,
  variables = NULL,
  data_copy = character(0),
  transform = NULL,
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = "transient",
  garbage_collection = TRUE,
  deployment = targets::tar_option_get("deployment"),
 priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
 description = targets::tar_option_get("description")
)
```

### **Arguments**

name	Symbol, base name for the collection of targets. Serves as a prefix for target names.
stan_files	Character vector of paths to known existing Stan model files created before running the pipeline.
data	Code to generate a single replication of a simulated dataset. The workflow simulates multiple datasets, and each model runs on each dataset. To join data on to

the model summaries, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html.

batches Number of batches. Each batch is a sequence of branch targets containing mul-

tiple reps. Each rep generates a dataset and runs the model on it.

reps Number of replications per batch.

combine Logical, whether to create a target to combine all the model results into a single

data frame downstream. Convenient, but duplicates data.

compile (logical) Do compilation? The default is TRUE. If FALSE compilation can be done

later via the \$compile() method.

quiet (logical) Should the verbose output from CmdStan during compilation be sup-

pressed? The default is TRUE, but if you encounter an error we recommend trying

again with quiet=FALSE to see more of the output.

stdout Character of length 1, file path to write the stdout stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using  $save_hpp_file()$ . The default is the same location as the

Stan program.

pedantic (logical) Should pedantic mode be turned on? The default is FALSE. Pedantic

mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

cpp\_options (list) Any makefile options to be used when compiling the model (STAN\_THREADS,

 ${\tt STAN\_MPI, STAN\_OPENCL, etc.}). \ \ \, Anything you would otherwise write in the {\tt make/local file.} \ \, For an example of using threading see the Stan case study {\tt make/local file.} \ \, The {\tt make/local file} \ \, The {\tt make/local file}$ 

Reduce Sum: A Minimal Example.

stanc\_options (list) Any Stan-to-C++ transpiler options to be used when compiling the model.

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last

compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

option.

seed (positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of

multi-chain sampling the single seed will automatically be augmented by the

the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data for each chain.

refresh

(non-negative integer) The number of iterations between printed screen updates. If refresh = 0, only error messages will be printed.

init

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes *all* parameters randomly between [-x,x] on the *unconstrained* parameter space.;
- The number 0. This initializes all parameters to 0;
- A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.
- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

 $output\_dir$ 

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

output\_basename

(string) A string to use as a prefix for the names of the output CSV files of CmdStan. If NULL (the default), the basename of the output CSV files will be comprised from the model name, timestamp, and 5 random characters.

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

chains

(positive integer) The number of Markov chains to run. The default is 4.

parallel\_chains

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

chain\_ids

(integer vector) A vector of chain IDs. Must contain as many unique positive integers as the number of chains. If not set, the default chain IDs are used (integers starting from 1).

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections within an MCMC chain (e.g., when using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

opencl\_ids

(integer vector of length 2) The platform and device IDs of the OpenCL device to use for fitting. The model must be compiled with cpp\_options = list(stan\_opencl = TRUE) for this argument to have an effect.

iter\_warmup

(positive integer) The number of warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_warmup.

iter\_sampling

(positive integer) The number of post-warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_samples.

save\_warmup

(logical) Should warmup iterations be saved? The default is FALSE.

thin

(positive integer) The period between saved samples. This should typically be left at its default (no thinning) unless memory is a problem.

max\_treedepth

(positive integer) The maximum allowed tree depth for the NUTS engine. See the *Tree Depth* section of the CmdStan User's Guide for more details.

adapt\_engaged

(logical) Do warmup adaptation? The default is TRUE. If a precomputed inverse metric is specified via the inv\_metric argument (or metric\_file) then, if adapt\_engaged=TRUE, Stan will use the provided inverse metric just as an initial guess during adaptation. To turn off adaptation when using a precomputed inverse metric set adapt\_engaged=FALSE.

adapt\_delta

(real in (0,1)) The adaptation target acceptance statistic.

step\_size

(positive real) The *initial* step size for the discrete approximation to continuous Hamiltonian dynamics. This is further tuned during warmup.

metric

(string) One of "diag\_e", "dense\_e", or "unit\_e", specifying the geometry of the base manifold. See the *Euclidean Metric* section of the CmdStan User's Guide for more details. To specify a precomputed (inverse) metric, see the inv\_metric argument below.

metric\_file

(character vector) The paths to JSON or Rdump files (one per chain) compatible with CmdStan that contain precomputed inverse metrics. The metric\_file argument is inherited from CmdStan but is confusing in that the entry in JSON or Rdump file(s) must be named inv\_metric, referring to the *inverse* metric. We recommend instead using CmdStanR's inv\_metric argument (see below) to specify an inverse metric directly using a vector or matrix from your R session.

inv\_metric

(vector, matrix) A vector (if metric='diag\_e') or a matrix (if metric='dense\_e') for initializing the inverse metric. This can be used as an alternative to the metric\_file argument. A vector is interpreted as a diagonal metric. The inverse metric is usually set to an estimate of the posterior covariance. See the adapt\_engaged argument above for details about (and control over) how specifying a precomputed inverse metric interacts with adaptation.

init\_buffer

(nonnegative integer) Width of initial fast timestep adaptation interval during warmup.

term\_buffer

(nonnegative integer) Width of final fast timestep adaptation interval during warmup.

window

(nonnegative integer) Initial width of slow timestep/metric adaptation interval.

fixed\_param

(logical) When TRUE, call CmdStan with argument "algorithm=fixed\_param". The default is FALSE. The fixed parameter sampler generates a new sample without changing the current state of the Markov chain; only generated quantities may change. This can be useful when, for example, trying to generate pseudodata using the generated quantities block. If the parameters block is empty then using fixed\_param=TRUE is mandatory. When fixed\_param=TRUE the chains and parallel\_chains arguments will be set to 1.

show\_messages

(logical) When TRUE (the default), prints all output during the sampling process, such as iteration numbers and elapsed times. If the output is silenced then the <code>\$output()</code> method of the resulting fit object can be used to display the silenced messages.

diagnostics

(character vector) The diagnostics to automatically check and warn about after sampling. Setting this to an empty string "" or NULL can be used to prevent CmdStanR from automatically reading in the sampler diagnostics from CSV if you wish to manually read in the results and validate them yourself, for example using read\_cmdstan\_csv(). The currently available diagnostics are "divergences", "treedepth", and "ebfmi" (the default is to check all of them).

These diagnostics are also available after fitting. The \$sampler\_diagnostics() method provides access the diagnostic values for each iteration and the \$diagnostic\_summary() method provides summaries of the diagnostics and can regenerate the warning messages.

Diagnostics like R-hat and effective sample size are *not* currently available via the diagnostics argument but can be checked after fitting using the \$summary() method.

inc\_warmup

(logical) Should warmup draws be included? Defaults to FALSE. Ignored except when used with CmdStanMCMC objects.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html.

transform

Symbol or NULL, name of a function that accepts arguments data and draws and returns a data frame. Here, data is the JAGS data list supplied to the model, and draws is a data frame with one column per model parameter and one row per posterior sample. Any arguments other than data and draws must have valid default values because stantargets will not populate them. See the simulation-based calibration (SBC) section of the simulation vignette for an example.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

 $format\_df$ 

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

### garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

# Details

Draws could take up a lot of storage. If storage becomes excessive, please consider thinning the draws or using tar\_stan\_mcmc\_rep\_summary() instead.

Most of the arguments are passed to the \$compile() and \$sample() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

### Value

tar\_stan\_mcmc\_rep\_draws() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_mcmc\_rep\_draws(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with the paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.

- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run MCMC once per dataset. Each dynamic branch returns a tidy data frames of draws corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of draws.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

```
Other MCMC: tar_stan_mcmc(), tar_stan_mcmc_rep_diagnostics(), tar_stan_mcmc_rep_summary()
```

### **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mcmc_rep_draws(
   your_model,
    stan_files = path,
    data = tar_stan_example_data(),
    batches = 2,
    reps = 2,
    stdout = R.utils::nullfile(),
```

```
stderr = R.utils::nullfile()
)
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_mcmc\_rep\_summary

Multiple MCMCs per model with summaries

# **Description**

Targets to run MCMC multiple times and save only the summary output from each run.

# Usage

```
tar_stan_mcmc_rep_summary(
  name,
  stan_files,
 data = list(),
 batches = 1L,
  reps = 1L,
  combine = TRUE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
 dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  output_basename = NULL,
  sig_figs = NULL,
  chains = 4,
  parallel_chains = getOption("mc.cores", 1),
  chain_ids = seq_len(chains),
  threads_per_chain = NULL,
  opencl_ids = NULL,
```

```
iter_warmup = NULL,
iter_sampling = NULL,
save_warmup = FALSE,
thin = NULL,
max_treedepth = NULL,
adapt_engaged = TRUE,
adapt_delta = NULL,
step_size = NULL,
metric = NULL,
metric_file = NULL,
inv_metric = NULL,
init_buffer = NULL,
term_buffer = NULL,
window = NULL,
fixed_param = FALSE,
show_messages = TRUE,
diagnostics = c("divergences", "treedepth", "ebfmi"),
data_copy = character(0),
variables = NULL,
summaries = NULL,
summary_args = NULL,
tidy_eval = targets::tar_option_get("tidy_eval"),
packages = targets::tar_option_get("packages"),
library = targets::tar_option_get("library"),
format = "qs",
format_df = "fst_tbl",
repository = targets::tar_option_get("repository"),
error = targets::tar_option_get("error"),
memory = targets::tar_option_get("memory"),
garbage_collection = targets::tar_option_get("garbage_collection"),
deployment = targets::tar_option_get("deployment"),
priority = targets::tar_option_get("priority"),
resources = targets::tar_option_get("resources"),
storage = targets::tar_option_get("storage"),
retrieval = targets::tar_option_get("retrieval"),
cue = targets::tar_option_get("cue"),
description = targets::tar_option_get("description")
```

### **Arguments**

)

name Symbol, base name for the collection of targets. Serves as a prefix for target

names.

stan\_files Character vector of paths to known existing Stan model files created before run-

ning the pipeline.

data Code to generate a single replication of a simulated dataset. The workflow simulates multiple datasets, and each model runs on each dataset. To join data on to

the model summaries, include a . join\_data element of your Stan data list with

names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html.

batches Number of batches. Each batch is a sequence of branch targets containing mul-

tiple reps. Each rep generates a dataset and runs the model on it.

reps Number of replications per batch.

combine Logical, whether to create a target to combine all the model results into a single

data frame downstream. Convenient, but duplicates data.

compile (logical) Do compilation? The default is TRUE. If FALSE compilation can be done

later via the \$compile() method.

quiet (logical) Should the verbose output from CmdStan during compilation be sup-

pressed? The default is TRUE, but if you encounter an error we recommend trying

again with quiet=FALSE to see more of the output.

stdout Character of length 1, file path to write the stdout stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

pedantic (logical) Should pedantic mode be turned on? The default is FALSE. Pedantic

mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

cpp\_options (list) Any makefile options to be used when compiling the model (STAN\_THREADS,

STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

stanc\_options (list) Any Stan-to-C++ transpiler options to be used when compiling the model.

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last

compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

option.

seed (positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the

transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data for each chain.

refresh

(non-negative integer) The number of iterations between printed screen updates. If refresh = 0, only error messages will be printed.

init

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes all parameters randomly between [-x,x] on the unconstrained parameter space.;
- The number 0. This initializes all parameters to 0;
- A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.
- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

output\_basename

(string) A string to use as a prefix for the names of the output CSV files of CmdStan. If NULL (the default), the basename of the output CSV files will be comprised from the model name, timestamp, and 5 random characters.

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

chains

(positive integer) The number of Markov chains to run. The default is 4.

parallel\_chains

(positive integer) The *maximum* number of MCMC chains to run in parallel. If parallel\_chains is not specified then the default is to look for the option "mc.cores", which can be set for an entire R session by options(mc.cores=value). If the "mc.cores" option has not been set then the default is 1.

chain\_ids

(integer vector) A vector of chain IDs. Must contain as many unique positive integers as the number of chains. If not set, the default chain IDs are used (integers starting from 1).

threads\_per\_chain

(positive integer) If the model was compiled with threading support, the number of threads to use in parallelized sections within an MCMC chain (e.g., when using the Stan functions reduce\_sum() or map\_rect()). This is in contrast with parallel\_chains, which specifies the number of chains to run in parallel. The actual number of CPU cores used is parallel\_chains\*threads\_per\_chain. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

opencl\_ids

(integer vector of length 2) The platform and device IDs of the OpenCL device to use for fitting. The model must be compiled with cpp\_options = list(stan\_opencl = TRUE) for this argument to have an effect.

iter\_warmup

(positive integer) The number of warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_warmup.

iter\_sampling

(positive integer) The number of post-warmup iterations to run per chain. Note: in the CmdStan User's Guide this is referred to as num\_samples.

save\_warmup

(logical) Should warmup iterations be saved? The default is FALSE.

thin

(positive integer) The period between saved samples. This should typically be left at its default (no thinning) unless memory is a problem.

max\_treedepth

(positive integer) The maximum allowed tree depth for the NUTS engine. See the *Tree Depth* section of the CmdStan User's Guide for more details.

adapt\_engaged

(logical) Do warmup adaptation? The default is TRUE. If a precomputed inverse metric is specified via the inv\_metric argument (or metric\_file) then, if adapt\_engaged=TRUE, Stan will use the provided inverse metric just as an initial guess during adaptation. To turn off adaptation when using a precomputed inverse metric set adapt\_engaged=FALSE.

adapt\_delta

(real in (0,1)) The adaptation target acceptance statistic.

step\_size

(positive real) The *initial* step size for the discrete approximation to continuous Hamiltonian dynamics. This is further tuned during warmup.

metric

(string) One of "diag\_e", "dense\_e", or "unit\_e", specifying the geometry of the base manifold. See the *Euclidean Metric* section of the CmdStan User's Guide for more details. To specify a precomputed (inverse) metric, see the inv\_metric argument below.

metric\_file

(character vector) The paths to JSON or Rdump files (one per chain) compatible with CmdStan that contain precomputed inverse metrics. The metric\_file argument is inherited from CmdStan but is confusing in that the entry in JSON or Rdump file(s) must be named inv\_metric, referring to the *inverse* metric. We recommend instead using CmdStanR's inv\_metric argument (see below) to specify an inverse metric directly using a vector or matrix from your R session.

inv\_metric

(vector, matrix) A vector (if metric='diag\_e') or a matrix (if metric='dense\_e') for initializing the inverse metric. This can be used as an alternative to the metric\_file argument. A vector is interpreted as a diagonal metric. The inverse metric is usually set to an estimate of the posterior covariance. See the adapt\_engaged argument above for details about (and control over) how specifying a precomputed inverse metric interacts with adaptation.

init\_buffer

(nonnegative integer) Width of initial fast timestep adaptation interval during warmup.

term\_buffer

(nonnegative integer) Width of final fast timestep adaptation interval during warmup.

window

(nonnegative integer) Initial width of slow timestep/metric adaptation interval.

fixed\_param

(logical) When TRUE, call CmdStan with argument "algorithm=fixed\_param". The default is FALSE. The fixed parameter sampler generates a new sample without changing the current state of the Markov chain; only generated quantities may change. This can be useful when, for example, trying to generate pseudodata using the generated quantities block. If the parameters block is empty then using fixed\_param=TRUE is mandatory. When fixed\_param=TRUE the chains and parallel\_chains arguments will be set to 1.

show\_messages

(logical) When TRUE (the default), prints all output during the sampling process, such as iteration numbers and elapsed times. If the output is silenced then the <code>\$output()</code> method of the resulting fit object can be used to display the silenced messages.

diagnostics

(character vector) The diagnostics to automatically check and warn about after sampling. Setting this to an empty string "" or NULL can be used to prevent CmdStanR from automatically reading in the sampler diagnostics from CSV if you wish to manually read in the results and validate them yourself, for example using read\_cmdstan\_csv(). The currently available diagnostics are "divergences", "treedepth", and "ebfmi" (the default is to check all of them).

These diagnostics are also available after fitting. The \$sampler\_diagnostics() method provides access the diagnostic values for each iteration and the \$diagnostic\_summary() method provides summaries of the diagnostics and can regenerate the warning messages.

Diagnostics like R-hat and effective sample size are *not* currently available via the diagnostics argument but can be checked after fitting using the \$summary() method.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read <a href="https://docs.ropensci.org/stantargets/articles/simulation.html">https://docs.ropensci.org/stantargets/articles/simulation.html</a>.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta:
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

summaries

Optional list of summary functions passed to ... in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

summary\_args

Optional list of summary function arguments passed to .args in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a
  non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(),
  but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for
  details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic

files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### **Details**

Most of the arguments are passed to the \$compile() and \$sample() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_mcmc\_rep\_summary() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_mcmc\_rep\_summary(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with the paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run MCMC once per dataset. Each dynamic branch returns a tidy data frames of summaries. corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of summaries.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

```
Other MCMC: tar_stan_mcmc(), tar_stan_mcmc_rep_diagnostics(), tar_stan_mcmc_rep_draws()
```

### **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mcmc_rep_summary(
   your_model,
    stan_files = path,
    data = tar_stan_example_data(),
   batches = 2,
    reps = 2,
    stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
)
}, ask = FALSE)
targets::tar_make()
})
}
```

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tar\_stan\_mle

One optimization run per model with multiple outputs

## Description

tar\_stan\_mle() creates targets to optimize a Stan model once per model and separately save draws-like output and summary-like output.

# Usage

```
tar_stan_mle(
  name,
  stan_files,
  data = list(),
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL.
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  algorithm = NULL,
  init_alpha = NULL,
  iter = NULL,
  tol_obj = NULL,
  tol_rel_obj = NULL,
  tol_grad = NULL,
  tol_rel_grad = NULL,
  tol_param = NULL,
  history_size = NULL,
  sig_figs = NULL,
  variables = NULL,
  variables_fit = NULL,
  summaries = list(),
  summary_args = list(),
  return_draws = TRUE,
  return_summary = TRUE,
  draws = NULL,
  summary = NULL,
```

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```
tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
 priority = targets::tar_option_get("priority"),
 resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

#### **Arguments**

name

Symbol, base name for the collection of targets. Serves as a prefix for target names.

stan\_files

Character vector of Stan model files. If you supply multiple files, each model will run on the one shared dataset generated by the code in data. If you supply an unnamed vector, fs::path\_ext\_remove(basename(stan\_files)) will be used as target name suffixes. If stan\_files is a named vector, the suffixed will come from names(stan\_files).

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic pedantic

> mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, cpp\_options

> STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. stanc\_options

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last

compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate different data

for each chain.

(non-negative integer) The number of iterations between printed screen updates.

If refresh = 0, only error messages will be printed.

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes *all* parameters randomly between [-x,x] on the unconstrained parameter space.;
- The number 0. This initializes *all* parameters to 0;
- · A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.

seed

refresh

init

> • A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.

> • A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

## save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

algorithm

(string) The optimization algorithm. One of "lbfgs", "bfgs", or "newton". The control parameters below are only available for "lbfgs" and "bfgs. For their default values and more details see the CmdStan User's Guide. The default values can also be obtained by running cmdstanr\_example(method="optimize") \$metadata().

init\_alpha (positive real) The initial step size parameter.

iter (positive integer) The maximum number of iterations.

tol\_obj (positive real) Convergence tolerance on changes in objective function value.

tol\_rel\_obj (positive real) Convergence tolerance on relative changes in objective function

value.

tol\_grad (positive real) Convergence tolerance on the norm of the gradient.

tol\_rel\_grad (positive real) Convergence tolerance on the relative norm of the gradient.

tol\_param (positive real) Convergence tolerance on changes in parameter value.

history\_size (positive integer) The size of the history used when approximating the Hessian. Only available for L-BFGS.

sig\_figs (positive integer) The number of significant figures used when storing the out-

put values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in

larger output CSV files and thus an increased usage of disk space.

variables (character vector) The variables to include.

variables\_fit Character vector of variables to include in the big CmdStanFit object returned

by the model fit target. The variables argument, by contrast, is for the "draws" target only. The "draws" target can only access the variables in the CmdStanFit target. Control the variables in each with the variables and variables\_fit

arguments.

summaries Optional list of summary functions passed to . . . in posterior::summarize\_draws()

through \$summary() on the CmdStanFit object.

summary\_args Optional list of summary function arguments passed to .args in posterior::summarize\_draws()

through \$summary() on the CmdStanFit object.

return\_draws Logical, whether to create a target for posterior draws. Saves posterior::as\_draws\_df(fit\$draws())

to a compressed tibble. Convenient, but duplicates storage.

return\_summary Logical, whether to create a target for fit\$summary().

draws Deprecated on 2022-07-22. Use return\_draws instead.

summary Deprecated on 2022-07-22. Use return\_summary instead.

tidy\_eval Logical, whether to enable tidy evaluation when interpreting command and pattern.

If TRUE, you can use the "bang-bang" operator !! to programmatically insert the

values of global objects.

packages Character vector of packages to load right before the target runs or the output

data is reloaded for downstream targets. Use tar\_option\_set() to set pack-

ages globally for all subsequent targets you define.

library Character vector of library paths to try when loading packages.

format Character of length 1, storage format of the data frame of posterior summaries.

We recommend efficient data frame formats such as "feather" or "aws\_parquet".

For more on storage formats, see the help file of targets::tar\_target().

format\_df Character of length 1, storage format of the data frame targets such as poste-

rior draws. We recommend efficient data frame formats such as "feather" or

"aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository Character of length 1, remote repository for target storage. Choices:

• "local": file system of the local machine.

 "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for

details for instructions.

• "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for

instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

### garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

## Details

Most of the arguments are passed to the \$compile(), \$optimize(), and \$summary() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_mle() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_mle(name = x, stan\_files = "y.stan", ...) are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: run the R expression in the data argument to produce a Stan dataset for the model.
   Returns a Stan data list.

• x\_mle\_y: run generated quantities on the model and the dataset. Returns a cmdstanr CmdStanGQ object with all the results.

- x\_draws\_y: extract maximum likelihood estimates from x\_mle\_y in draws format. Omitted if draws = FALSE. Returns a wide data frame of MLEs.
- x\_summary\_y: extract MLEs from from x\_mle\_y in summary format. Returns a long data frame of MLEs. Omitted if summary = FALSE.

# Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other optimization: tar\_stan\_mle\_rep\_draws(), tar\_stan\_mle\_rep\_summary()

### **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mle(
   your_model,
   stan_files = path,
   data = tar_stan_example_data(),
   stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
}, ask = FALSE)
targets::tar_make()
})
}
```

```
tar_stan_mle_rep_draws
```

Multiple optimization runs per model with draws

## **Description**

tar\_stan\_mle\_rep\_draws() creates targets to run maximum likelihood multiple times per model and save the MLEs in a wide-form draws-like data frame.

#### Usage

```
tar_stan_mle_rep_draws(
  name,
  stan_files,
  data = list(),
  batches = 1L,
  reps = 1L,
  combine = TRUE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  algorithm = NULL,
  init_alpha = NULL,
  iter = NULL,
  sig_figs = NULL,
  tol_obj = NULL,
  tol_rel_obj = NULL,
  tol_grad = NULL,
  tol_rel_grad = NULL,
  tol_param = NULL,
  history_size = NULL,
  data_copy = character(0),
  variables = NULL,
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
```

```
library = targets::tar_option_get("library"),
format = "qs",
format_df = "fst_tbl",
repository = targets::tar_option_get("repository"),
error = targets::tar_option_get("error"),
memory = targets::tar_option_get("memory"),
garbage_collection = targets::tar_option_get("garbage_collection"),
deployment = targets::tar_option_get("deployment"),
priority = targets::tar_option_get("priority"),
resources = targets::tar_option_get("resources"),
storage = targets::tar_option_get("storage"),
retrieval = targets::tar_option_get("retrieval"),
cue = targets::tar_option_get("cue"),
description = targets::tar_option_get("description")
)
```

#### **Arguments**

name

Symbol, base name for the collection of targets. Serves as a prefix for target

stan files

Character vector of paths to known existing Stan model files created before running the pipeline.

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

batches

Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it.

reps

Number of replications per batch.

combine

Logical, whether to create a target to combine all the model results into a single data frame downstream. Convenient, but duplicates data.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr

Character of length 1, file path to write the stderr stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stderr. Does not apply to messages, warnings, or errors.

dir

(string) The path to the directory in which to store the CmdStan executable (or .hpp file if using \$save\_hpp\_file()). The default is the same location as the Stan program.

pedantic

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used instead.

include\_paths

(character vector) Paths to directories where Stan should look for files specified in #include directives in the Stan program.

cpp\_options

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study Reduce Sum: A Minimal Example.

stanc\_options

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstanguide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile option.

seed

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data for each chain.

refresh

(non-negative integer) The number of iterations between printed screen updates. If refresh = 0, only error messages will be printed.

init

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes all parameters randomly between [-x,x] on the unconstrained parameter space.;
- The number 0. This initializes all parameters to 0;
- A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.

- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- · A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

#### save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

algorithm

(string) The optimization algorithm. One of "lbfgs", "bfgs", or "newton". The control parameters below are only available for "lbfgs" and "bfgs. For their default values and more details see the CmdStan User's Guide. The default values can also be obtained by running cmdstanr\_example(method="optimize")\$metadata().

(positive real) The initial step size parameter. init\_alpha

(positive integer) The maximum number of iterations. iter

> (positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

tol\_obj (positive real) Convergence tolerance on changes in objective function value.

tol\_rel\_obj (positive real) Convergence tolerance on relative changes in objective function

(positive real) Convergence tolerance on the norm of the gradient.

tol\_rel\_grad (positive real) Convergence tolerance on the relative norm of the gradient.

sig\_figs

tol\_grad

tol\_param

(positive real) Convergence tolerance on changes in parameter value.

history\_size

(positive integer) The size of the history used when approximating the Hessian. Only available for L-BFGS.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### **Details**

Most of the arguments are passed to the \$compile() and \$optimize() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_mle\_rep\_draws() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_mcmc\_rep\_draws(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run maximum likelihood once per dataset. Each dynamic branch returns a tidy data frames of maximum likelihood estimates corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of maximum likelihood estimates.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other optimization: tar\_stan\_mle(), tar\_stan\_mle\_rep\_summary()

### **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_mle_rep_draws(
   your_model,
    stan_files = path,
    data = tar_stan_example_data(),
   batches = 2,
    reps = 2,
    stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
)
}, ask = FALSE)
targets::tar_make()
})
}
```

```
tar_stan_mle_rep_summary
```

Multiple optimization runs per model with summaries

## **Description**

tar\_stan\_mle\_rep\_summaries() creates targets to run maximum likelihood multiple times per model and save the MLEs in a long-form summary-like data frame.

### Usage

```
tar_stan_mle_rep_summary(
  name,
  stan_files,
  data = list(),
  batches = 1L,
  reps = 1L,
  combine = TRUE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  algorithm = NULL,
  init_alpha = NULL,
  iter = NULL,
  tol_obj = NULL,
  tol_rel_obj = NULL,
  tol_grad = NULL,
  tol_rel_grad = NULL,
  tol_param = NULL,
  history_size = NULL,
  sig_figs = NULL,
  data_copy = character(0),
  variables = NULL,
  summaries = list(),
  summary_args = list(),
```

```
tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
 priority = targets::tar_option_get("priority"),
 resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

#### Arguments

name

Symbol, base name for the collection of targets. Serves as a prefix for target

stan\_files

Character vector of paths to known existing Stan model files created before running the pipeline.

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

batches

Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it.

reps

Number of replications per batch.

combine

Logical, whether to create a target to combine all the model results into a single data frame downstream. Convenient, but duplicates data.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic pedantic

> mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, cpp\_options

> STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. stanc\_options

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of seed

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate different data

for each chain.

refresh (non-negative integer) The number of iterations between printed screen updates.

If refresh = 0, only error messages will be printed.

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes all parameters randomly between [-x,x] on the unconstrained parameter space.;
- The number 0. This initializes *all* parameters to 0;
- · A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.

init

- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

## save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

algorithm

(string) The optimization algorithm. One of "lbfgs", "bfgs", or "newton". The control parameters below are only available for "lbfgs" and "bfgs. For their default values and more details see the CmdStan User's Guide. The default values can also be obtained by running cmdstanr\_example(method="optimize") \$metadata().

init\_alpha (positive real) The initial step size parameter.

iter (positive integer) The maximum number of iterations.

tol\_obj (positive real) Convergence tolerance on changes in objective function value.

tol\_rel\_obj (positive real) Convergence tolerance on relative changes in objective function

value.

tol\_grad (positive real) Convergence tolerance on the norm of the gradient.

tol\_rel\_grad (positive real) Convergence tolerance on the relative norm of the gradient.

tol\_param (positive real) Convergence tolerance on changes in parameter value.

history\_size (positive integer) The size of the history used when approximating the Hessian. Only available for L-BFGS.

sig\_figs

(positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs.ropensci.org/stantargets/articles/simulation.html.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

summaries

Optional list of summary functions passed to ... in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

summary\_args

Optional list of summary function arguments passed to .args in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a
  non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(),
  but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for
  details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

### garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### **Details**

Most of the arguments are passed to the \$compile() and \$optimize() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_mle\_rep\_summaries() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. The specific target objects returned by tar\_stan\_mle\_rep\_summary(name = x, , stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.

- x\_y: dynamic branching target to run maximum likelihood once per dataset. Each dynamic branch returns a tidy data frames of maximum likelihood estimates corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of maximum likelihood estimates.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the .seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at <a href="https://books.ropensci.org/targets/">https://books.ropensci.org/targets/</a>. Please read the walkthrough at <a href="https://books.ropensci.org/targets/walkthrough.html">https://books.ropensci.org/targets/walkthrough.html</a> to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other optimization: tar\_stan\_mle(), tar\_stan\_mle\_rep\_draws()

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
 tar_stan_mle_rep_summary(
   your_model,
   stan_files = path,
   data = tar_stan_example_data(),
   batches = 2,
   reps = 2,
   stdout = R.utils::nullfile(),
   stderr = R.utils::nullfile()
 )
```

```
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_summary

One summary of a CmdStanFit object

## **Description**

Create a target to run the \$summary() method of a CmdStanFit object.

## Usage

```
tar_stan_summary(
  name,
  fit,
  data = NULL,
  variables = NULL,
  summaries = NULL,
  summary_args = NULL,
  format = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
 garbage_collection = targets::tar_option_get("garbage_collection"),
 deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

# Arguments

name	Symbol, base name for the collection of targets. Serves as a prefix for target names.
fit	Symbol, name of a CmdStanFit object or an upstream target that returns a CmdStanFit object.
data	Code to generate the data for the Stan model.
variables	(character vector) The variables to include.
summaries	Optional list of summary functions passed to in posterior::summarize_draws() through \$summary() on the CmdStanFit object.

summary\_args

Optional list of summary function arguments passed to .args in posterior::summarize\_draws() through \$summary() on the CmdStanFit object.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit https://books.ropensci.org/targets/ debugging.html to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

#### Details

tar\_stan\_mcmc() etc. with summary = TRUE already gives you a target with output from the \$summary() method. Use tar\_stan\_summary() to create additional specialized summaries.

#### Value

tar\_stan\_summary() returns target object to summarize a CmdStanFit object. The return value of the target is a tidy data frame of summaries returned by the \$summary() method of the CmdStanFit object. See the "Target objects" section for background.

# Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

# **Examples**

```
# First, write your Stan model file, e.g. model.stan.
# Then in _targets.R, write a pipeline like this:
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
# Running inside a temporary directory to avoid
# modifying the user's file space. The file "model.stan"
# created below lives in a temporary directory.
# This satisfies CRAN policies.
tar_stan_example_file("model.stan")
targets::tar_script({
library(stantargets)
 # Run a model and produce default summaries.
 tar_stan_mcmc(
   your_model,
   stan_files = "model.stan",
   data = tar_stan_example_data()
 # Produce a more specialized summary
 tar_stan_summary(
   your_summary,
   fit = your_model_mcmc_model,
   data = your_model_data_model,
   variables = "beta",
    summaries = list(\simquantile(.x, probs = c(0.25, 0.75)))
 )
)}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_vb

One variational Bayes run per model with multiple outputs

### **Description**

Targets to run a Stan model once with variational Bayes and save multiple outputs.

## Usage

```
tar_stan_vb(
  name,
  stan_files,
  data = list(),
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  algorithm = NULL,
  iter = NULL,
  grad_samples = NULL,
  elbo_samples = NULL,
  eta = NULL,
  adapt_engaged = NULL,
  adapt_iter = NULL,
  tol_rel_obj = NULL,
  eval_elbo = NULL,
  output_samples = NULL,
  sig_figs = NULL,
  variables = NULL,
  variables_fit = NULL,
  summaries = list(),
  summary_args = list(),
  return_draws = TRUE,
  return_summary = TRUE,
  draws = NULL,
  summary = NULL,
```

```
tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
  deployment = targets::tar_option_get("deployment"),
 priority = targets::tar_option_get("priority"),
 resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
 cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

#### **Arguments**

name

Symbol, base name for the collection of targets. Serves as a prefix for target names.

stan\_files

Character vector of Stan model files. If you supply multiple files, each model will run on the one shared dataset generated by the code in data. If you supply an unnamed vector, fs::path\_ext\_remove(basename(stan\_files)) will be used as target name suffixes. If stan\_files is a named vector, the suffixed will come from names(stan\_files).

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic pedantic

> mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, cpp\_options

> STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. stanc\_options

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of seed

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate different data

for each chain.

refresh (non-negative integer) The number of iterations between printed screen updates.

If refresh = 0, only error messages will be printed.

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

• A real number x>0. This initializes *all* parameters randomly between [-x,x] on the unconstrained parameter space.;

- The number 0. This initializes *all* parameters to 0;
- · A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.

init

> • A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.

> · A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

## save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

(string) The algorithm. Either "meanfield" or "fullrank". algorithm

iter (positive integer) The maximum number of iterations.

(positive integer) The number of samples for Monte Carlo estimate of gradients. grad\_samples

elbo\_samples (positive integer) The number of samples for Monte Carlo estimate of ELBO (objective function).

(positive real) The step size weighting parameter for adaptive step size sequence. eta

> (logical) Do warmup adaptation? The default is TRUE. If a precomputed inverse metric is specified via the inv\_metric argument (or metric\_file) then, if adapt\_engaged=TRUE, Stan will use the provided inverse metric just as an initial guess during adaptation. To turn off adaptation when using a precomputed inverse metric set adapt\_engaged=FALSE.

adapt\_iter (positive integer) The maximum number of adaptation iterations.

tol\_rel\_obj (positive real) Convergence tolerance on the relative norm of the objective.

eval\_elbo (positive integer) Evaluate ELBO every Nth iteration.

adapt\_engaged

output\_samples (positive integer) Use draws argument instead. output\_samples will be depre-

cated in the future.

sig\_figs (positive integer) The number of significant figures used when storing the out-

put values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in

larger output CSV files and thus an increased usage of disk space.

variables (character vector) The variables to include.

variables\_fit Character vector of variables to include in the big CmdStanFit object returned

by the model fit target. The variables argument, by contrast, is for the "draws" target only. The "draws" target can only access the variables in the CmdStanFit target. Control the variables in each with the variables and variables\_fit

arguments.

summaries Optional list of summary functions passed to ... in posterior::summarize\_draws()

through \$summary() on the CmdStanFit object.

summary\_args Optional list of summary function arguments passed to .args in posterior::summarize\_draws()

through \$summary() on the CmdStanFit object.

return\_draws Logical, whether to create a target for posterior draws. Saves posterior::as\_draws\_df(fit\$draws())

to a compressed tibble. Convenient, but duplicates storage.

return\_summary Logical, whether to create a target for fit\$summary().

draws Deprecated on 2022-07-22. Use return\_draws instead.

summary Deprecated on 2022-07-22. Use return\_summary instead.

tidy\_eval Logical, whether to enable tidy evaluation when interpreting command and pattern.

If TRUE, you can use the "bang-bang" operator !! to programmatically insert the

values of global objects.

packages Character vector of packages to load right before the target runs or the output

data is reloaded for downstream targets. Use tar\_option\_set() to set pack-

ages globally for all subsequent targets you define.

library Character vector of library paths to try when loading packages.

format Character of length 1, storage format of the data frame of posterior summaries.

We recommend efficient data frame formats such as "feather" or "aws\_parquet".

For more on storage formats, see the help file of targets::tar\_target().

format\_df Character of length 1, storage format of the data frame targets such as poste-

rior draws. We recommend efficient data frame formats such as "feather" or

"aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository Character of length 1, remote repository for target storage. Choices:

• "local": file system of the local machine.

 "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for

details for instructions.

• "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

### garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

### **Details**

Most of the arguments are passed to the \$compile(), \$variational(), and \$summary() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_vb() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_vb(name = x, stan\_files = "y.stan", ...) are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: run the R expression in the data argument to produce a Stan dataset for the model.
   Returns a Stan data list.

• x\_vb\_y: run variational Bayes on the model and the dataset. Returns a cmdstanr CmdStanVB object with all the results.

- x\_draws\_y: extract draws from x\_vb\_y. Omitted if draws = FALSE. Returns a tidy data frame
  of draws.
- x\_summary\_y: extract compact summaries from x\_vb\_y. Returns a tidy data frame of summaries. Omitted if summary = FALSE.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other variational Bayes: tar\_stan\_vb\_rep\_draws(), tar\_stan\_vb\_rep\_summary()

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_vb(
   your_model,
    stan_files = path,
    data = tar_stan_example_data(),
    variables = "beta",
    summaries = list(\simquantile(.x, probs = c(0.25, 0.75))),
    stdout = R.utils::nullfile(),
    stderr = R.utils::nullfile()
  )
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_vb\_rep\_draws 107

### **Description**

tar\_stan\_vb\_rep\_draws() creates targets to run variational Bayes multiple times per model and save only the draws from each run.

## Usage

```
tar_stan_vb_rep_draws(
  name,
  stan_files,
 data = list(),
 batches = 1L,
  reps = 1L,
  combine = FALSE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
  dir = NULL,
  pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  algorithm = NULL,
  iter = NULL,
  grad_samples = NULL,
  elbo_samples = NULL,
  eta = NULL,
  adapt_engaged = NULL,
  adapt_iter = NULL,
  tol_rel_obj = NULL,
  eval_elbo = NULL,
  output_samples = NULL,
  sig_figs = NULL,
  data_copy = character(0),
  variables = NULL,
  transform = NULL,
  tidy_eval = targets::tar_option_get("tidy_eval"),
```

```
packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = "transient",
  garbage_collection = TRUE,
  deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
  cue = targets::tar_option_get("cue"),
  description = targets::tar_option_get("description")
)
```

## **Arguments**

name

Symbol, base name for the collection of targets. Serves as a prefix for target names.

stan\_files

Character vector of paths to known existing Stan model files created before running the pipeline.

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

batches

Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it.

reps

Number of replications per batch.

combine

Logical, whether to create a target to combine all the model results into a single data frame downstream. Convenient, but duplicates data.

compile

(logical) Do compilation? The default is TRUE. If FALSE compilation can be done later via the \$compile() method.

quiet

(logical) Should the verbose output from CmdStan during compilation be suppressed? The default is TRUE, but if you encounter an error we recommend trying again with quiet=FALSE to see more of the output.

stdout

Character of length 1, file path to write the stdout stream of the model when it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

(logical) Should pedantic mode be turned on? The default is FALSE. Pedantic pedantic

> mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

(list) Any makefile options to be used when compiling the model (STAN\_THREADS, cpp\_options

> STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

(list) Any Stan-to-C++ transpiler options to be used when compiling the model. stanc\_options

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last

compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

(positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate different data

for each chain.

(non-negative integer) The number of iterations between printed screen updates.

If refresh = 0, only error messages will be printed.

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

• A real number x>0. This initializes *all* parameters randomly between [-x,x] on the unconstrained parameter space.;

- The number 0. This initializes *all* parameters to 0;
- · A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.

seed

refresh

init

- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

## save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

algorithm (string) The algorithm. Either "meanfield" or "fullrank".

iter (positive integer) The *maximum* number of iterations.

grad\_samples (positive integer) The number of samples for Monte Carlo estimate of gradients.

elbo\_samples (positive integer) The number of samples for Monte Carlo estimate of ELBO

(objective function).

eta (positive real) The step size weighting parameter for adaptive step size sequence.

adapt\_engaged (logical) Do warmup adaptation?

adapt\_iter (positive integer) The *maximum* number of adaptation iterations.

tol\_rel\_obj (positive real) Convergence tolerance on the relative norm of the objective.

eval\_elbo (positive integer) Evaluate ELBO every Nth iteration.

output\_samples (positive integer) Use draws argument instead. output\_samples will be depre-

cated in the future.

sig\_figs (positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant

figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space.

data\_copy

Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read <a href="https://docs.ropensci.org/stantargets/articles/simulation.html">https://docs.ropensci.org/stantargets/articles/simulation.html</a>.

variables

(character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in.

- If NULL (the default) then all variables are included.
- If an empty string (variables="") then none are included.
- For non-scalar variables all elements or specific elements can be selected:
  - variables = "theta" selects all elements of theta;
  - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements.

transform

Symbol or NULL, name of a function that accepts arguments data and draws and returns a data frame. Here, data is the JAGS data list supplied to the model, and draws is a data frame with one column per model parameter and one row per posterior sample. Any arguments other than data and draws must have valid default values because stantargets will not populate them. See the simulation-based calibration (SBC) section of the simulation vignette for an example.

tidy\_eval

Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects.

packages

Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define.

library

Character vector of library paths to try when loading packages.

format

Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

format\_df

Character of length 1, storage format of the data frame targets such as posterior draws. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

repository

Character of length 1, remote repository for target storage. Choices:

- "local": file system of the local machine.
- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit <a href="https://books.ropensci.org/targets/debugging.html">https://books.ropensci.org/targets/debugging.html</a> to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

## garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends,

but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

# Details

Draws could take up a lot of storage. If storage becomes excessive, please consider thinning the draws or using tar\_stan\_vb\_rep\_summaries() instead.

Most of the arguments are passed to the \$compile() and \$variational() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

## Value

tar\_stan\_vb\_rep\_summaries() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_vb\_rep\_draws(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.

- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run variational Bayes once per dataset. Each dynamic branch returns a tidy data frames of draws corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of draws.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

## Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other variational Bayes: tar\_stan\_vb(), tar\_stan\_vb\_rep\_summary()

## **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
targets::tar_dir({ # tar_dir() runs code from a temporary directory.
targets::tar_script({
library(stantargets)
# Do not use temporary storage for stan files in real projects
# or else your targets will always rerun.
path <- tempfile(pattern = "", fileext = ".stan")</pre>
tar_stan_example_file(path = path)
list(
  tar_stan_vb_rep_draws(
   your_model,
    stan_files = path,
    data = tar_stan_example_data(),
    batches = 2,
    reps = 2,
    stdout = R.utils::nullfile(),
```

```
stderr = R.utils::nullfile()
)
)
}, ask = FALSE)
targets::tar_make()
})
}
```

tar\_stan\_vb\_rep\_summary

Multiple iterations per model of variational Bayes with summaries

## **Description**

tar\_stan\_vb\_rep\_summaries() creates targets to run variational Bayes multiple times and save only the summary output from each run.

# Usage

```
tar_stan_vb_rep_summary(
  name,
  stan_files,
  data = list(),
 batches = 1L,
  reps = 1L,
  combine = TRUE,
  compile = c("original", "copy"),
  quiet = TRUE,
  stdout = NULL,
  stderr = NULL,
 dir = NULL,
 pedantic = FALSE,
  include_paths = NULL,
  cpp_options = list(),
  stanc_options = list(),
  force_recompile = FALSE,
  seed = NULL,
  refresh = NULL,
  init = NULL,
  save_latent_dynamics = FALSE,
  output_dir = NULL,
  algorithm = NULL,
  iter = NULL,
  grad_samples = NULL,
 elbo_samples = NULL,
  eta = NULL,
  adapt_engaged = NULL,
```

```
adapt_iter = NULL,
  tol_rel_obj = NULL,
  eval_elbo = NULL,
 output_samples = NULL,
  sig_figs = NULL,
  data_copy = character(0),
  variables = NULL,
  summaries = list(),
  summary_args = list(),
  tidy_eval = targets::tar_option_get("tidy_eval"),
  packages = targets::tar_option_get("packages"),
  library = targets::tar_option_get("library"),
  format = "qs",
  format_df = "fst_tbl",
  repository = targets::tar_option_get("repository"),
  error = targets::tar_option_get("error"),
 memory = targets::tar_option_get("memory"),
  garbage_collection = targets::tar_option_get("garbage_collection"),
 deployment = targets::tar_option_get("deployment"),
  priority = targets::tar_option_get("priority"),
  resources = targets::tar_option_get("resources"),
  storage = targets::tar_option_get("storage"),
  retrieval = targets::tar_option_get("retrieval"),
 cue = targets::tar_option_get("cue"),
 description = targets::tar_option_get("description")
)
```

# **Arguments**

name

Symbol, base name for the collection of targets. Serves as a prefix for target names.

stan\_files

Character vector of paths to known existing Stan model files created before running the pipeline.

data

(multiple options) The data to use for the variables specified in the data block of the Stan program. One of the following:

- A named list of R objects with the names corresponding to variables declared in the data block of the Stan program. Internally this list is then written to JSON for CmdStan using write\_stan\_json(). See write\_stan\_json() for details on the conversions performed on R objects before they are passed to Stan.
- A path to a data file compatible with CmdStan (JSON or R dump). See the appendices in the CmdStan guide for details on using these formats.
- NULL or an empty list if the Stan program has no data block.

batches

Number of batches. Each batch is a sequence of branch targets containing multiple reps. Each rep generates a dataset and runs the model on it.

reps

Number of replications per batch.

combine Logical, whether to create a target to combine all the model results into a single

data frame downstream. Convenient, but duplicates data.

compile (logical) Do compilation? The default is TRUE. If FALSE compilation can be done

later via the \$compile() method.

quiet (logical) Should the verbose output from CmdStan during compilation be sup-

pressed? The default is TRUE, but if you encounter an error we recommend trying

again with quiet=FALSE to see more of the output.

stdout Character of length 1, file path to write the stdout stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stdout. Does not apply to messages, warnings, or errors.

stderr Character of length 1, file path to write the stderr stream of the model when

it runs. Set to NULL to print to the console. Set to R.utils::nullfile() to

suppress stderr. Does not apply to messages, warnings, or errors.

dir (string) The path to the directory in which to store the CmdStan executable (or

.hpp file if using \$save\_hpp\_file()). The default is the same location as the

Stan program.

pedantic (logical) Should pedantic mode be turned on? The default is FALSE. Pedantic

mode attempts to warn you about potential issues in your Stan program beyond syntax errors. For details see the *Pedantic mode* chapter in the Stan Reference Manual. **Note:** to do a pedantic check for a model without compiling it or for a model that is already compiled the \$check\_syntax() method can be used

instead.

include\_paths (character vector) Paths to directories where Stan should look for files specified

in #include directives in the Stan program.

cpp\_options (list) Any makefile options to be used when compiling the model (STAN\_THREADS,

STAN\_MPI, STAN\_OPENCL, etc.). Anything you would otherwise write in the make/local file. For an example of using threading see the Stan case study

Reduce Sum: A Minimal Example.

stanc\_options (list) Any Stan-to-C++ transpiler options to be used when compiling the model.

See the **Examples** section below as well as the stanc chapter of the CmdStan Guide for more details on available options: https://mc-stan.org/docs/cmdstan-

guide/stanc.html.

force\_recompile

(logical) Should the model be recompiled even if was not modified since last

compiled. The default is FALSE. Can also be set via a global cmdstanr\_force\_recompile

option.

seed (positive integer(s)) A seed for the (P)RNG to pass to CmdStan. In the case of

multi-chain sampling the single seed will automatically be augmented by the the run (chain) ID so that each chain uses a different seed. The exception is the transformed data block, which defaults to using same seed for all chains so that the same data is generated for all chains if RNG functions are used. The only time seed should be specified as a vector (one element per chain) is if RNG functions are used in transformed data and the goal is to generate *different* data

for each chain.

refresh (non-negative integer) The number of iterations between printed screen updates.

If refresh = 0, only error messages will be printed.

init

(multiple options) The initialization method to use for the variables declared in the parameters block of the Stan program. One of the following:

- A real number x>0. This initializes *all* parameters randomly between [-x,x] on the *unconstrained* parameter space.;
- The number 0. This initializes *all* parameters to 0;
- A character vector of paths (one per chain) to JSON or Rdump files containing initial values for all or some parameters. See write\_stan\_json() to write R objects to JSON files compatible with CmdStan.
- A list of lists containing initial values for all or some parameters. For MCMC the list should contain a sublist for each chain. For other model fitting methods there should be just one sublist. The sublists should have named elements corresponding to the parameters for which you are specifying initial values. See Examples.
- A function that returns a single list with names corresponding to the parameters for which you are specifying initial values. The function can take no arguments or a single argument chain\_id. For MCMC, if the function has argument chain\_id it will be supplied with the chain id (from 1 to number of chains) when called to generate the initial values. See Examples.

save\_latent\_dynamics

(logical) Should auxiliary diagnostic information about the latent dynamics be written to temporary diagnostic CSV files? This argument replaces CmdStan's diagnostic\_file argument and the content written to CSV is controlled by the user's CmdStan installation and not CmdStanR (for some algorithms no content may be written). The default is FALSE, which is appropriate for almost every use case. To save the temporary files created when save\_latent\_dynamics=TRUE see the \$save\_latent\_dynamics\_files() method.

output\_dir

eta

(string) A path to a directory where CmdStan should write its output CSV files. For interactive use this can typically be left at NULL (temporary directory) since CmdStanR makes the CmdStan output (posterior draws and diagnostics) available in R via methods of the fitted model objects. The behavior of output\_dir is as follows:

- If NULL (the default), then the CSV files are written to a temporary directory and only saved permanently if the user calls one of the \$save\_\* methods of the fitted model object (e.g., \$save\_output\_files()). These temporary files are removed when the fitted model object is garbage collected (manually or automatically).
- If a path, then the files are created in output\_dir with names corresponding to the defaults used by \$save\_output\_files().

algorithm (string) The algorithm. Either "meanfield" or "fullrank".

iter (positive integer) The *maximum* number of iterations.

grad\_samples (positive integer) The number of samples for Monte Carlo estimate of gradients.

elbo\_samples (positive integer) The number of samples for Monte Carlo estimate of ELBO (objective function).

(positive real) The step size weighting parameter for adaptive step size sequence.

adapt\_engaged (logical) Do warmup adaptation?

repository

adapt\_iter (positive integer) The *maximum* number of adaptation iterations. (positive real) Convergence tolerance on the relative norm of the objective. tol\_rel\_obj eval elbo (positive integer) Evaluate ELBO every Nth iteration. output\_samples (positive integer) Use draws argument instead. output\_samples will be deprecated in the future. sig\_figs (positive integer) The number of significant figures used when storing the output values. By default, CmdStan represent the output values with 6 significant figures. The upper limit for sig\_figs is 18. Increasing this value will result in larger output CSV files and thus an increased usage of disk space. data\_copy Character vector of names of scalars in data. These values will be inserted as columns in the output data frame for each rep. To join more than just scalars, include a .join\_data element of your Stan data list with names and dimensions corresponding to those of the model. For details, read https://docs. ropensci.org/stantargets/articles/simulation.html. variables (character vector) Optionally, the names of the variables (parameters, transformed parameters, and generated quantities) to read in. • If NULL (the default) then all variables are included. • If an empty string (variables="") then none are included. • For non-scalar variables all elements or specific elements can be selected: - variables = "theta" selects all elements of theta; - variables = c("theta[1]", "theta[3]") selects only the 1st and 3rd elements. summaries Optional list of summary functions passed to ... in posterior::summarize\_draws() through \$summary() on the CmdStanFit object. Optional list of summary function arguments passed to .args in posterior::summarize\_draws() summary\_args through \$summary() on the CmdStanFit object. tidy\_eval Logical, whether to enable tidy evaluation when interpreting command and pattern. If TRUE, you can use the "bang-bang" operator !! to programmatically insert the values of global objects. packages Character vector of packages to load right before the target runs or the output data is reloaded for downstream targets. Use tar\_option\_set() to set packages globally for all subsequent targets you define. library Character vector of library paths to try when loading packages. format Character of length 1, storage format of the data frame of posterior summaries. We recommend efficient data frame formats such as "feather" or "aws\_parquet". For more on storage formats, see the help file of targets::tar\_target(). format\_df Character of length 1, storage format of the data frame targets such as poste-

rior draws. We recommend efficient data frame formats such as "feather" or

Character of length 1, remote repository for target storage. Choices:

"aws\_parquet". For more on storage formats, see the help file of targets::tar\_target().

• "local": file system of the local machine.

- "aws": Amazon Web Services (AWS) S3 bucket. Can be configured with a non-AWS S3 bucket using the endpoint argument of tar\_resources\_aws(), but versioning capabilities may be lost in doing so. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.
- "gcp": Google Cloud Platform storage bucket. See the cloud storage section of https://books.ropensci.org/targets/data.html for details for instructions.

Note: if repository is not "local" and format is "file" then the target should create a single output file. That output file is uploaded to the cloud and tracked for changes where it exists in the cloud. The local file is deleted after the target runs.

error

Character of length 1, what to do if the target stops and throws an error. Options:

- "stop": the whole pipeline stops and throws an error.
- "continue": the whole pipeline keeps going.
- "abridge": any currently running targets keep running, but no new targets launch after that. (Visit https://books.ropensci.org/targets/debugging.html to learn how to debug targets using saved workspaces.)
- "null": The errored target continues and returns NULL. The data hash is deliberately wrong so the target is not up to date for the next run of the pipeline.

memory

Character of length 1, memory strategy. If "persistent", the target stays in memory until the end of the pipeline (unless storage is "worker", in which case targets unloads the value from memory right after storing it in order to avoid sending copious data over a network). If "transient", the target gets unloaded after every new target completes. Either way, the target gets automatically loaded into memory whenever another target needs the value. For cloud-based dynamic files (e.g. format = "file" with repository = "aws"), this memory strategy applies to the temporary local copy of the file: "persistent" means it remains until the end of the pipeline and is then deleted, and "transient" means it gets deleted as soon as possible. The former conserves bandwidth, and the latter conserves local storage.

garbage\_collection

Logical, whether to run base::gc() just before the target runs.

deployment

Character of length 1. If deployment is "main", then the target will run on the central controlling R process. Otherwise, if deployment is "worker" and you set up the pipeline with distributed/parallel computing, then the target runs on a parallel worker. For more on distributed/parallel computing in targets, please visit https://books.ropensci.org/targets/crew.html.

priority

Numeric of length 1 between 0 and 1. Controls which targets get deployed first when multiple competing targets are ready simultaneously. Targets with priorities closer to 1 get dispatched earlier (and polled earlier in tar\_make\_future()).

resources

Object returned by tar\_resources() with optional settings for high-performance computing functionality, alternative data storage formats, and other optional capabilities of targets. See tar\_resources() for details.

storage

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's return value is sent back to the host machine and saved/uploaded locally.
- "worker": the worker saves/uploads the value.
- "none": almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language. If you do use it, then the return value of the target is totally ignored when the target ends, but each downstream target still attempts to load the data file (except when retrieval = "none").

If you select storage = "none", then the return value of the target's command is ignored, and the data is not saved automatically. As with dynamic files (format = "file") it is the responsibility of the user to write to the data store from inside the target.

The distinguishing feature of storage = "none" (as opposed to format = "file") is that in the general case, downstream targets will automatically try to load the data from the data store as a dependency. As a corollary, storage = "none" is completely unnecessary if format is "file".

retrieval

Character of length 1, only relevant to tar\_make\_clustermq() and tar\_make\_future(). Must be one of the following values:

- "main": the target's dependencies are loaded on the host machine and sent to the worker before the target runs.
- "worker": the worker loads the targets dependencies.
- "none": the dependencies are not loaded at all. This choice is almost never recommended. It is only for niche situations, e.g. the data needs to be loaded explicitly from another language.

cue

An optional object from tar\_cue() to customize the rules that decide whether the target is up to date.

description

Character of length 1, a custom free-form human-readable text description of the target. Descriptions appear as target labels in functions like tar\_manifest() and tar\_visnetwork(), and they let you select subsets of targets for the names argument of functions like tar\_make(). For example, tar\_manifest(names = tar\_described\_as(starts\_with("survival model"))) lists all the targets whose descriptions start with the character string "survival model".

# Details

Most of the arguments are passed to the \$compile() and \$variational() methods of the CmdStanModel class. If you previously compiled the model in an upstream tar\_stan\_compile() target, then the model should not recompile.

#### Value

tar\_stan\_vb\_rep\_summaries() returns a list of target objects. See the "Target objects" section for background. The target names use the name argument as a prefix, and the individual elements of stan\_files appear in the suffixes where applicable. As an example, the specific target objects returned by tar\_stan\_vb\_rep\_summary(name = x, stan\_files = "y.stan") are as follows.

- x\_file\_y: reproducibly track the Stan model file. Returns a character vector with paths to the model file and compiled executable.
- x\_lines\_y: read the Stan model file for safe transport to parallel workers. Omitted if compile = "original". Returns a character vector of lines in the model file.
- x\_data: use dynamic branching to generate multiple datasets by repeatedly running the R expression in the data argument. Each dynamic branch returns a batch of Stan data lists that x\_y supplies to the model.
- x\_y: dynamic branching target to run variational Bayes once per dataset. Each dynamic branch returns a tidy data frames of summaries corresponding to a batch of Stan data from x\_data.
- x: combine all branches of x\_y into a single non-dynamic target. Suppressed if combine is FALSE. Returns a long tidy data frame of summaries.

#### Seeds

Rep-specific random number generator seeds for the data and models are automatically set based on the seed argument, batch, rep, parent target name, and tar\_option\_get("seed"). This ensures the rep-specific seeds do not change when you change the batching configuration (e.g. 40 batches of 10 reps each vs 20 batches of 20 reps each). Each data seed is in the . seed list element of the output, and each Stan seed is in the .seed column of each Stan model output.

# Target objects

Most stantargets functions are target factories, which means they return target objects or lists of target objects. Target objects represent skippable steps of the analysis pipeline as described at https://books.ropensci.org/targets/. Please read the walkthrough at https://books.ropensci.org/targets/walkthrough.html to understand the role of target objects in analysis pipelines.

For developers, https://wlandau.github.io/targetopia/contributing.html#target-factories explains target factories (functions like this one which generate targets) and the design specification at https://books.ropensci.org/targets-design/ details the structure and composition of target objects.

#### See Also

Other variational Bayes: tar\_stan\_vb(), tar\_stan\_vb\_rep\_draws()

# **Examples**

```
if (Sys.getenv("TAR_LONG_EXAMPLES") == "true") {
  targets::tar_dir({ # tar_dir() runs code from a temporary directory.
  targets::tar_script({
    library(stantargets)
    # Do not use temporary storage for stan files in real projects
    # or else your targets will always rerun.
    path <- tempfile(pattern = "", fileext = ".stan")
  tar_stan_example_file(path = path)
  list(
    tar_stan_vb_rep_summary(
    your_model,</pre>
```

```
stan_files = path,
  data = tar_stan_example_data(),
  batches = 2,
  reps = 2,
  stdout = R.utils::nullfile(),
  stderr = R.utils::nullfile()
)
)
}, ask = FALSE)
targets::tar_make()
})
}
```

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