Package 'emhawkes'

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Title Exponential Multivariate Hawkes Model

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Description Simulate and fit multivariate Hawkes models with exponential kernels, introduced by Hawkes (1971) <doi:10.2307/2334319>. Includes marked, state-dependent, and multi-kernel specifications. Parameter estimation uses maximum likelihood, following Ozaki (1979) <doi:10.1007/BF02480272>, through the optional 'maxLik' package or the optimization functions supplied with R.

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Imports methods, Rcpp, stats

LinkingTo Rcpp

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Suggests maxLik, knitr, rmarkdown, miscTools

VignetteBuilder knitr

URL https://github.com/ksublee/emhawkes, https://ksublee.github.io/emhawkes/

BugReports https://github.com/ksublee/emhawkes/issues

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`expected_tau` *Expected Inter-Arrival Time*

Description

Computes the conditional expected time until the next event.

Usage

```
expected_tau(
  object,
  rambda_component,
  type = 1,
  mu = NULL,
  beta = NULL,
  tol = .Machine$double.eps^0.25,
  max_upper = Inf,
  subdivisions = 400L
)
```

Arguments

`object`	An object of class `hspec`.
`rambda_component`	Finite nonnegative scalar: the current total excitation for the selected process dimension (sum its kernel components first).
`type`	Process dimension index (default is 1).
`mu`	Optional mu value (overrides object@mu if provided).

beta	Optional beta value (overrides object@beta if provided).
tol	Relative tolerance for numerical integration.
max_upper	Upper integration limit.
subdivisions	Number of subdivisions for numerical integration.

Details

This calculation assumes a constant baseline and a common decay rate within the selected row. With zero baseline, the result is Inf if there is positive probability of no further event. A custom residual law then requires presidual to determine this probability. A finite max_upper instead returns the truncated first moment, excluding waiting times above that limit.

Value

Expected value of next inter-arrival time.

---

fitted_hspec *Restore an Estimated Hawkes Specification*

Description

Reconstruct an hspec object from the coefficients and parameter map saved by hfit(). The original specification and fit are not modified.

Usage

```
fitted_hspec(fit)
```

Arguments

fit	A result from the current hfit().

Details

The saved map preserves matrix sharing under both reduced settings and named parameters shared between functions. Function bodies and environments are retained; their param defaults are updated. Fixed constants remain fixed. The original kernel mapping, rmark, and rresidual are retained. Named default parameters in these generators are updated when they match coefficient names; other generator parameters keep their original defaults.

With optimizer = "maxLik", the fit keeps its maxLik classes and methods; reading these fits requires maxLik. emhawkes registers lazy bridges for maxLik's coefficient, likelihood, covariance, summary and print methods. Their first use loads the installed maxLik namespace without requiring library(maxLik), including for older saved fits. Using the stats optimizer does not load maxLik.

The "stats" optimizer returns an emhawkes_stats_fit with its own coefficient, likelihood, covariance and summary methods, requiring no maxLik API. Its emhawkes attribute stores a versioned

list with specification, parameter_map, initial_state, reduced, and custom_loglik. New fits also retain constraints and final diagnostics, available through fit_diagnostics(). New calculation records are in fit_diagnostics(fit)$computation. Fits without the original model metadata cannot be reconstructed by this function. Function environments remain references to the original environments; external state is not frozen. Use saveRDS() and readRDS() to retain the fit's metadata between sessions. Supply observations again to logLik() and keep them separately. The stored optimization objective can retain data in its function environment.

Restoration does not assert convergence or stationarity. Check the fit's convergence information and whether the model is suitable for simulation. A custom mylogLik is not part of the restored hspec.

Value

An hspec object with the estimated parameter values.

See Also

fit_initial_state(), hfit(), logLik(), hsim()

Examples

```
h <- new("hspec", mu = 0.3, alpha = 0, beta = 1)
fit <- hfit(h, c(0, 0.2, 0.3, 0.5, 1), lambda_component0 = 0,
            fixed = c(FALSE, TRUE, TRUE))
estimated <- fitted_hspec(fit)
initial <- fit_initial_state(fit)
do.call(logLik, c(list(object = estimated,
                       inter_arrival = c(0, 0.2, 0.3, 0.5, 1)), initial))
```

---

fit_diagnostics *Inspect Fit Computation and Curvature Diagnostics*

Description

Return the recorded calculation methods and final Hessian checks from hfit().

Usage

```
fit_diagnostics(fit)
```

Arguments

fit	A result from hfit().

Details

`computation` records the engine, optimizer gradient source and stored final Hessian source without re-evaluating the model. Its `engine` list contains `requested`, `used` and `fallback_reason`. `used` lists engines actually invoked in first-use order, including any partial C++ pass before fallback. It can contain both `"cpp"` and `"r"`. A custom likelihood uses `"custom"` and has no requested built-in engine. Recording includes final curvature evaluations.

`computation$gradient$used` is `"numeric"`, `"analytic"`, `"user"` or `"attribute"`. It describes the returned optimizer score, separately from a recalculated score in stable curvature checks. `computation$hessian$used` is `"maxLik_numeric"`, `"scaled_central_Richardson"`, `"scaled_score_Richardson"`, `"stats_numeric"`, `"user"`, `"attribute"`, `"BHHH"`, `"disabled"` or `"unavailable"`. The Hessian list also retains the requested `final_hessian` choice and any `finalHessian` override. Its `reason` explains a skipped stabilization or unavailable result. `maxLik_skipped` records whether stable curvature omitted maxLik's separate final Hessian. In that case `original_hessian` is `NULL`. Numerical stable checks otherwise retain the matrix returned by maxLik. Older computation records may omit `maxLik_skipped`. If both a derivative function and likelihood derivative attributes were supplied, the source is `NA` with a reason because precedence depends on maxLik.

Stable curvature records `curvature_source = "analytic_score"` when it differentiates the built-in analytic score, including with a numerical optimizer gradient. On success its method is `"scaled_score_Richardson"`. Likelihood differences record `curvature_source = "likelihood"` and, on success, `"scaled_central_Richardson"`. A score matrix that fails the step checks remains unavailable rather than switching methods to obtain standard errors. `score_fallback_reason` records an analytic-adapter or score-evaluation failure; an explicitly requested R engine uses likelihood differences without trying the analytic score. Both paths retain the same checks across difference steps.

The saved record is a snapshot; later objective evaluations or option changes do not update it. Older fits with model metadata but no computation record return `recorded = FALSE` and `NA` for unrecorded methods. Any previously saved gradient selection is retained. Their engine is not inferred from current options.

`status = "ok"` means the numerical curvature checks passed, not that the optimizer found a global maximum or that Wald intervals have correct coverage. The numerical calculation checks information and standard-error stability across steps. The stored optimizer gradient and coefficients are not changed. For checked fits, optimizer nonconvergence is warned even when curvature is unavailable. Inspect `optimizer_success`, `optimizer_code` and the additional warning codes in `warnings` separately from the curvature `status` and `reason`. A Newton decrement above 0.1 triggers a score warning. Its square divided by two estimates the local quadratic improvement in log-likelihood. An information condition number above `1e8` triggers a weak-curvature warning; eigenvalues at or below `1e-10` times the largest absolute eigenvalue do not support numerical inversion. These thresholds are numerical diagnostics. With the default `final_hessian = "maxLik"`, these additional checks are not performed and the status is `"not_checked"`. Request `final_hessian = "stable"` to run them. Earlier fits without these checks also have status `"not_checked"`. New computation records include `optimizer` with the requested provider, actual R optimizer and method. The stats provider defaults to stable curvature; `final_hessian = "optimizer"` retains its numerical or supplied Hessian.

Value

A list with recorded methods in `computation`, calculation status, reason, free parameters, curvature source and analytic-score fallback reason, scale, and, when available, difference-step checks,

curvature changes, recalculated score, scaled condition number, and Newton decrement.

See Also

hfit(), fitted_hspec()

Examples

```
h <- new("hspec", mu = .3, alpha = 0, beta = 1)
fit <- hfit(h, c(0, .2, .3, .5, 1), lambda_component0 = 0,
            fixed = c(FALSE, TRUE, TRUE), final_hessian = "stable")
fit_diagnostics(fit)$status
fit_diagnostics(fit)$computation
```

---

fit_initial_state *Retrieve Initial-State Arguments from a Hawkes Fit*

Description

Retrieve the normalized initial-state arguments saved by hfit().

Usage

```
fit_initial_state(fit)
```

Arguments

fit	A result from the current hfit().

Details

Supplied initial intensity components exclude the baseline mu and are stored as a matrix. If the argument was omitted, the selected mean rule is stored as "mean", or the selected zero state as a matrix. Mean components are recomputed with the restored model's parameters; the automatic selection is not repeated. This is not a matrix evaluated at the original starting values. Older saved fits without an initialization-policy record return a matrix evaluated under their original initialization rule at the fitted parameters. Their retained objective supplies any observation context needed by callbacks.

Initial counts are normalized per dimension and include values inferred from supplied N and Nc paths. With a custom likelihood and no event observations, the count arguments are kept as supplied. These arguments describe the initial state of the fitted observation window, not the state after its last event.

Value

A list with lambda_component0, N0, and Nc0, suitable for passing to logLik() or hsim() with do.call().

See Also

fitted_hspec(), hfit(), logLik(), hsim()

---

hfit *Perform Maximum Likelihood Estimation*

Description

Estimate exponential Hawkes model parameters by maximum likelihood. The supplied hspec-class object defines the model and the starting values for optimization with maxLik or R's stats functions.

Usage

```
hfit(
  object,
  inter_arrival = NULL,
  type = NULL,
  mark = NULL,
  N = NULL,
  Nc = NULL,
  lambda_component0 = "auto",
  N0 = NULL,
  mylogLik = NULL,
  reduced = TRUE,
  grad = NULL,
  hess = NULL,
  constraints = NULL,
  method = "BFGS",
  verbose = FALSE,
  ...,
  Nc0 = NULL,
  final_hessian = c("maxLik", "stable", "optimizer"),
  gradient = c("numeric", "analytic"),
  jacobian = NULL,
  constraint = NULL,
  optimizer = c("maxLik", "stats")
)

## S4 method for signature 'hspec'
hfit(
  object,
  inter_arrival = NULL,
  type = NULL,
  mark = NULL,
  N = NULL,
  Nc = NULL,
```

```
  lambda_component0 = "auto",
  N0 = NULL,
  mylogLik = NULL,
  reduced = TRUE,
  grad = NULL,
  hess = NULL,
  constraints = NULL,
  method = "BFGS",
  verbose = FALSE,
  ...,
  Nc0 = NULL,
  final_hessian = c("maxLik", "stable", "optimizer"),
  gradient = c("numeric", "analytic"),
  jacobian = NULL,
  constraint = NULL,
  optimizer = c("maxLik", "stats")
)
```

Arguments

`object`	An `hspec-class` object containing the parameter values.
`inter_arrival`	A vector of inter-arrival times for events across all dimensions, starting with zero.
`type`	A vector indicating the dimensions, represented by numbers like 1, 2, 3, etc., starting with zero.
`mark`	A vector of mark (jump) sizes, starting with zero.
`N`	Optional cumulative event-count matrix, with one row per input row and one column per event type. Each row contains counts after that event.
`Nc`	Optional cumulative mark-total matrix with the same shape as `N`.
`lambda_component0`	Initial intensity components $\lambda_{ij}(0)$, excluding the baseline `mu`. A finite scalar is expanded to every kernel component. A matrix must match the shape of `alpha` and `beta`. For the built-in likelihood, `"auto"` (also `NULL`) selects unconditional component means for supported stable constant numeric linear models, and zero otherwise. `"mean"` requires supported finite means; `"zero"` fixes zero components. Selection is reported once and held throughout optimization. Mean values vary with fitted parameters; invalid mean proposals have likelihood `-Inf`, without switching to zero. For `mylogLik`, `"auto"` passes `NULL` without automatic initialization. Mean initialization excludes nonzero `eta`, impact callbacks and custom residual distributions. Function-valued core parameters use zero in `"auto"`.
`N0`	Initial event counts: a finite scalar or one value per event type. If omitted, use the first row of supplied `N`, or zero when `N` is absent.
`mylogLik`	A user-defined log-likelihood function, which must accept an `object` argument consistent with `object`.

reduced — Logical; if TRUE, equal entries within each parameter matrix share one parameter. If FALSE, each matrix entry is estimated separately. Function components share parameters by name. Conflicting starting values for a shared name produce a warning; the first value is used.

grad — Optional gradient function passed to maxLik::maxLik(). Its first argument is the optimization parameter vector. Takes precedence over gradient.

hess — Optional Hessian function passed to maxLik::maxLik(). Its first argument is the optimization parameter vector. If NULL, use numerical differentiation.

constraints — NULL or a constraint list passed to maxLik::maxLik(). constraint is an equivalent named-only alias. Supply a non-NULL value through only one of these arguments.

method — The optimization method to be used. Refer to maxLik for more details.

verbose — Logical; if TRUE, prints the progress of the estimation process.

... — Additional parameters for optimization. Refer to maxLik for more details.

Nc0 — Initial mark totals: a finite scalar or one value per event type. If omitted, use the first row of supplied Nc, or zero when Nc is absent. This argument must be named.

final_hessian — Named-only choice, "maxLik", "stable" or "optimizer". The default is "maxLik" with the maxLik provider and "stable" with stats. "optimizer" retains the selected provider's final Hessian; "maxLik" is accepted only with the maxLik provider. The default retains the final Hessian and covariance calculation from maxLik. Request "stable" to recalculate numerical final curvature for the built-in Hawkes likelihood using scaled central differences and Richardson extrapolation. With the "auto" or "cpp" engine, use the built-in analytic score when supported and supplied with any required jacobian, independently of the optimizer's gradient choice. Otherwise use likelihood differences. The "r" engine retains likelihood differences. Failed score evaluations also fall back to likelihood differences; inspect fit_diagnostics() for the reason. For unconstrained BFGS, CG, Nelder-Mead, and SANN fits without supplied hess or an explicit finalHessian override, skip maxLik's separate final Hessian. Set finalHessian = TRUE to retain that extra calculation. Newton methods and constrained fits retain it. Inspect fit_diagnostics() for the recorded choice. User-supplied hess, finalHessian = FALSE, BHHH curvature, custom likelihoods, and residual-distribution likelihoods retain their calculation choices.

gradient — Named-only choice, "numeric" (default) or "analytic". Request "analytic" for the Rcpp score of a Hawkes specification. Parameter-only functions require component derivatives through jacobian. Supports shared and fixed parameters, numeric mark effects, multi-kernel mappings, and explicit or differentiable automatic initial states. Requires the "auto" or "cpp" engine. Unsupported specifications produce an error.

jacobian — Named-only list of derivatives for parameter-only mu, alpha, beta, and eta functions for analytic gradients. Each entry is a numeric matrix or a function with the single argument param returning that matrix. Rows follow as.vector() of the component matrix (column-major order); columns are named with the component's local param names. Column order is arbitrary. Required for each function with nonempty param. For an observed-state impact, also supply

	jacobian$impact. Observed baselines use a full-parameter jacobian$mu; current-state feedback uses parameter and state Jacobians. See Details for these conventions. Also used by final_hessian = "stable" when optimization uses numerical differentiation or a supplied grad; otherwise unused with those choices.
constraint	Named-only alias for constraints, accepted without a warning.
optimizer	Named-only optimizer provider. "maxLik" (default) requires the optional maxLik package. "stats" directly uses R's stats::optim() or, for linear inequalities, stats::constrOptim(). It works without maxLik.

Details

Optimizer selection is independent of emhawkes.engine. The stats provider supports BFGS, Nelder-Mead, CG and L-BFGS-B. Linear inequalities (ineqA %*% param + ineqB >= 0) use constrOptim() with BFGS or Nelder-Mead; the start must be strictly inside every inequality involving free parameters. Equality constraints and maxLik-only methods are rejected. Both constraint spellings have the same meaning. Fixed parameters may be specified by a full logical vector, positions or names; constraints are reduced accordingly.

With stats, ... accepts fixed, control, finalHessian, lower, upper, outer.iterations and outer.eps. Use control = list(maxit = 500) rather than maxLik's iterlim. control$parscale and control$ndeps refer to free parameters. Bounds are scalars or full-parameter vectors, require L-BFGS-B, and cannot be combined with linear constraints. L-BFGS-B requires finite likelihoods throughout the search. Unsupported arguments are errors.

Stats results retain convergence codes and evaluation counts from R. Explicit derivatives take precedence over likelihood derivative attributes. Numerical final curvature uses optimHess(); stable curvature reuses the same checks as maxLik fits. Near a constraint boundary, Wald covariance is unavailable. Different optimizers and stopping rules need not give identical estimates. The default maxLik path and its result classes are preserved; there is no automatic retry with another provider. Without maxLik installed, select optimizer = "stats" explicitly. Saved stats fits remain usable without it.

Observations are checked once before optimization. The first row is the initial state, and supplied counting processes contain values after each event. Omit type for a univariate model and mark for unit marks. The observation vectors have the same length. The likelihood ends at the last supplied event.

Functions with a param argument must provide a default named numeric vector; numeric(0) and functions without param are allowed for fixed components. A custom mylogLik receives its declared arguments from object, the observation arguments, lambda_component0, param, and reduced. Optional defaults are preserved; ... receives the remaining context. Additional inputs should be captured in the function's environment or given defaults.

When equal matrix entries are grouped, a message lists the affected components once before optimization. Use suppressMessages(hfit(...)) to hide it. Setting reduced = FALSE separates matrix entries; function parameters still share values by name. A numeric zero is a starting value, not a fixed zero. To fix entries at zero, use a component function with constants at those positions. To hold optimization parameters at their starting values, pass fixed through ... as described by maxLik::maxLik(). Fixing a shared parameter fixes all entries that use it.

The built-in likelihood uses the calculation engine selected by options(emhawkes.engine = "auto") by default. It selects C++ for supported numeric and callback models described below, and R otherwise. Setting "r" forces the R likelihood for comparison or troubleshooting. Setting "cpp" requires

C++ support and errors on unsupported models; it is not needed for automatic acceleration. Inspect `fit_diagnostics(fit)$computation$engine` for actual engines and fallback reasons. A custom `mylogLik` bypasses this selection. Standalone `logLik()` supports fewer C++ models than `hfit()`. With `gradient = "analytic"`, Rcpp computes the likelihood and its gradient using native recursions and cached results at the same parameter vector. Matrix scores are summed according to the saved parameter map. Mean initial states include their parameter derivatives; zero and explicit initial components are fixed. Observed baselines and current-component impacts are supported with Jacobians as described below. Full intensity histories, mark densities, residual distributions, and custom likelihoods are not supported by this option. Equality-constrained optimization is also excluded. BHHH requires event scores and cannot use this total score. A supplied `grad` takes precedence. A supplied `hess` is retained; otherwise `maxLik` can calculate curvature by differentiating the analytic gradient. Optimization paths and last digits can differ from numerical differentiation.

Analytic function components must have the single argument `param` and return plain numeric matrices with constant dimensions. Their values and Jacobians must be deterministic, differentiable functions of `param`; captured constants must remain fixed. Supply exact derivatives in `jacobian`; the package does not automatically differentiate function bodies or verify the supplied formulas. Fixed entries have zero derivative. Components with `param = numeric(0)` need no Jacobian. Contributions for shared parameter names are added across components. With `gradient = "analytic"`, missing or malformed Jacobians produce an error. For these functions, the analytic option evaluates their matrices in R and the likelihood and component scores in Rcpp. The default `emhawkes.engine = "auto"` also selects C++ for supported function-valued models with numerical differentiation. No Jacobian is required. Unsupported specifications use R; `"cpp"` requires C++ support, and `"r"` selects the R likelihood. User callback errors propagate. This option supports parameter-only `mu`, `alpha`, `beta`, and `eta` functions returning plain numeric matrices with constant dimensions. They must be deterministic functions of `param`, with captured values held fixed. Observed-state `impact` functions are also supported without Jacobians. Observed baselines and sequential state-dependent impacts are also supported as described below. Mark densities and residual distributions are excluded. Supplied `grad` and `hess` are retained. Standalone `logLik()` also uses C++ for parameter-only component functions, observed baselines, and observed or sequential state-dependent impacts, including restored fitted models. Automatic fallback through `...` assumes deterministic callbacks with fixed captures; it may evaluate a callback again when an unsupported state read is detected.

Observed-state `impact` functions may use `n`, `N`, `Nc`, `mark`, `type`, `inter_arrival`, and the resolved `mu`, `alpha`, and `beta` matrices. They return a finite, plain numeric matrix with the kernel dimensions. As in the R likelihood, `N[n, ]` and `Nc[n, ]` include the current event; use row `n - 1` for counts before it. The impact is added after evaluating that event's intensity, only in columns selected by its type. The last event ends the likelihood window. Automatic initialization uses the existing `mu`/`alpha`/`beta` rule; the additional impact does not enter that rule.

With `gradient = "analytic"`, `jacobian$impact` is a matrix or a function with the same observed context. Its `param` argument receives the full named optimization vector, whereas the impact function itself receives its local `param` vector as before. Rows follow `as.vector(impact(...))`; columns must include every fitted parameter name, with zeros for no effect. Return the total derivative of the impact matrix, including any dependence through `mu`, `alpha`, or `beta`. Contributions for shared names belong in the same column. This convention differs from the local Jacobians for parameter-only components. A Jacobian is required even when the impact has no local parameters; a parameter-independent impact has a zero matrix.

Declare needed `N` and `Nc` arguments explicitly in the impact function, or supply these paths. Captured inputs must be fixed, and callbacks must be deterministic. Ignored `...` is allowed. Observed-

only precomputation cannot read lambda, lambda_component, or lambda_component_n, including through .... Analytic current-component feedback requires the explicit declaration and state Jacobian described below. A callback that forces all of ... also forces these unavailable states and produces an error. R evaluates impacts and Jacobians; Rcpp computes intensity recursions, component scores, and reverse sensitivities to event impacts. Temporary storage grows with observations times kernel components, without an additional observations-by-components-by-parameters array. Standalone logLik() also supports these observed-state callbacks without Jacobians. Default fitting uses C++ for supported callbacks with numerical differentiation and requires no Jacobian.

With the C++ engine, mu may depend on observed n, N, Nc, mark, type, and inter_arrival. Return a plain numeric dimensions-by-one matrix, constant over each inter-event interval. The call at index n supplies the baseline for the interval ending at event n and that event's intensity; use counts at n - 1 for its predictable baseline. Initial values use mu(n = 1). Latent-intensity dependencies and within-interval changes are unsupported for these baselines. Ignored ... is allowed.

Numerical C++ fitting also supports an impact that explicitly declares lambda_component_n, lambda, or lambda_component. Rcpp calls it after computing the current event's intensity and before applying its jumps. lambda_component_n is the dimensions-by-kernels matrix just before the jump. lambda and lambda_component are allocated only when explicitly declared; they contain the initial and current pre-jump rows, with future rows zero. Component histories use the R engine's row-major column order and names. Retained callback arguments are snapshots. Prefer lambda_component_n when only the current state is needed. A full component history has storage proportional to events times dimensions times kernels. If callbacks retain history arguments, snapshot-preserving copies can make cumulative allocations grow quadratically with event count; this is separate from peak live memory. Current-state callbacks avoid this history cost. Numerical differentiation repeats it at each likelihood evaluation. Undeclared latent access through ... does not select this sequential path. When mu is an observed-baseline function, the impact's mu argument is the parameter-bound function, as in the R engine. Callbacks must be deterministic and keep captured inputs fixed. Analytic gradients support current-component feedback with the derivatives below; full intensity histories require numerical differentiation.

For an observed baseline with gradient = "analytic", supply jacobian$mu as a matrix or function receiving the observed context. Its param is the full named optimization vector. Return a dimensions-by-parameters matrix with a column for every fitted parameter, including zero columns. Include dependencies through resolved alpha and beta. The baseline value function keeps its local parameter vector. The baseline Jacobian at n = 1 also enters the derivative of automatic initialization. Declare needed N and Nc in the value function or supply their paths.

An analytic impact that explicitly declares lambda_component_n requires jacobian$impact = list(param = ..., state = ...). Each entry is a constant matrix or function receiving the same observed and current-component context. The Jacobians' param is the full named optimization vector. The param matrix has one row per impact entry and one named column per fitted parameter; differentiate the impact while holding lambda_component_n fixed, including direct dependencies through core components. The state matrix is square, with rows for impact entries and columns for current-component entries, both in as.vector() column-major order. It contains the partial derivative of the impact with respect to that pre-jump state. The package propagates state sensitivities through decay, event jumps, and initial components. Do not add those propagated effects again to the supplied param Jacobian. All Jacobians must be finite numeric matrices of constant dimensions. Derivatives must exist along the evaluated parameter path. Branches based only on observations are allowed; parameter-dependent discontinuities and arbitrary reads of lambda or lambda_component are unsupported. Current-state sensitivity storage grows with kernel compo-

nents times fitted parameters. An observed baseline Jacobian path also grows with observations times dimensions times parameters. No derivative history of all kernel states is stored. Jacobians are evaluated only when a gradient is requested.

The default uses numerical differentiation and does not run additional curvature checks. With `final_hessian = "stable"`, final curvature is checked after optimization without changing coefficients, log-likelihood, the stored optimizer gradient, return code, or iteration count. The stabilization selects difference steps and checks their consistency. If default numerical Hawkes standard errors contain `NaN`, a short message suggests this option.

The requested stabilization compares information, inverse information, and standard errors across difference steps. Failed checks, singular or indefinite information, and equality or nearby inequality constraints yield `NA` covariance for free parameters. Fixed parameters retain zero covariance. Supplied Hessians are retained and checked for invertible positive information. No ridge or eigenvalue clipping is applied. Use `fit_diagnostics()` to inspect the reason. A numerically stable Hessian does not establish identifiability, stationarity, a global maximum, or correct confidence-interval coverage. Weak excitation, nearby kernel decay rates, short samples, boundary estimates, and nonsmooth callbacks can make Wald inference unreliable. Consider profile likelihood and a bootstrap that preserves the observation design and initial state.

`fitted_hspec()` uses the saved parameter map to restore the estimated model. `fit_initial_state()` retrieves the observation window's initial-state arguments. These are suitable for re-evaluating the likelihood and starting a new simulation. Keep observations separately and supply them again for inference. The stored optimization objective can retain data in its function environment. Save the fit with `saveRDS()` to retain its model, parameter map, and initial-state information.

Value

With `optimizer = "maxLik"`, a `maxLik` object; with `optimizer = "stats"`, an `emhawkes_stats_fit` supporting `coef()`, `logLik()`, `vcov()`, `summary()` and `print()`. Both have an `emhawkes` attribute containing the original specification, parameter map, normalized initial-state arguments, constraints, `reduced` setting, supplied analytic Jacobians, and final curvature diagnostics and recorded calculation methods. Use `fit_diagnostics()` to inspect the methods and checks and `fitted_hspec()` to restore the estimated specification and `fit_initial_state()` to retrieve its initial-state arguments.

See Also

`fit_diagnostics()`, `fitted_hspec()`, `fit_initial_state()`, `logLik()`, `hspec-class`, `hsim`, `hspec-method`

Examples

```
# example 1
mu <- c(0.1, 0.1)
alpha <- matrix(c(0.2, 0.1, 0.1, 0.2), nrow=2, byrow=TRUE)
beta <- matrix(c(0.9, 0.9, 0.9, 0.9), nrow=2, byrow=TRUE)
h <- new("hspec", mu=mu, alpha=alpha, beta=beta)
res <- hsim(h, size=100)
fit <- hfit(h, inter_arrival = res$inter_arrival, type = res$type)
summary(fit)
# Optional Rcpp gradient for this numeric specification:
```

```
# hfit(h, res$inter_arrival, res$type, gradient = "analytic")
fit_diagnostics(fit)$status
estimated <- fitted_hspec(fit)
initial <- fit_initial_state(fit)
inferred <- do.call(logLik, c(list(object = estimated,
  inter_arrival = res$inter_arrival, type = res$type, infer = TRUE), initial))
c(fitted = as.numeric(logLik(fit)), restored = inferred$loglikelihood)


# A parameter-only function can keep selected entries fixed at zero.
alpha_fun <- function(param = c(a = 0.2, b = 0.1)) {
  matrix(c(param["a"], 0, param["b"], param["a"]), 2)
}
alpha_jac <- cbind(a = c(1, 0, 0, 1), b = c(0, 0, 1, 0))
h_fun <- new("hspec", mu = mu, alpha = alpha_fun, beta = beta)
# hfit(h_fun, res$inter_arrival, res$type, gradient = "analytic",
#      jacobian = list(alpha = alpha_jac))

# Default auto selects C++ with numerical differentiation; no Jacobian:
# fit_fun <- hfit(h_fun, res$inter_arrival, res$type)

# Observed counts can change the excitation after an event.
count_impact <- function(param = c(a = 0.2), n, N, ...) {
  matrix(param["a"] * (1 + 0.2 * (N[n, 1] %% 2)))
}
count_jac <- function(param, n, N, ...) {
  out <- matrix(0, 1, length(param), dimnames = list(NULL, names(param)))
  out[, "a"] <- 1 + 0.2 * (N[n, 1] %% 2)
  out
}
h_count <- new("hspec", mu = 0.3,
  alpha = function(param = numeric(0)) matrix(0), beta = 1.2,
  impact = count_impact)
# hfit(h_count, inter_arrival, gradient = "analytic",
#      jacobian = list(impact = count_jac))
# Or keep numerical differentiation without a Jacobian:
# hfit(h_count, inter_arrival)

# example 2

mu <- matrix(c(0.08, 0.08, 0.05, 0.05), nrow = 4)
alpha <- function(param = c(alpha11 = 0, alpha12 = 0.4, alpha33 = 0.5, alpha34 = 0.3)){
  matrix(c(param["alpha11"], param["alpha12"], 0, 0,
           param["alpha12"], param["alpha11"], 0, 0,
           0, 0, param["alpha33"], param["alpha34"],
           0, 0, param["alpha34"], param["alpha33"]), nrow = 4, byrow = TRUE)
}
beta <- matrix(c(rep(0.6, 8), rep(1.2, 8)), nrow = 4, byrow = TRUE)

impact <- function(param = c(alpha1n=0, alpha1w=0.2, alpha2n=0.001, alpha2w=0.1),
                   n=n, N=N, ...){

  Psi <- matrix(c(0, 0, param['alpha1w'], param['alpha1n'],
```

```
                  0, 0, param['alpha1n'], param['alpha1w'],
                  param['alpha2w'], param['alpha2n'], 0, 0,
                  param['alpha2n'], param['alpha2w'], 0, 0), nrow=4, byrow=TRUE)

  ind <- N[,"N1"][n] - N[,"N2"][n] > N[,"N3"][n] - N[,"N4"][n] + 0.5

  km <- matrix(c(!ind, !ind, !ind, !ind,
                 ind, ind, ind, ind,
                 ind, ind, ind, ind,
                 !ind, !ind, !ind, !ind), nrow = 4, byrow = TRUE)

  km * Psi
}
h <- new("hspec",
         mu = mu, alpha = alpha, beta = beta, impact = impact)
hr <- hsim(h, size=100)
plot(hr$arrival, hr$N[,'N1'] - hr$N[,'N2'], type='s')
lines(hr$N[,'N3'] - hr$N[,'N4'], type='s', col='red')
fit <- hfit(h, hr$inter_arrival, hr$type)
summary(fit)


# example 3

mu <- c(0.15, 0.15)
alpha <- matrix(c(0.75, 0.6, 0.6, 0.75), nrow=2, byrow=TRUE)
beta <- matrix(c(2.6, 2.6, 2.6, 2.6), nrow=2, byrow=TRUE)
rmark <- function(param = c(p=0.65), ...){
  rgeom(1, p=param[1]) + 1
}
impact <- function(param = c(eta1=0.2), alpha, n, mark, ...){
  ma <- matrix(rep(mark[n]-1, 4), nrow = 2)
  alpha * ma * matrix( rep(param["eta1"], 4), nrow=2)
}
h1 <- new("hspec", mu=mu, alpha=alpha, beta=beta,
          rmark = rmark,
          impact=impact)
res <- hsim(h1, size=100, lambda_component0 = matrix(rep(0.1,4), nrow=2))

fit <- hfit(h1,
            inter_arrival = res$inter_arrival,
            type = res$type,
            mark = res$mark,
            lambda_component0 = matrix(rep(0.1,4), nrow=2))
summary(fit)

# For more information, please see vignettes.
```

`hreal` *Realization of Hawkes Process*

Description

`hreal` is an S3 list returned by `hsim()`, containing the following components:

- `hspec`: An S4 object of class `hspec-class` that specifies the parameter values.
- `inter_arrival`: The time intervals between consecutive events.
- `arrival`: The cumulative sum of `inter_arrival` times.
- `type`: An event-type vector. Values 1, ..., `dimens` identify intensity rows.
- `mark`: A vector of event marks.
- `N`: A cumulative event-count matrix, with one column per event type.
- `Nc`: A cumulative mark-total matrix, with one column per event type.
- `lambda`: The left-continuous intensity process.
- `lambda_component`: The component of the intensity process, λ_{ij}, that excludes `mu`.
- `rambda`: The right-continuous intensity process.
- `rambda_component`: The right-continuous version of `lambda_component`.

Functions for printing `hreal` objects are provided.

Usage

```
## S3 method for class 'hreal'
print(x, n = 20, ...)

## S3 method for class 'hreal'
summary(object, n = 20, ...)

## S3 method for class 'hreal'
as.matrix(x, ...)
```

Arguments

`x`	An S3 object of class `hreal`.
`n`	The number of rows to display: a nonnegative integer or `Inf`.
`...`	Additional arguments passed to or from other methods.
`object`	An S3 object of class `hreal`.

Details

The first row is the initial state, with zero `inter_arrival`, `type`, and `mark`. Initial counts and mark totals are stored in the first rows of `N` and `Nc`. Subsequent counting-process rows contain values after each event. Kernel-component columns are ordered by intensity row, then kernel column. `logLik()` with `infer = TRUE` returns an inference list, with likelihood and residual fields, rather than an `hreal` simulation result.

See Also

`hsim()`, `logLik()`

hsim *Simulate an Exponential Hawkes Process*

Description

Simulate a univariate or multivariate path from an hspec-class specification, including marked and multi-kernel models.

Usage

```
hsim(
  object,
  size = 100,
  lambda_component0 = "auto",
  N0 = NULL,
  Nc0 = NULL,
  verbose = FALSE,
  ...
)

## S4 method for signature 'hspec'
hsim(
  object,
  size = 100,
  lambda_component0 = "auto",
  N0 = NULL,
  Nc0 = NULL,
  verbose = FALSE,
  ...
)
```

Arguments

object	hspec-class. S4 object that specifies the parameter values.
size	Positive integer giving the number of output rows, including the initial state. At most size - 1 events are simulated.
lambda_component0	Initial intensity components $\lambda_{ij}(0)$, excluding the baseline mu. A finite scalar is expanded to every kernel component. A matrix must match the shape of alpha and beta. The default "auto" (also NULL) uses unconditional component means for supported stable constant numeric linear models, and zero components otherwise. "mean" requires supported finite means; "zero" starts from baseline intensities. Selection is reported once, and zero initialization recommends supplying components explicitly. Other size adjustments are deprecated and produce a warning. Mean initialization excludes nonzero eta, impact callbacks and custom residual distributions. Function-valued core parameters use zero in "auto".

N0	Initial event counts: a finite scalar or one value per event type. The default is zero.
Nc0	Initial mark totals: a finite scalar or one value per event type. The default is zero.
verbose	Logical. Controls additional progress output; initialization selection is reported independently. Default is FALSE.
...	Further arguments passed to or from other methods.

Details

The first row is the initial state. Its inter_arrival, type, and mark entries are zero; its N and Nc rows contain N0 and Nc0. Event types identify intensity rows. After a type i event, type_col_map[[i]] selects the kernel columns to update; without a mapping, column i is updated.

Simulation requires finite, nonnegative baselines. Signed kernel components are allowed when their sum is nonnegative and decreasing between events. For equal decay rates within a row, this requires a nonnegative row sum. For unequal rates, the simulator uses a sufficient condition: group components by decay rate, multiply each group sum by its rate, and check that cumulative sums in increasing rate order are nonnegative.

Simulation automatically uses an Rcpp event loop for plain numeric mu, alpha, and beta, including functions with exactly one param argument resolved to such values, and positive baselines in every dimension. This includes multivariate and mapped multi-kernel models with equal or unequal decay rates within a row. Equal-rate models use direct arrival sampling; unequal-rate models retain the R algorithm's thinning and rejected draws. Equal-rate models also support numeric eta, rmark functions requesting no event context, and impact functions requesting only lambda_component_n or no event context. Other optional arguments keep their defaults. Marks and impact components must be real numeric values. User functions still run in R; RNG state is synchronized before and after every call, including errors. Other event callbacks, ..., event-dependent baselines, custom residual distributions, zero baselines, and callback models with unequal rates use R. This selection is independent of emhawkes.engine, which controls likelihood calculations. Both paths use R's RNG in the same order. Arrival calculations use the current component state. Callbacks receive the arguments they request; callbacks with ... continue to receive the full supported context. Requesting full histories can increase copying costs for long paths.

To simulate an estimated model, use fitted_hspec() and pass fit_initial_state() to hsim() with do.call(). These arguments describe the start of the fitted observation window. Continuing after its last event requires the state at that event.

Value

An S3 hreal object containing the simulated path, counting processes, and intensity components. If no further event can occur, the result contains only the generated rows and a warning reports the early termination. The initial row is included.

See Also

fitted_hspec(), fit_initial_state(), logLik()

Examples

```
# example 1

mu <- 1; alpha <- 1; beta <- 2
h <- new("hspec", mu=mu, alpha=alpha, beta=beta)
hsim(h, size=100)


# example 2
mu <- matrix(c(0.1, 0.1), nrow=2)
alpha <- matrix(c(0.2, 0.1, 0.1, 0.2), nrow=2, byrow=TRUE)
beta <- matrix(c(0.9, 0.9, 0.9, 0.9), nrow=2, byrow=TRUE)
h <- new("hspec", mu=mu, alpha=alpha, beta=beta)
res <- hsim(h, size=100)
print(res)
```

---

hspec-class *An S4 Class Representing an Exponential Marked Hawkes Model*

Description

This class defines a marked Hawkes model with an exponential kernel. The intensity of the ground process is expressed as:

$$\lambda(t) = \mu + \int_{(-\infty,t)\times E} (\alpha + g(u,z))e^{-\beta(t-u)} M(du \times dz).$$

For more details, refer to the vignettes.

Details

μ is the baseline intensity, typically a constant vector or a function.

α is a constant matrix representing the impact on intensities after events, stored in the `alpha` slot.

β is a constant matrix for exponential decay rates, stored in the `beta` slot.

z represents the mark and can be generated by the `rmark` slot.

g is represented by `eta` when it is a linear function of z, and by `impact` for a general function.

`mu`, `alpha` and `beta` are required slots for every exponential Hawkes model. `rmark` and `impact` are additional slots.

For `D` event types and `K` kernel columns, numeric `mu` has shape `D` by 1, and `alpha`, `beta`, and optional `eta` have shape `D` by `K`. Baselines are finite and nonnegative; decay rates are finite and positive. Use `type_col_map` when `K` differs from `D`. Its `D` entries contain nonempty vectors of distinct, one-based kernel column indices. Intensity rows identify event types; the mapping selects columns updated after each event. Supply `lambda_component0` to specify initial intensity components explicitly; automatic mean or zero initialization also supports mapped kernels.

Functions whose sole argument is `param` can reparameterize numeric components. A state-dependent `mu` or `impact` function declares the event context it needs. For estimation, `param` has a default finite numeric vector with unique names; `numeric(0)` is allowed for fixed components. `hfit()` shares matching function parameter names and, by default, equal values within each numeric matrix.

`rmark` and `rresidual` generate simulation draws. Their parameters alone do not add coefficients to a fit. Supply `dmark` or residual likelihood functions to estimate distribution parameters. `fitted_hspec()` retains the generators and updates named defaults that match estimated coefficient names.

Pass `stability_check = TRUE` to `new("hspec", ...)` to check the spectral radius for constant, nonnegative Hawkes kernels without state-dependent, mark-dependent, or residual-distribution effects. For other specifications, the constructor reports that this stability check is unavailable. The `initialize` method converts numeric components to matrices, infers dimensions and validates the specification. The `show` method displays the model dimension and its components.

Slots

`mu` A numeric value, matrix, or function. If numeric, it is automatically converted to a matrix.

`alpha` A numeric value, matrix, or function. If numeric, it is automatically converted to a matrix, representing the exciting term.

`beta` A numeric value, matrix, or function. If numeric, it is automatically converted to a matrix, representing the exponential decay.

`eta` An optional numeric value, matrix, or function specifying the linear additional effect `eta * (mark - 1)`. Numeric values are converted to a matrix.

`impact` A function defining the change in kernel components after an event. Declare the state arguments needed by the function. For estimation, an optional `param` argument supplies a default named numeric parameter vector.

`dimens` The number of event types, distinct from the number of kernel columns.

`rmark` A function that generates marks for the counting process, used in simulations.

`dmark` A density function for the mark, used in estimation.

`type_col_map` A list whose element `i` selects the kernel columns updated after an event of type `i`. Intensity rows identify event types.

`rresidual` A function for generating residuals in simulations with a specified residual distribution.

`dresidual` A density function for the residual.

`presidual` A distribution function for the residual.

`qresidual` A quantile function for the residual.

See Also

`hfit()`, `hsim()`, `logLik()`, `fitted_hspec()`, `set_residual()`

Examples

```
MU <- matrix(c(0.2), nrow = 2)
ALPHA <- matrix(c(0.75, 0.92, 0.92, 0.75), nrow = 2, byrow=TRUE)
BETA <- matrix(c(2.25, 2.25, 2.25, 2.25), nrow = 2, byrow=TRUE)
mhspec2 <- new("hspec", mu=MU, alpha=ALPHA, beta=BETA)
mhspec2
```

hvol *Compute Hawkes volatility*

Description

This function computes Hawkes volatility for a constant bivariate Hawkes model with one kernel per event type and a common decay rate within each row.

Usage

```
hvol(
  object,
  horizon = 1,
  inter_arrival = NULL,
  type = NULL,
  mark = NULL,
  dependence = FALSE,
  lambda_component0 = NULL,
  ...
)

## S4 method for signature 'hspec'
hvol(
  object,
  horizon = 1,
  inter_arrival = NULL,
  type = NULL,
  mark = NULL,
  dependence = FALSE,
  lambda_component0 = NULL,
  ...
)
```

Arguments

object	hspec-class
horizon	Time horizon used to scale the stationary long-run variance rate.
inter_arrival	Inter-arrival times of events which includes inter-arrival for events that occur in all dimensions. Start with zero.
type	A vector of dimensions. Distinguished by numbers, 1, 2, 3, and so on. Start with zero.
mark	A vector of mark (jump) sizes. Start with zero. If omitted, all observed events have unit marks. At least one event of each type is required.
dependence	Dependence between mark and previous sigma-algebra.
lambda_component0	A matrix of initial intensity components, excluding the baseline mu.

... Further arguments passed to or from other methods.

Details

Numeric `mu`, `alpha`, and `beta` are required. A missing `eta` is treated as zero. Custom impact functions, residual distributions, and noncanonical kernel mappings are not supported by this moment formula. The result is the square root of `horizon` times the stationary long-run variance rate of the difference between the two marked counting processes.

`infer_lambda` *Infer Intensity Paths (Deprecated)*

Description

Deprecated wrapper for `logLik()` with `infer = TRUE`. Use `logLik()` directly to compute intensity paths and residual processes from a specified model.

Usage

```
infer_lambda(
  object,
  inter_arrival = NULL,
  type = NULL,
  mark = NULL,
  N = NULL,
  Nc = NULL,
  lambda_component0 = NULL,
  N0 = NULL,
  Nc0 = NULL,
  ...
)

## S4 method for signature 'hspec'
infer_lambda(
  object,
  inter_arrival = NULL,
  type = NULL,
  mark = NULL,
  N = NULL,
  Nc = NULL,
  lambda_component0 = NULL,
  N0 = NULL,
  Nc0 = NULL,
  ...
)
```

Arguments

object	hspec-class. This object includes the parameter values.
inter_arrival	inter-arrival times of events. This includes inter-arrival for events that occur in all dimensions. Start with zero.
type	a vector of dimensions. Distinguished by numbers, 1, 2, 3, and so on. Start with zero.
mark	a vector of mark (jump) sizes. Start with zero.
N	Optional cumulative event-count matrix consistent with type.
Nc	Optional cumulative mark-total matrix consistent with type and mark.
lambda_component0	Initial intensity components $\lambda_{ij}(0)$, excluding the baseline mu. A scalar is expanded to every kernel component. A matrix must match the shape of alpha and beta.
N0	Initial event counts: a scalar or one value per event type.
Nc0	Initial mark totals: a scalar or one value per event type.
...	further arguments passed to or from other methods.

Value

The inference list returned by logLik(object, infer = TRUE). It contains the likelihood, intensity matrices, and residual vectors.

See Also

logLik(), fitted_hspec(), fit_initial_state()

Examples

```
mu <- c(0.1, 0.1)
alpha <- matrix(c(0.2, 0.1, 0.1, 0.2), nrow=2, byrow=TRUE)
beta <- matrix(c(0.9, 0.9, 0.9, 0.9), nrow=2, byrow=TRUE)
h <- new("hspec", mu=mu, alpha=alpha, beta=beta)
res <- hsim(h, size=100)
summary(res)
inferred <- logLik(h, inter_arrival = res$inter_arrival,
                   type = res$type, infer = TRUE)
head(inferred$lambda)
```

`logLik,hspec-method` *Compute the Log-Likelihood Function*

Description

Evaluate a specified model's likelihood, with optional intensity and residual paths.

Usage

```
## S4 method for signature 'hspec'
logLik(
  object,
  inter_arrival,
  type = NULL,
  mark = NULL,
  N = NULL,
  Nc = NULL,
  N0 = NULL,
  Nc0 = NULL,
  lambda_component0 = "auto",
  infer = FALSE,
  ...
)
```

Arguments

`object`	An `hspec-class` object containing parameter values for computing the log-likelihood.
`inter_arrival`	A vector of inter-arrival times for events across all dimensions, starting with zero.
`type`	A vector indicating the dimensions, represented by numbers (1, 2, 3, etc.), starting with zero.
`mark`	A vector of mark (jump) sizes, starting with zero.
`N`	Optional cumulative event-count matrix, with one row per input row and one column per event type. Each row contains counts after that event.
`Nc`	Optional cumulative mark-total matrix with the same shape as `N`.
`N0`	Initial event counts: a finite scalar or one value per event type. If omitted, use the first row of supplied `N`, or zero when `N` is absent.
`Nc0`	Initial mark totals: a finite scalar or one value per event type. If omitted, use the first row of supplied `Nc`, or zero when `Nc` is absent.
`lambda_component0`	Initial intensity components $\lambda_{ij}(0)$, excluding the baseline `mu`. A finite scalar is expanded to every kernel component. A matrix must match the shape of `alpha`

and beta. "auto" (also NULL) selects unconditional component means for supported stable constant numeric linear models, and zero otherwise. "mean" requires supported finite means; "zero" fixes zero components. The selected rule is reported once. Mean initialization excludes nonzero eta, impact callbacks and custom residual distributions. Function-valued core parameters use zero in "auto".

infer — Logical; if TRUE, return intensity paths and residual processes together with the likelihood.

... — Additional arguments passed to or from other methods.

Details

The first row represents the initial state and is not an event. Omit type for a univariate model and mark for unit marks. The observation vectors have the same length. The likelihood ends at the last supplied event. Counting-process rows contain values after the corresponding event. Supplied N and Nc matrices must agree with type, mark, and any supplied initial counts. Event order is preserved, including zero intervals. Component functions receive the arguments they declare; functions with ... receive the available event context. Intensity histories are NULL before initialization. Baseline functions use n - 1 to access the preceding event. Functions with ... receive automatically constructed count paths and intensity histories in both likelihood-only and inference calls. Declare only the needed arguments to avoid retaining unused histories. stats::logLik() also dispatches to this method for an hspec object. If initial intensity components are omitted, they are determined from the supplied model. For a fitted model, use fitted_hspec() with the arguments returned by fit_initial_state() to preserve the fit's initialization setting.

With the default automatic selection, standalone logLik() uses the Rcpp engine for numeric Hawkes specifications and parameter-only component functions. These functions have only param as an argument and return plain numeric matrices. Their defaults are evaluated as in the R engine; no Jacobian is required. This supports likelihood values and, with infer = TRUE, intensity paths and residuals. Captured inputs must remain fixed and callbacks must be deterministic. Observed-state impact functions may also use n, N, Nc, marks, types, times and resolved core matrices. They must return finite plain numeric matrices matching the kernel dimensions. Each function retains its own default parameters; standalone evaluation does not apply fitting's sharing rules. Observed baseline functions may use event context, excluding latent intensities, and return finite nonnegative dimensions-by-one matrices. Sequential impacts may explicitly request lambda, lambda_component, or lambda_component_n. They receive the state before the jump. The last post-event intensity uses the next baseline, as in R. Mark densities, residual distributions, unsupported function signatures, and classed numeric inputs use the R engine. rmark and rresidual are simulation generators and do not by themselves prevent numeric likelihood acceleration. Set options(emhawkes.engine = "r") for the R calculation, "auto" for automatic selection, or "cpp" to require a supported specification. Setting "cpp" is not needed for automatic acceleration. The engine supports unequal decay rates within a row and multi-kernel mappings. During fitting, hfit() also supports C++ adapters for the callback models documented there. Engine selection does not change simulation or enable analytic gradients. Automatic capability fallback may evaluate impact callbacks again. User errors propagate; deterministic callbacks with fixed captured inputs are required.

Value

With `infer = FALSE`, a length-one numeric vector named `loglikelihood`. With `infer = TRUE`, a list containing:

- `loglikelihood`: the same likelihood value.
- `lambda` and `rambda`: intensity matrices immediately before and after events.
- `lambda_component` and `rambda_component`: the corresponding kernel components, with columns ordered by intensity row, then kernel column.
- `res_process1`, ..., `res_processD`: residuals between successive events of each type. Types with fewer than two events have empty residual vectors.

Intensity matrices include the initial row. For residual-distribution models, `res_process` values use the specified distribution and `eres_process1`, ..., `eres_processD` give their unit-exponential transforms.

See Also

`fitted_hspec()`, `fit_initial_state()`, `hspec-class`, `hfit,hspec-method`

`residual_process` *Compute a Residual Process (Deprecated)*

Description

Legacy helper that integrates a supplied intensity path for one event type. Use `logLik()` with `infer = TRUE` to compute intensities and residuals together. For a correctly specified Hawkes model, residual intervals have a unit-exponential distribution.

Usage

```
residual_process(
  component,
  inter_arrival,
  type,
  rambda_component,
  mu,
  beta,
  dimens = NULL,
  mark = NULL,
  N = NULL,
  Nc = NULL,
  lambda_component0 = NULL,
  N0 = NULL,
  ...
)
```

Arguments

component	The component of type to get the residual process.
inter_arrival	Inter-arrival times of events. This includes inter-arrival for events that occur in all dimensions. Start with zero.
type	A vector of types distinguished by numbers, 1, 2, 3, and so on. Start with zero.
rambda_component	Right continuous version of lambda process.
mu	Numeric value or matrix or function. If numeric, automatically converted to matrix.
beta	Numeric value or matrix or function. If numeric, automatically converted to matrix, exponential decay.
dimens	Dimension of the model. If omitted, set to be the length of mu.
mark	A vector of realized mark (jump) sizes. Start with zero.
N	A matrix of counting processes.
Nc	A matrix of counting processes weighted by mark.
lambda_component0	Initial intensity components, excluding the baseline mu. Must have the same matrix dimensions as the model's kernel parameters.
N0	The initial value of N
...	Further arguments passed to or from other methods.

Details

This function is deprecated. The replacement logLik() returns residuals in res_process1, ..., res_processD and handles types with fewer than two events by returning empty vectors. For fitted parameters, first use fitted_hspec() and preserve initialization with fit_initial_state().

Value

A numeric vector of residual intervals for the selected event type.

See Also

logLik(), fitted_hspec(), fit_initial_state()

Examples

```
mu <- c(0.1, 0.1)
alpha <- matrix(c(0.2, 0.1, 0.1, 0.2), nrow=2, byrow=TRUE)
beta <- matrix(c(0.9, 0.9, 0.9, 0.9), nrow=2, byrow=TRUE)
h <- new("hspec", mu=mu, alpha=alpha, beta=beta)
res <- hsim(h, size=1000)
inferred <- logLik(h, inter_arrival = res$inter_arrival,
                   type = res$type, infer = TRUE)
rp <- inferred$res_process1
```

set_residual *Set Residual Distribution Functions for Hawkes Model Specification*

Description

Attach residual density, distribution, quantile, and random-generation functions to an hspec object, with named parameter defaults for simulation and estimation.

Usage

```
set_residual(
  object,
  param,
  dresidual = NULL,
  presidual = NULL,
  qresidual = NULL,
  rresidual = NULL,
  ...
)

## S4 method for signature 'hspec'
set_residual(
  object,
  param,
  dresidual = NULL,
  presidual = NULL,
  qresidual = NULL,
  rresidual = NULL
)
```

Arguments

object	An object of class hspec (Hawkes model specification)
param	A named numeric vector of residual-distribution parameters. Names match the declared formal arguments of the supplied distribution functions. For estimation, the values supply starting points rather than fixed constants.
dresidual	Density function of the residual distribution (optional)
presidual	Cumulative distribution function (CDF) of the residual distribution (optional)
qresidual	Quantile function of the residual distribution (optional)
rresidual	Random generation function of the residual distribution (optional)
...	Additional arguments for future extensions

Details

The updated specification represents a model with the supplied residual distribution. Functions left NULL retain their existing slots. Supply consistent density and CDF functions for likelihood evaluation, a quantile function for residual inference, and a random generator for simulation.

The param argument in these functions defaults to the parameters provided during setup and is used for estimation. Only parameter names declared by each supplied distribution function are forwarded. Matching names across the wrapped functions share one estimated parameter. fitted_hspec() updates the residual generator when its named defaults match estimated coefficient names. Density wrappers accept log; CDF and quantile wrappers accept lower.tail and log.p. These options are forwarded when the supplied distribution supports them. User-defined distributions should provide log-density and upper-tail log-probability options to retain accuracy in extreme tails.

Value

An updated hspec object with residual functions set

See Also

logLik(), hfit(), fitted_hspec(), dtzexp()

Examples

```
# Create basic Hawkes specification
hspec_obj <- new("hspec",
                 mu = matrix(0.1, nrow = 1),
                 alpha = matrix(0.5, nrow = 1),
                 beta = matrix(1.0, nrow = 1))

# Set residual distribution parameters
params <- c(a = 0.5, ell = 1.0)

# Apply residual functions
hspec_obj <- set_residual(
  hspec_obj,
  param = params,
  dresidual = dtzexp,
  presidual = ptzexp,
  qresidual = qtzexp,
  rresidual = rtzexp
)

# Check resulting functions
hspec_obj@dresidual
hspec_obj@rresidual
hspec_obj@dresidual(c(0.2, 1), log = TRUE)
hspec_obj@presidual(c(0.2, 1), lower.tail = FALSE, log.p = TRUE)
```

`tzexp` *Trapezoid + Exponential Distribution*

Description

These functions implement a custom distribution combining a trapezoidal section (0 < x < a) and an exponential tail ($x \geq a$). The distribution is parameterized by:

- `a`: transition point between trapezoid and exponential
- `ell`: rate parameter for the exponential tail

Usage

```
dtzexp(x, a, ell, log = FALSE)

ptzexp(q, a, ell, lower.tail = TRUE, log.p = FALSE)

qtzexp(p, a, ell, lower.tail = TRUE, log.p = FALSE)

rtzexp(n, a, ell)
```

Arguments

`x`, `q`	vector of quantiles
`a`	Finite scalar transition point satisfying $0 < a \leq 3$.
`ell`	Finite positive scalar rate for exponential decay. The pair `a`, `ell` must also define a nonnegative density; see Details.
`log`, `log.p`	logical; return or accept probabilities on the log scale.
`lower.tail`	logical; if FALSE, use upper-tail probabilities.
`p`	vector of probabilities
`n`	number of observations

Details

Density, distribution function, quantile function and random generation for a custom trapezoid + exponential distribution.

The trapezoid+exponential distribution has the probability density function:

$$f(x) = \begin{cases} 0 & \text{if } x \leq 0 \\ \frac{(p\ell - c)}{a}x + c & \text{if } 0 < x < a \\ p\ell e^{-\ell(x-a)} & \text{if } x \geq a \end{cases}$$

where:

$$p = \frac{\ell - \frac{a\ell}{3}}{\frac{a^2\ell^2}{6} + \frac{2a\ell}{3} + 1}$$

$$c = \frac{2 - 2p - p\ell a}{a}$$

Parameters must also satisfy $0 \leq p \leq 1$ and $c \geq 0$. Invalid parameter combinations produce an error. If $p = 0$, the distribution has bounded support $[0, a]$.

Random values are generated by inversion of the CDF. This changes the random draws from earlier versions for the same seed.

The trapezoid+exponential distribution has the following characteristics:

- Support on $[0, \infty)$ when $p > 0$, or $[0, a]$ when $p = 0$
- Continuous probability distribution
- Linear density from 0 to a
- Exponential decay for x > a

Value

- `dtzexp` gives the density
- `ptzexp` gives the distribution function
- `qtzexp` gives the quantile function
- `rtzexp` generates random deviates

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