Package 'Robyn'

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```
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     Science
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Description Semi-Automated Marketing Mix Modeling (MMM) aiming to reduce hu-
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     sion making providing a budget allocation and diminishing returns curves and allows ground-
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```

Type Package

2 adstock_geometric

R topics documented:

	adstock_geometric	- 2
	dt_prophet_holidays	4
	dt_simulated_weekly	4
	fit_spend_exposure	(
	hyper_limits	(
	hyper_names	- 7
	mic_men	8
	prophet_decomp	Ģ
	Robyn	10
	robyn_allocator	11
	robyn_clusters	13
	robyn_converge	15
	robyn_inputs	16
	robyn_mmm	20
	robyn_outputs	2
	robyn_refresh	24
	robyn_response	20
	robyn_run	29
	robyn_save	3
	robyn_train	32
	robyn_update	34
	robyn_write	34
	saturation_hill	36
	set_holidays	37
Index		38

adstock_geometric

Adstocking Transformation (Geometric and Weibull)

Description

adstock_geometric() for Geometric Adstocking is the classic one-parametric adstock function. adstock_weibull() for Weibull Adstocking is a two-parametric adstock function that allows changing decay rate over time, as opposed to the fixed decay rate over time as in Geometric adstock. It has two options, the cumulative density function "CDF" or the probability density function "PDF".

Usage

```
adstock_geometric(x, theta)
adstock_weibull(x, shape, scale, windlen = length(x), type = "cdf")
transform_adstock(
    x,
    adstock,
```

adstock_geometric 3

```
theta = NULL,
shape = NULL,
scale = NULL,
windlen = length(x)
)
plot_adstock(plot = TRUE)
```

Arguments

x A numeric vector.

theta Numeric. Theta is the only parameter on Geometric Adstocking and means fixed

decay rate. Assuming TV spend on day 1 is 100€ and theta = 0.7, then day 2 has $100 \times 0.7 = 70$ € worth of effect carried-over from day 1, day 3 has $70 \times 0.7 = 49$ € from day 2 etc. Rule-of-thumb for common media genre: TV c(0.3, 0.8),

OOH/Print/ Radio c(0.1, 0.4), digital c(0, 0.3).

shape, scale Numeric. Check "Details" section for more details.

windlen Integer. Length of modelling window. By default, same length as x.

type Character. Accepts "CDF" or "PDF". CDF, or cumulative density function of the

Weibull function allows changing decay rate over time in both C and S shape, while the peak value will always stay at the first period, meaning no lagged effect. PDF, or the probability density function, enables peak value occurring

after the first period when shape >=1, allowing lagged effect.

adstock Character. One of: "geometric", "weibull_cdf", "weibull_pdf".

plot Boolean. Do you wish to return the plot?

Details

Weibull's CDF (Cumulative Distribution Function) has two parameters, shape & scale, and has flexible decay rate, compared to Geometric adstock with fixed decay rate. The shape parameter controls the shape of the decay curve. Recommended bound is c(0.0001, 2). The larger the shape, the more S-shape. The smaller, the more L-shape. Scale controls the inflexion point of the decay curve. We recommend very conservative bounce of c(0, 0.1), because scale increases the adstock half-life greatly.

Weibull's PDF (Probability Density Function) also shape & scale as parameter and also has flexible decay rate as Weibull CDF. The difference is that Weibull PDF offers lagged effect. When shape > 2, the curve peaks after x = 0 and has NULL slope at x = 0, enabling lagged effect and sharper increase and decrease of adstock, while the scale parameter indicates the limit of the relative position of the peak at x axis; when 1 < shape < 2, the curve peaks after x = 0 and has infinite positive slope at x = 0, enabling lagged effect and slower increase and decrease of adstock, while scale has the same effect as above; when shape = 1, the curve peaks at x = 0 and reduces to exponential decay, while scale controls the inflexion point; when 0 < shape < 1, the curve peaks at x = 0 and has increasing decay, while scale controls the inflexion point. When all possible shapes are relevant, we recommend c(0.0001, 10) as bounds for shape; when only strong lagged effect is of interest, we recommend c(0.0001, 10) as bound for shape. In all cases, we recommend conservative bound of c(0, 0.1) for scale. Due to the great flexibility of

Weibull PDF, meaning more freedom in hyperparameter spaces for Nevergrad to explore, it also requires larger iterations to converge.

Run plot_adstock() to see the difference visually.

Value

Numeric values. Transformed values.

See Also

```
Other Transformations: mic_men(), saturation_hill()
```

Examples

```
adstock_geometric(rep(100, 5), theta = 0.5)
adstock_weibull(rep(100, 5), shape = 0.5, scale = 0.5, type = "CDF")
adstock_weibull(rep(100, 5), shape = 0.5, scale = 0.5, type = "PDF")

# Wrapped function for either adstock
transform_adstock(rep(100, 10), "weibull_pdf", shape = 1, scale = 0.5)
```

dt_prophet_holidays Robyn Dataset: Time series

Description

```
Describe the dataset. When using own holidays, please keep the header c("ds", "holiday", "country", "year").
```

Usage

```
data(dt_prophet_holidays)
```

Format

```
An object of class "data.frame"

ds Date

holiday Daily total revenue

country Television

year Out of home
```

Value

data.frame

Dataframe. Contains prophet's default holidays by country.

dt_simulated_weekly 5

See Also

```
Other Dataset: dt_simulated_weekly
```

Examples

```
data(dt_prophet_holidays)
head(dt_prophet_holidays)
```

dt_simulated_weekly

Robyn Dataset: Time series

Description

Describe the dataset. Input time series should be daily, weekly or monthly.

Usage

```
data(dt_simulated_weekly)
```

Format

```
An object of class "data.frame"

DATE Date

revenue Daily total revenue

tv_S Television

ooh_S Out of home
...
```

Value

data.frame

Dataframe. Contains simulated dummy dataset to test and run demo.

See Also

```
Other Dataset: dt_prophet_holidays
```

Examples

```
data(dt_simulated_weekly)
head(dt_simulated_weekly)
```

6 hyper_limits

fit_spend_exposure

Fit a nonlinear model for media spend and exposure

Description

This function is called in robyn_engineering(). It uses the Michaelis-Menten function to fit the nonlinear model. Fallback model is the simple linear model lm() in case the nonlinear model is fitting worse. A bad fit here might result in unreasonable model results. Two options are recommended: Either splitting the channel into sub-channels to achieve better fit, or just use spend as paid_media_vars

Usage

```
fit_spend_exposure(dt_spendModInput, mediaCostFactor, paid_media_var)
```

Arguments

```
dt_spendModInput
```

data.frame. Containing channel spends and exposure data.

mediaCostFactor

Numeric vector. The ratio between raw media exposure and spend metrics.

paid_media_var Character. Paid media variable.

Value

List. Containing the all spend-exposure model results.

hyper_limits

Check hyperparameter limits

Description

Reference data.frame that shows the upper and lower bounds valid for each hyperparameter.

Usage

```
hyper_limits()
```

Value

Dataframe. Contains upper and lower bounds for each hyperparameter.

Examples

```
hyper_limits()
```

hyper_names 7

hyper_names	Get correct hyperparameter names
Hyper_Hallies	Get correct hyperparameter hames

Description

Output all hyperparameter names and help specifying the list of hyperparameters that is inserted into robyn_inputs(hyperparameters = ...)

Usage

```
hyper_names(adstock, all_media)
```

Arguments

adstock A character. Default to InputCollect\$adstock. Accepts "geometric", "weibull_cdf"

or "weibull_pdf"

all_media A character vector. Default to InputCollect\$all_media. Includes InputCollect\$paid_media_vars

and InputCollect\$organic_vars.

Value

Character vector. Names of hyper-parameters that should be defined.

Guide to setup hyperparameters

- Get correct hyperparameter names: All variables in paid_media_vars or organic_vars require hyperprameters and will be transformed by adstock & saturation. Difference between paid_media_vars and organic_vars is that paid_media_vars has spend that needs to be specified in paid_media_spends specifically. Run hyper_names() to get correct hyperparameter names. All names in hyperparameters must equal names from hyper_names(), case sensitive.
- 2. Get guidance for setting hyperparameter bounds: For geometric adstock, use theta, alpha & gamma. For both weibull adstock options, use shape, scale, alpha, gamma.
 - Theta: In geometric adstock, theta is decay rate. guideline for usual media genre: TV c(0.3, 0.8), OOH/Print/Radio c(0.1, 0.4), digital c(0, 0.3)
 - Shape: In weibull adstock, shape controls the decay shape. Recommended c(0.0001, 2). The larger, the more S-shape. The smaller, the more L-shape. Channel-type specific values still to be investigated
 - Scale: In weibull adstock, scale controls the decay inflexion point. Very conservative recommended bounce c(0, 0.1), because scale can increase adstocking half-life greatly. Channel-type specific values still to be investigated
 - Gamma: In s-curve transformation with hill function, gamma controls the inflexion point. Recommended bounce c(0.3, 1). The larger the gamma, the later the inflection point in the response curve
- 3. Set each hyperparameter bounds. They either contains two values e.g. c(0, 0.5), or only one value (in which case you've "fixed" that hyperparameter)

8 mic_men

Helper plots

plot_adstock Get adstock transformation example plot, helping you understand geometric/theta and weibull/shape/scale transformation

plot_saturation Get saturation curve transformation example plot, helping you understand hill/alpha/gamma transformation

Examples

```
media <- c("facebook_S", "print_S", "tv_S")</pre>
hyper_names(adstock = "geometric", all_media = media)
hyperparameters <- list(</pre>
 facebook_S_alphas = c(0.5, 3), # example bounds for alpha
 facebook\_S\_gammas = c(0.3, 1), # example bounds for gamma
 facebook_S_thetas = c(0, 0.3), # example bounds for theta
 print_S_alphas = c(0.5, 3),
 print_S_gammas = c(0.3, 1),
 print_S_thetas = c(0.1, 0.4),
 tv_S_alphas = c(0.5, 3),
 tv_S_gammas = c(0.3, 1),
 tv_S_{thetas} = c(0.3, 0.8)
)
# Define hyper_names for weibull adstock
hyper_names(adstock = "weibull", all_media = media)
hyperparameters <- list(</pre>
 facebook_S_alphas = c(0.5, 3), # example bounds for alpha
 facebook_S_gammas = c(0.3, 1), # example bounds for gamma
 facebook_S_shapes = c(0.0001, 2), # example bounds for shape
 facebook_S_scales = c(0, 0.1), # example bounds for scale
 print_S_alphas = c(0.5, 3),
 print_S_gammas = c(0.3, 1),
 print_S_shapes = c(0.0001, 2),
 print_S_scales = c(0, 0.1),
 tv_S_alphas = c(0.5, 3),
 tv_S_gammas = c(0.3, 1),
 tv_S_shapes = c(0.0001, 2),
 tv_S_scales = c(0, 0.1)
)
```

prophet_decomp 9

Description

The Michaelis-Menten mic_men() function is used to fit the spend exposure relationship for paid media variables, when exposure metrics like impressions, clicks or GRPs are provided in paid_media_vars instead of spend metric.

Usage

```
mic_men(x, Vmax, Km, reverse = FALSE)
```

Arguments

x Numeric value or vector. Input media spend when reverse = FALSE. Input me-

dia exposure metrics (impression, clicks, GRPs, etc.) when reverse = TRUE.

Vmax Numeric Indicates maximum rate achieved by the system.

Km Numeric. The Michaelis constant.

reverse Boolean. Input media spend when reverse = FALSE. Input media exposure met-

rics (impression, clicks, GRPs etc.) when reverse = TRUE.

Value

Numeric values. Transformed values.

See Also

```
Other Transformations: adstock_geometric(), saturation_hill()
```

Examples

```
mic_men(x = 5:10, Vmax = 5, Km = 0.5)
```

prophet_decomp

Conduct prophet decomposition

Description

When prophet_vars in robyn_inputs() is specified, this function decomposes trend, season, holiday and weekday from the dependent variable.

Usage

```
prophet_decomp(
  dt_transform,
  dt_holidays,
  prophet_country,
  prophet_vars,
  prophet_signs,
  factor_vars,
```

10 Robyn

```
context_vars,
paid_media_spends,
intervalType,
dayInterval,
custom_params
)
```

Arguments

dt_transform A data.frame with all model features. Must contain ds column for time variable values and dep_var column for dependent variable values.

dt_holidays data.frame. Raw input holiday data. Load standard Prophet holidays using data("dt_prophet_holidays")

context_vars, paid_media_spends, intervalType, dayInterval, prophet_country, prophet_vars, prophet_sig As included in InputCollect

custom_params List. Custom parameters passed to prophet()

Value

A list containing all prophet decomposition output.

Robyn

Robyn MMM Project from Meta Marketing Science

Description

Robyn is an automated Marketing Mix Modeling (MMM) code. It aims to reduce human bias by means of ridge regression and evolutionary algorithms, enables actionable decision making providing a budget allocator and diminishing returns curves and allows ground-truth calibration to account for causation.

Author(s)

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Bernardo Lares (bernardolares@meta.com)
```

See Also

Useful links:

- https://github.com/facebookexperimental/Robyn
- https://facebookexperimental.github.io/Robyn/
- Report bugs at https://github.com/facebookexperimental/Robyn/issues

robyn_allocator 11

robyn_allocator

Budget Allocator

Description

robyn_allocator() function returns a new split of media variable spends that maximizes the total media response.

Usage

```
robyn_allocator(
  robyn_object = NULL,
  select_build = 0,
  InputCollect = NULL,
  OutputCollect = NULL,
  select_model = NULL,
  json_file = NULL,
  scenario = "max_response",
  total_budget = NULL,
  target_value = NULL,
  date_range = NULL,
  channel_constr_low = NULL,
  channel_constr_up = NULL,
  channel_constr_multiplier = 3,
  optim_algo = "SLSQP_AUGLAG",
 maxeval = 1e+05,
  constr_mode = "eq",
  export = TRUE,
  quiet = FALSE,
 ui = FALSE,
)
## S3 method for class 'robyn_allocator'
print(x, ...)
## S3 method for class 'robyn_allocator'
plot(x, ...)
```

Arguments

robyn_object	Character or List. Path of the Robyn. RDS object that contains all previous modeling information or the imported list.
select_build	Integer. Default to the latest model build. select_build = 0 selects the initial model. select_build = 1 selects the first refresh model.
InputCollect	List. Contains all input parameters for the model. Required when robyn_object is not provided.

12 robyn_allocator

OutputCollect List. Containing all model result. Required when robyn_object is not pro-

select_model Character. A model SolID. When robyn_object is provided, select_model

defaults to the already selected SolID. When robyn_object is not provided, select_model must be provided with InputCollect and OutputCollect, and

must be one of OutputCollect\$allSolutions.

json_file Character. JSON file to import previously exported inputs (needs dt_input and

dt_holidays parameters too).

scenario Character. Accepted options are: "max_response", "target_efficiency".

Scenario "max_response" answers the question: "What's the potential revenue/conversions lift with the same (or custom) spend level in date_range and what is the allocation and expected response mix?" Scenario "target_efficiency" optimizes ROAS or CPA and answers the question: "What's the potential revenue/conversions lift and spend levels based on a target_value for CPA/ROAS and what is the allocation and expected response mix?" Deprecated scenario:

"max_response_expected_spend".

total_budget Numeric. Total marketing budget for all paid channels for the period in date_range.

target_value Numeric. When using the scenario "target_efficiency", target_value is the desired ROAS or CPA with no upper spend limit. Default is set to 80% of initial

ROAS or 120% of initial CPA, when "target_value = NULL".

date_range Character. Date(s) to apply adstocked transformations and pick mean spends

per channel. Set one of: NULL, "all", "last", or "last_n" (where n is the last N dates available), date (i.e. "2022-03-27"), or date range (i.e. c("2022-01-01",

"2022-12-31")). Default NULL will use last month's worth of data.

channel_constr_low, channel_constr_up

Numeric vectors. The lower and upper bounds for each paid media variable when maximizing total media response. For example, channel_constr_low = 0.7 means minimum spend of the variable is 70 average, using non-zero spend values, within date_min and date_max date range. Both constrains must be length 1 (same for all values) OR same length and order as paid_media_spends. It's not recommended to 'exaggerate' upper bounds, especially if the new level is way higher than historical level. Lower bound must be >=0.01, and upper

bound should be < 5.

channel_constr_multiplier

Numeric. Default to 3. For example, if channel_constr_low and channel_constr_up are 0.8 to 1.2, the range is 0.4. The allocator will also show the optimum solution for a larger constraint range of $0.4 \times 3 = 1.2$, or 0.4×1.6 , to show the optimization potential to support allocation interpretation and decision.

optim_algo Character. Default to "SLSQP_AUGLAG", short for "Sequential Least-Squares

Quadratic Programming" and "Augmented Lagrangian". Alternatively, ""MMA_AUGLAG", short for "Methods of Moving Asymptotes". More details see the documentation

of NLopt here.

maxeval Integer. The maximum iteration of the global optimization algorithm. Defaults

to 100000.

constr_mode Character. Options are "eq" or "ineq", indicating constraints with equality or

inequality.

robyn_clusters 13

export	Boolean. Export outcomes into local files?
quiet	Boolean. Keep messages off?
ui	Boolean. Save additional outputs for UI usage. List outcome.
• • •	Additional parameters passed to robyn_outputs().
x	robyn_allocator() output.

Value

A list object containing allocator result.

List. Contains optimized allocation results and plots.

Examples

```
## Not run:
# Having InputCollect and OutputCollect results
AllocatorCollect <- robyn_allocator(
 InputCollect = InputCollect,
 OutputCollect = OutputCollect,
 select_model = "1_2_3",
 scenario = "max_response",
 channel_constr_low = 0.7,
 channel_constr_up = c(1.2, 1.5, 1.5, 1.5, 1.5),
 channel_constr_multiplier = 4,
 date_range = "last_26",
 export = FALSE
)
# Print a summary
print(AllocatorCollect)
# Plot the allocator one-pager
plot(AllocatorCollect)
## End(Not run)
```

 $robyn_clusters$

Clustering to Reduce Number of Models based on ROI and Errors

Description

robyn_clusters() uses output from robyn_run(), to reduce the number of models and create bootstrapped confidence interval and help the user pick up the best (lowest combined error) of the most different kinds (clusters) of models.

robyn_clusters

Usage

```
robyn_clusters(
  input,
  dep_var_type,
  all_media = NULL,
  k = "auto",
  limit = 1,
  weights = rep(1, 3),
  dim_red = "PCA",
  quiet = FALSE,
  export = FALSE,
  seed = 123,
  ...
)
```

Arguments

input	robyn_export()'s output or pareto_aggregated.csv results.
dep_var_type	Character. For dep_var_type 'revenue', ROI is used for clustering. For conversion', CPA is used for clustering.
all_media	$A\ character\ vector.\ Default\ to\ InputCollect\ all_media.\ Includes\ InputCollect\ paid_media_vars\ and\ InputCollect\ organic_vars.$
k	Integer. Number of clusters
limit	Integer. Top N results per cluster. If kept in "auto", will select k as the cluster in which the WSS variance was less than 5%.
weights	Vector, size 3. How much should each error weight? Order: nrmse, decomp.rssd, mape. The highest the value, the closer it will be scaled to origin. Each value will be normalized so they all sum 1.
dim_red	Character. Select dimensionality reduction technique. Pass any of: c("PCA", "tSNE", "all", "none").
quiet	Boolean. Keep quiet? If not, print messages.
export	Export plots into local files?
seed	Numeric. Seed for reproducibility
	Additional parameters passed to lares::clusterKmeans().

Value

List. Clustering results as labeled data.frames and plots.

Author(s)

Bernardo Lares (bernardolares@meta.com)

robyn_converge 15

Examples

```
## Not run:
# Having InputCollect and OutputCollect results
cls <- robyn_clusters(
  input = OutputCollect,
  all_media = InputCollect$all_media,
  k = 3, limit = 2,
  weights = c(1, 1, 1.5)
)
## End(Not run)</pre>
```

robyn_converge

Check Models Convergence

Description

robyn_converge() consumes robyn_run() outputs and calculate convergence status and builds convergence plots. Convergence is calculated by default using the following criteria (having kept the default parameters: sd_qtref = 3 and med_lowb = 2):

Criteria #1: Last quantile's standard deviation < first 3 quantiles' mean standard deviation

Criteria #2: Last quantile's absolute median < absolute first quantile's absolute median - 2 * first 3 quantiles' mean standard deviation

Both mentioned criteria have to be satisfied to consider MOO convergence.

Usage

```
robyn_converge(
  OutputModels,
  n_cuts = 20,
  sd_qtref = 3,
  med_lowb = 2,
  nrmse_win = c(0, 0.998),
  ...
)
```

Arguments

OutputModels	List. Output from robyn_run().
n_cuts	Integer. Default to 20 (5% cuts each).
sd_qtref	Integer. Reference quantile of the error convergence rule for standard deviation (Criteria #1). Defaults to 3.
med_lowb	Integer. Lower bound distance of the error convergence rule for median. (Criteria #2). Default to 3.
nrmse_win	Numeric vector. Lower and upper quantiles thresholds to winsorize NRMSE. Set values within $[0,1]$; default: $c(0,0.998)$ which is $1/500$.
	Additional parameters

Value

List. Plots and MOO convergence results.

Examples

```
## Not run:
# Having OutputModels results
MOO <- robyn_converge(
   OutputModels,
   n_cuts = 10,
   sd_qtref = 3,
   med_lowb = 3
)
## End(Not run)</pre>
```

robyn_inputs

Input Data Check & Transformation

Description

robyn_inputs() is the function to input all model parameters and check input correctness for the initial model build. It includes the engineering process results that conducts trend, season, holiday & weekday decomposition using Facebook's time-series forecasting library prophet and fit a non-linear model to spend and exposure metrics in case exposure metrics are used in paid_media_vars.

Usage

```
robyn_inputs(
  dt_input = NULL,
 dt_holidays = Robyn::dt_prophet_holidays,
  date_var = "auto",
  dep_var = NULL,
  dep_var_type = NULL,
  prophet_vars = NULL,
  prophet_signs = NULL,
 prophet_country = NULL,
  context_vars = NULL,
  context_signs = NULL,
  paid_media_spends = NULL,
  paid_media_vars = NULL,
  paid_media_signs = NULL,
 organic_vars = NULL,
  organic_signs = NULL,
  factor_vars = NULL,
  adstock = NULL,
  hyperparameters = NULL,
```

```
window_start = NULL,
window_end = NULL,
calibration_input = NULL,
json_file = NULL,
InputCollect = NULL,
...
)

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

Arguments

dt_input data.frame. Raw input data. Load simulated dataset using data("dt_simulated_weekly")

dt_holidays data.frame. Raw input holiday data. Load standard Prophet holidays using

data("dt_prophet_holidays")

date_var Character. Name of date variable. Daily, weekly and monthly data supported.

Weekly requires week-start of Monday or Sunday. date_var must have format

"2020-01-01" (YYY-MM-DD). Default to automatic date detection.

dep_var Character. Name of dependent variable. Only one allowed

dep_var_type Character. Type of dependent variable as "revenue" or "conversion". Will be

used to calculate ROI or CPI, respectively. Only one allowed and case sensitive.

prophet_vars Character vector. Include any of "trend", "season", "weekday", "holiday" or

NULL. Highly recommended to use all for daily data and "trend", "season", "holiday" for weekly and above cadence. Set to NULL to skip prophet's func-

tionality.

prophet_signs Character vector. Choose any of "default", "positive", "negative". Control the

signs of coefficients for prophet variables. Must have same order and same

length as prophet_vars. By default it's set to "default".

prophet_country

Character. Only one country allowed once. Including national holidays for 59 countries, whose list can be found loading data("dt_prophet_holidays").

context_vars Character vector. Typically competitors, price & promotion, temperature, un-

employment rate, etc.

context_signs Character vector. Choose any of c("default", "positive", "negative").

Control the signs of coefficients for context_vars. Must have same order and

same length as context_vars. By default it's set to 'defualt'.

paid_media_spends

Character vector. When using exposure level metrics (impressions, clicks, GRP etc) in paid_media_vars, provide corresponding spends for ROAS calculation. For spend metrics in paid_media_vars, use the same name. media_spend_vars

must have same order and same length as paid_media_vars.

paid_media_vars

Character vector. Recommended to use exposure level metrics (impressions, clicks, GRP etc) other than spend. Also recommended to split media channel into sub-channels (e.g. fb_retargeting, fb_prospecting, etc.) to gain more variance. paid_media_vars only accepts numerical variable.

paid_media_signs

Character vector. Choose any of c("default", "positive", "negative"). Control the signs of coefficients for paid_media_vars. Must have same order and same length as paid_media_vars. By default it's set to 'positive'.

organic_vars

Character vector. Typically newsletter sendings, push-notifications, social media posts etc. Compared to paid_media_vars organic_vars are often marketing activities without clear spends.

organic_signs

Character vector. Choose any of "default", "positive", "negative". Control the signs of coefficients for organic_signs. Must have same order and same length as organic_vars. By default it's set to "positive".

factor_vars

Character vector. Specify which of the provided variables in organic_vars or context vars should be forced as a factor.

adstock

Character. Choose any of "geometric", "weibull_cdf", "weibull_pdf". Weibull adstock is a two-parametric function and thus more flexible, but takes longer time than the traditional geometric one-parametric function. CDF, or cumulative density function of the Weibull function allows changing decay rate over time in both C and S shape, while the peak value will always stay at the first period, meaning no lagged effect. PDF, or the probability density function, enables peak value occurring after the first period when shape >=1, allowing lagged effect. Run plot_adstock() to see the difference visually. Time estimation: with geometric adstock, 2000 iterations * 5 trials on 8 cores, it takes less than 30 minutes. Both Weibull options take up to twice as much time.

hyperparameters

List. Contains hyperparameter lower and upper bounds. Names of elements in list must be identical to output of hyper_names(). To fix hyperparameter values, provide only one value.

window_start, window_end

Character. Set start and end dates of modelling period. Recommended to not start in the first date in dataset to gain adstock effect from previous periods. Also, columns to rows ratio in the input data to be >=10:1, or in other words at least 10 observations to 1 independent variable. This window will determine the date range of the data period within your dataset you will be using to specifically regress the effects of media, organic and context variables on your dependent variable. We recommend using a full dt_input dataset with a minimum of 1 year of history, as it will be used in full for the model calculation of trend, seasonality and holidays effects. Whereas the window period will determine how much of the full data set will be used for media, organic and context variables.

calibration_input

data.frame. Optional. Provide experimental results to calibrate. Your input should include the following values for each experiment: channel, liftStartDate, liftEndDate, liftAbs, spend, confidence, metric. You can calibrate any spend or organic variable with a well designed experiment. You can also use experimental results from multiple channels; to do so, provide concatenated channel value, i.e. "channel_A+channel_B". Check "Guide for calibration source" section.

json_file

Character. JSON file to import previously exported inputs (needs dt_input and dt_holidays parameters too).

```
InputCollect Default to NULL. robyn_inputs's output when hyperparameters are not yet set.... Additional parameters passed to prophet functions.x robyn_inputs() output.
```

Value

List. Contains all input parameters and modified results using Robyn:::robyn_engineering(). This list is ready to be used on other functions like robyn_run() and print(). Class: robyn_inputs.

Guide for calibration source

- 1. We strongly recommend to use experimental and causal results that are considered ground truth to calibrate MMM. Usual experiment types are people-based (e.g. Facebook conversion lift) and geo-based (e.g. Facebook GeoLift).
- 2. Currently, Robyn only accepts point-estimate as calibration input. For example, if 10k\$ spend is tested against a hold-out for channel A, then input the incremental return as point-estimate as the example below.
- 3. The point-estimate has to always match the spend in the variable. For example, if channel A usually has 100k\$ weekly spend and the experimental HO is 70

Examples

```
# Using dummy simulated data
InputCollect <- robyn_inputs(</pre>
 dt_input = Robyn::dt_simulated_weekly,
 dt_holidays = Robyn::dt_prophet_holidays,
 date_var = "DATE",
 dep_var = "revenue";
 dep_var_type = "revenue",
 prophet_vars = c("trend", "season", "holiday"),
 prophet_country = "DE",
 context_vars = c("competitor_sales_B", "events"),
 paid_media_spends = c("tv_S", "ooh_S", "print_S", "facebook_S", "search_S"),
 \label{eq:paid_media_vars} \verb| = c("tv_S", "ooh_S", "print_S", "facebook_I", "search_clicks_P"), \\
 organic_vars = "newsletter",
 factor_vars = "events",
 window_start = "2016-11-23",
 window_end = "2018-08-22",
 adstock = "geometric",
 # To be defined separately
 hyperparameters = NULL,
 calibration_input = NULL
print(InputCollect)
```

20 robyn_mmm

robyn_mmm

Core MMM Function

Description

robyn_mmm() function activates Nevergrad to generate samples of hyperparameters, conducts media transformation within each loop, fits the Ridge regression, calibrates the model optionally, decomposes responses and collects the result. It's an inner function within robyn_run().

Usage

```
robyn_mmm(
  InputCollect,
  hyper_collect,
  iterations,
  cores,
  nevergrad_algo,
  intercept = TRUE,
  intercept_sign,
  ts_validation = TRUE,
  add_penalty_factor = FALSE,
  dt_hyper_fixed = NULL,
  rssd_zero_penalty = TRUE,
  refresh = FALSE,
  trial = 1L,
  seed = 123L,
  quiet = FALSE,
)
```

Arguments

InputCollect	List. Contains all input parameters for the model. Required when robyn_object is not provided.
hyper_collect	$List.\ Containing\ hyperparameter\ bounds.\ Defaults\ to\ Input Collect \$ hyperparameters.$
iterations	Integer. Number of iterations to run.
cores	Integer. Default to parallel::detectCores() - 1 (all cores except one). Set to 1 if you want to turn parallel computing off.
nevergrad_algo	Character. Default to "TwoPointsDE". Options are c("DE", "TwoPointsDE", "OnePlusOne", "DoubleFastGADiscreteOnePlusOne", "DiscreteOnePlusOne", "PortfolioDiscreteOnePlusOne", "NaiveTBPSA", "cGA", "RandomSearch").
intercept	Boolean. Should intercept(s) be fitted (default=TRUE) or set to zero (FALSE).
intercept_sign	Character. Choose one of "non_negative" (default) or "unconstrained". By default, if intercept is negative, Robyn will drop intercept and refit the model. Consider changing intercept_sign to "unconstrained" when there are context_vars

with large positive values.

robyn_outputs 21

ts_validation

Boolean. When set to TRUE, Robyn will split data by test, train, and validation partitions to validate the time series. By default the "train_size" range is set to c(0.5, 0.8), but it can be customized or set to a fixed value using the hyperparameters input. For example, if train_size = 0.7, validation size and test size will both be 0.15 and 0.15. When ts_validation = FALSE, nrmse_train is the objective function; when ts_validation = TRUE, nrmse_val is the objective function.

add_penalty_factor

Boolean. Add penalty factor hyperparameters to glmnet's penalty.factor to be optimized by nevergrad. Use with caution, because this feature might add too much hyperparameter space and probably requires more iterations to converge.

dt_hyper_fixed data.frame or named list. Only provide when loading old model results. It consumes hyperparameters from saved csv pareto_hyperparameters.csv or JSON file to replicate a model.

rssd_zero_penalty

Boolean. When TRUE, the objective function DECOMP.RSSD will penalize models with more 0 media effects additionally. In other words, given the same DECOMP.RSSD score, a model with 50% 0-coef variables will get penalized by DECOMP.RSSD * 1.5 (larger error), while another model with no 0-coef

variables gets un-penalized with DECOMP.RSSD * 1.

refresh Boolean. Set to TRUE when used in robyn_refresh().

Integer. Which trial are we running? Used to ID each model. trial

seed Integer. For reproducible results when running nevergrad.

quiet Boolean. Keep messages off?

Additional parameters passed to robyn_outputs().

Value

List. MMM results with hyperparameters values.

robyn_outputs Evaluate Models and Output Results into Local Files

Description

Pack robyn_plots(), robyn_csv(), and robyn_clusters() outcomes on robyn_run() results. When UI=TRUE, enriched OutputModels results with additional plots and objects.

Create a plot to visualize the convergence for each of the datasets when time-series validation is enabled when running robyn_run(). As a reference, the closer the test and validation convergence points are, the better, given the time-series wasn't overfitted.

22 robyn_outputs

Usage

```
robyn_outputs(
  InputCollect,
 OutputModels,
  pareto_fronts = "auto",
  calibration_constraint = 0.1,
 plot_folder = NULL,
 plot_folder_sub = NULL,
 plot_pareto = TRUE,
  csv_out = "pareto",
  clusters = TRUE,
  select_model = "clusters",
 ui = FALSE,
 export = TRUE,
 all_sol_json = FALSE,
 quiet = FALSE,
 refresh = FALSE,
)
## S3 method for class 'robyn_outputs'
print(x, ...)
robyn_csv(
  InputCollect,
 OutputCollect,
 csv_out = NULL,
 export = TRUE,
 calibrated = FALSE
)
robyn_plots(InputCollect, OutputCollect, export = TRUE, ...)
robyn_onepagers(
  InputCollect,
 OutputCollect,
  select_model = NULL,
 quiet = FALSE,
 export = TRUE
)
ts_validation(OutputModels, quiet = FALSE, ...)
decomp_plot(InputCollect, OutputCollect, solID = NULL, exclude = NULL)
```

robyn_outputs 23

Arguments

InputCollect, OutputModels

robyn_inputs() and robyn_run() outcomes.

the best models trading off NRMSE & DECOMP.RSSD. Increase pareto_fronts to get more model choices. pareto_fronts = "auto" selects the min fronts that include at least 100 candidates. To customize this threshold, set value with

min_candidates.

calibration_constraint

Numeric. Default to 0.1 and allows 0.01-0.1. When calibrating, 0.1 means top

10 selection. Lower calibration_constraint increases calibration accuracy.

plot_folder Character. Path for saving plots. Default to robyn_object and saves plot in the

same directory as robyn_object.

plot_folder_sub

Character. Sub path for saving plots. Will overwrite the default path with times-

tamp.

plot_pareto Boolean. Set to FALSE to deactivate plotting and saving model one-pagers. Used

when testing models.

csv_out Character. Accepts "pareto" or "all". Default to "pareto". Set to "all" will output

all iterations as csv. Set NULL to skip exports into CSVs.

clusters Boolean. Apply robyn_clusters() to output models?

select_model Character vector. Which models (by solID) do you wish to plot the one-pagers

and export? Default will take top robyn_clusters() results.

ui Boolean. Save additional outputs for UI usage. List outcome.

export Boolean. Export outcomes into local files? all_sol_json Logical. Add all solutions to json export.

guiet Boolean. Keep messages off?

refresh Boolean. Refresh mode

... Additional parameters passed to robyn_clusters()

x robyn_outputs() output.

OutputCollect robyn_run(..., export = FALSE) output.

calibrated Logical

solID Character vector. Model IDs to plot.

exclude Character vector. Manually exclude variables from plot.

Value

(Invisible) list. Class: robyn_outputs. Contains processed results based on robyn_run() results.

Invisible NULL.

Invisible list with ggplot plots.

Invisible list with patchwork plot(s).

Invisible list with ggplot plots.

24 robyn_refresh

robyn_refresh

Build Refresh Model

Description

robyn_refresh() builds updated models based on the previously built models saved in the Robyn.RDS object specified in robyn_object. For example, when updating the initial build with 4 weeks of new data, robyn_refresh() consumes the selected model of the initial build, sets lower and upper bounds of hyperparameters for the new build around the selected hyperparameters of the previous build, stabilizes the effect of baseline variables across old and new builds, and regulates the new effect share of media variables towards the latest spend level. It returns the aggregated results with all previous builds for reporting purposes and produces reporting plots.

You must run robyn_save() to select and save an initial model first, before refreshing.

When should robyn_refresh() NOT be used: The robyn_refresh() function is suitable for updating within "reasonable periods". Two situations are considered better to rebuild model instead of refreshing:

- 1. Most data is new: If initial model was trained with 100 weeks worth of data but we add +50 weeks of new data.
- 2. New variables are added: If initial model had less variables than the ones we want to start using on new refresh model.

Usage

```
robyn_refresh(
  json_file = NULL,
  robyn_object = NULL,
  dt_input = NULL,
  dt_holidays = Robyn::dt_prophet_holidays,
  refresh_steps = 4,
  refresh_mode = "manual",
  refresh_iters = 1000,
  refresh_trials = 3,
  plot_folder = NULL,
  plot_pareto = TRUE,
  version_prompt = FALSE,
  export = TRUE,
  calibration_input = NULL,
)
## S3 method for class 'robyn_refresh'
print(x, ...)
## S3 method for class 'robyn_refresh'
plot(x, ...)
```

robyn_refresh 25

Arguments

json_file Character. JSON file to import previously exported inputs (needs dt_input and

dt_holidays parameters too).

robyn_object Character or List. Path of the Robyn.RDS object that contains all previous mod-

eling information or the imported list.

dt_input data.frame. Should include all previous data and newly added data for the re-

fresh.

dt_holidays data.frame. Raw input holiday data. Load standard Prophet holidays using

data("dt_prophet_holidays").

For example, refresh_steps = 4 on weekly data means the InputCollect\$window_start

& InputCollect\$window_end move forward 4 weeks. If refresh_steps is smaller than the number of newly provided data points, then Robyn would only

use the first N steps of the new data.

refresh_mode Character. Options are "auto" and "manual". In auto mode, the robyn_refresh()

function builds refresh models with given refresh_steps repeatedly until there's no more data available. I manual mode, the robyn_refresh() only moves forward refresh_steps only once. "auto" mode has been deprecated when using

json_file input.

the more iterations needed. More reliable recommendation still needs to be

investigated.

refresh_trials Integer. Trials per refresh. Defaults to 5 trials. More reliable recommendation

still needs to be investigated.

plot_folder Character. Path for saving plots. Default to robyn_object and saves plot in the

same directory as robyn_object.

plot_pareto Boolean. Set to FALSE to deactivate plotting and saving model one-pagers. Used

when testing models.

version_prompt Logical. If FALSE, the model refresh version will be selected based on the

smallest combined error of normalized NRMSE, DECOMP.RSSD, MAPE. If TRUE, a prompt will be presented to the user to select one of the refreshed models

(one-pagers and Pareto CSV files will already be generated).

export Boolean. Export outcomes into local files?

calibration_input

data.frame. Optional. Provide experimental results to calibrate. Your input should include the following values for each experiment: channel, liftStartDate, liftEndDate, liftAbs, spend, confidence, metric. You can calibrate any spend or organic variable with a well designed experiment. You can also use experimental results from multiple channels; to do so, provide concatenated channel value, i.e. "channel_A+channel_B". Check "Guide for calibration source" section.

.. Additional parameters to overwrite original custom parameters passed into ini-

tial model.

x robyn_refresh() output.

26 robyn_response

Value

List. The Robyn object, class robyn_refresh.

List. Same as robyn_run() but with refreshed models.

Examples

```
## Not run:
# Loading dummy data
data("dt_simulated_weekly")
data("dt_prophet_holidays")
# Set the (pre-trained and exported) Robyn model JSON file
json_file <- "~/Robyn_202208081444_init/RobynModel-2_55_4.json"</pre>
# Run \code{robyn_refresh()} with 13 weeks cadence in auto mode
Robyn <- robyn_refresh(</pre>
 json_file = json_file,
 dt_input = dt_simulated_weekly,
 dt_holidays = Robyn::dt_prophet_holidays,
 refresh_steps = 13,
 refresh_mode = "auto",
 refresh_iters = 200,
 refresh_trials = 5
)
# Run \code{robyn_refresh()} with 4 weeks cadence in manual mode
json_file2 <- "~/Robyn_202208081444_init/Robyn_202208090847_rf/RobynModel-1_2_3.json"
Robyn <- robyn_refresh(</pre>
 json_file = json_file2,
 dt_input = dt_simulated_weekly,
 dt_holidays = Robyn::dt_prophet_holidays,
 refresh\_steps = 4,
 refresh_mode = "manual",
 refresh_iters = 200,
 refresh_trials = 5
)
## End(Not run)
```

robyn_response

Response and Saturation Curves

Description

robyn_response() returns the response for a given spend level of a given paid_media_vars from a selected model result and selected model build (initial model, refresh model, etc.).

27 robyn_response

Usage

```
robyn_response(
  InputCollect = NULL,
 OutputCollect = NULL,
  json_file = NULL,
 robyn_object = NULL,
  select_build = NULL,
  select_model = NULL,
 metric_name = NULL,
 metric_value = NULL,
 date_range = NULL,
 dt_hyppar = NULL,
 dt_coef = NULL,
 quiet = FALSE,
)
```

Arguments

InputCollect	List. Contains all input parameters for the model. Required when robyn_object is not provided.
OutputCollect	List. Containing all model result. Required when robyn_object is not provided.
json_file	Character. JSON file to import previously exported inputs (needs dt_input and dt_holidays parameters too).
robyn_object	Character or List. Path of the Robyn.RDS object that contains all previous modeling information or the imported list.
select_build	Integer. Default to the latest model build. select_build = 0 selects the initial model. select_build = 1 selects the first refresh model.
select_model	Character. A model SolID. When robyn_object is provided, select_model defaults to the already selected SolID. When robyn_object is not provided, select_model must be provided with InputCollect and OutputCollect, and must be one of OutputCollect\$allSolutions.
metric_name	A character. Selected media variable for the response. Must be one value from paid_media_spends, paid_media_vars or organic_vars
metric_value	Numeric. Desired metric value to return a response for.
date_range	Character. Date(s) to apply adstocked transformations and pick mean spends per channel. Set one of: NULL, "all", "last", or "last_n" (where n is the last N dates available), date (i.e. "2022-03-27"), or date range (i.e. c("2022-01-01", "2022-12-31")). Default NULL will use last month's worth of data.
dt_hyppar	A data.frame. When robyn_object is not provided, use dt_hyppar = OutputCollect\$resultHypParam It must be provided along select_model, dt_coef and InputCollect.
dt_coef	A data.frame. When robyn_object is not provided, use dt_coef = OutputCollect\$xDecompAgg. It must be provided along select_model, dt_hyppar and InputCollect.
quiet	Boolean. Keep messages off?

Additional parameters passed to robyn_outputs().

28 robyn_response

Value

List. Response value and plot. Class: robyn_response.

Examples

```
## Not run:
# Having InputCollect and OutputCollect objects
# Get marginal response (mResponse) and marginal ROI (mROI) for
# the next 1k on 80k for search_S
spend1 <- 80000
Response1 <- robyn_response(</pre>
  InputCollect = InputCollect,
  OutputCollect = OutputCollect,
 metric_name = "search_S",
 metric_value = spend1
)$response
# Get ROI for 80k
Response1 / spend1 # ROI for search 80k
# Get response for 81k
spend2 <- spend1 + 1000
Response2 <- robyn_response(</pre>
  InputCollect = InputCollect,
  OutputCollect = OutputCollect,
  metric_name = "search_S",
  metric_value = spend2
)$response
# Get ROI for 81k
Response2 / spend2 # ROI for search 81k
# Get marginal response (mResponse) for the next 1k on 80k
Response2 - Response1
# Get marginal ROI (mROI) for the next 1k on 80k
(Response2 - Response1) / (spend2 - spend1)
# Example of getting paid media exposure response curves
imps <- 1000000
response_imps <- robyn_response(</pre>
  InputCollect = InputCollect,
  OutputCollect = OutputCollect,
 metric_name = "facebook_I",
  metric_value = imps
)$response
response_per_1k_imps <- response_imps / imps * 1000
response_per_1k_imps
# Get response for 80k for search_S from the a certain model SolID
# in the current model output in the global environment
robyn_response(
  InputCollect = InputCollect,
  OutputCollect = OutputCollect,
```

robyn_run 29

```
metric_name = "search_S",
metric_value = 80000,
dt_hyppar = OutputCollect$resultHypParam,
dt_coef = OutputCollect$xDecompAgg
)
## End(Not run)
```

robyn_run

Robyn Modelling Function

Description

robyn_run() consumes robyn_input() outputs, runs robyn_mmm(), and collects all modeling results.

Usage

```
robyn_run(
  InputCollect = NULL,
  dt_hyper_fixed = NULL,
  json_file = NULL,
  ts_validation = FALSE,
  add_penalty_factor = FALSE,
  refresh = FALSE,
  seed = 123L,
  outputs = FALSE,
  quiet = FALSE,
  cores = NULL,
  trials = 5,
  iterations = 2000,
  rssd_zero_penalty = TRUE,
  nevergrad_algo = "TwoPointsDE",
  intercept = TRUE,
  intercept_sign = "non_negative",
  lambda_control = NULL,
)
## S3 method for class 'robyn_models'
print(x, ...)
```

Arguments

InputCollect List. Contains all input parameters for the model. Required when robyn_object is not provided.

30 robyn_run

dt_hyper_fixed data.frame or named list. Only provide when loading old model results. It

consumes hyperparameters from saved csv pareto_hyperparameters.csv or

JSON file to replicate a model.

 $\verb|json_file| & Character. JSON file to import previously exported inputs (needs \verb|dt_input| and \\$

dt_holidays parameters too).

ts_validation Boolean. When set to TRUE, Robyn will split data by test, train, and validation

partitions to validate the time series. By default the "train_size" range is set to c(0.5, 0.8), but it can be customized or set to a fixed value using the hyperparameters input. For example, if train_size = 0.7, validation size and test size will both be 0.15 and 0.15. When ts_validation = FALSE, nrmse_train is the objective function; when ts_validation = TRUE, nrmse_val is the objective

function.

add_penalty_factor

Boolean. Add penalty factor hyperparameters to glmnet's penalty.factor to be optimized by nevergrad. Use with caution, because this feature might add too much hyperparameter space and probably requires more iterations to converge.

refresh Boolean. Set to TRUE when used in robyn_refresh(). seed Integer. For reproducible results when running nevergrad.

outputs Boolean. Process results with robyn_outputs()?

quiet Boolean. Keep messages off?

cores Integer. Default to parallel::detectCores() - 1 (all cores except one). Set

to 1 if you want to turn parallel computing off.

trials Integer. Recommended 5 for default nevergrad_algo = "TwoPointsDE".

iterations Integer. Recommended 2000 for default when using nevergrad_algo = "TwoPointsDE".

rssd_zero_penalty

Boolean. When TRUE, the objective function DECOMP.RSSD will penalize models with more 0 media effects additionally. In other words, given the same DECOMP.RSSD score, a model with 50% 0-coef variables will get penalized by DECOMP.RSSD * 1.5 (larger error), while another model with no 0-coef

variables gets un-penalized with DECOMP.RSSD * 1.

nevergrad_algo Character. Default to "TwoPointsDE". Options are c("DE", "TwoPointsDE",

"OnePlusOne", "DoubleFastGADiscreteOnePlusOne", "DiscreteOnePlusOne", "PortfolioDiscreteOnePlusOne", "NaiveTBPSA", "cGA", "RandomSearch").

intercept Boolean. Should intercept(s) be fitted (default=TRUE) or set to zero (FALSE).

intercept_sign Character. Choose one of "non_negative" (default) or "unconstrained". By de-

fault, if intercept is negative, Robyn will drop intercept and refit the model. Consider changing intercept_sign to "unconstrained" when there are context_vars

with large positive values.

lambda_control Deprecated in v3.6.0.

... Additional parameters passed to robyn_outputs().

x robyn_models() output.

Value

List. Class: robyn_models. Contains the results of all trials and iterations modeled.

List. Contains all trained models. Class: robyn_models.

robyn_save 31

Examples

```
## Not run:
# Having InputCollect results
OutputCollect <- robyn_run(
   InputCollect = InputCollect,
   cores = 2,
   iterations = 200,
   trials = 1,
   outputs = FALSE
)
## End(Not run)</pre>
```

robyn_save

Export Robyn Model to Local File [DEPRECATED]

Description

Use robyn_save() to select and save as .RDS file the initial model.

Usage

```
robyn_save(
   InputCollect,
   OutputCollect,
   robyn_object = NULL,
   select_model = NULL,
   quiet = FALSE
)

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

## S3 method for class 'robyn_save'
plot(x, ...)

robyn_load(robyn_object, select_build = NULL, quiet = FALSE)
```

Arguments

InputCollect List. Contains all input parameters for the model. Required when robyn_object

is not provided.

OutputCollect List. Containing all model result. Required when robyn_object is not pro-

vided.

robyn_object Character or List. Path of the Robyn.RDS object that contains all previous mod-

eling information or the imported list.

32 robyn_train

Select_model Character. A model SolID. When robyn_object is provided, select_model defaults to the already selected SolID. When robyn_object is not provided, select_model must be provided with InputCollect and OutputCollect, and must be one of OutputCollect\$allSolutions.

quiet Boolean. Keep messages off?

x robyn_save() output.

... Additional parameters passed to robyn_outputs().

select_build Integer. Default to the latest model build. select_build = 0 selects the initial model. select_build = 1 selects the first refresh model.

Value

```
(Invisible) list with filename and summary. Class: robyn_save. (Invisible) list with imported results
```

robyn_train

Train Robyn Models

Description

robyn_train() consumes output from robyn_input() and runs the robyn_mmm() on each trial.

Usage

```
robyn_train(
  InputCollect,
  hyper_collect,
  cores,
  iterations,
  trials,
  intercept_sign,
  intercept,
  nevergrad_algo,
  dt_hyper_fixed = NULL,
  ts_validation = TRUE,
  add_penalty_factor = FALSE,
  rssd_zero_penalty = TRUE,
  refresh = FALSE,
  seed = 123,
  quiet = FALSE
)
```

robyn_train 33

Arguments

InputCollect List. Contains all input parameters for the model. Required when robyn_object

is not provided.

hyper_collect List. Containing hyperparameter bounds. Defaults to InputCollect\$hyperparameters.

cores Integer. Default to parallel::detectCores() - 1 (all cores except one). Set

to 1 if you want to turn parallel computing off.

iterations Integer. Recommended 2000 for default when using nevergrad_algo = "TwoPointsDE".

trials Integer. Recommended 5 for default nevergrad_algo = "TwoPointsDE".

intercept_sign Character. Choose one of "non_negative" (default) or "unconstrained". By de-

fault, if intercept is negative, Robyn will drop intercept and refit the model. Consider changing intercept_sign to "unconstrained" when there are context_vars

with large positive values.

intercept Boolean. Should intercept(s) be fitted (default=TRUE) or set to zero (FALSE).

nevergrad_algo Character. Default to "TwoPointsDE". Options are c("DE", "TwoPointsDE",

"OnePlusOne", "DoubleFastGADiscreteOnePlusOne", "DiscreteOnePlusOne", "PortfolioDiscreteOnePlusOne", "NaiveTBPSA", "CGA", "RandomSearch").

dt_hyper_fixed data.frame or named list. Only provide when loading old model results. It

consumes hyperparameters from saved csv ${\tt pareto_hyperparameters.csv}$ or

JSON file to replicate a model.

ts_validation Boolean. When set to TRUE, Robyn will split data by test, train, and validation

partitions to validate the time series. By default the "train_size" range is set to c(0.5, 0.8), but it can be customized or set to a fixed value using the hyperparameters input. For example, if train_size = 0.7, validation size and test size will both be 0.15 and 0.15. When ts_validation = FALSE, nrmse_train is the objective function; when ts_validation = TRUE, nrmse_val is the objective

function.

add_penalty_factor

Boolean. Add penalty factor hyperparameters to glmnet's penalty.factor to be optimized by nevergrad. Use with caution, because this feature might add too

much hyperparameter space and probably requires more iterations to converge.

rssd_zero_penalty

Boolean. When TRUE, the objective function DECOMP.RSSD will penalize models with more 0 media effects additionally. In other words, given the same DECOMP.RSSD score, a model with 50% 0-coef variables will get penalized by DECOMP.RSSD * 1.5 (larger error), while another model with no 0-coef

variables gets un-penalized with DECOMP.RSSD * 1.

refresh Boolean. Set to TRUE when used in robyn_refresh().

seed Integer. For reproducible results when running nevergrad.

quiet Boolean. Keep messages off?

Value

List. Iteration results to include in robyn_run() results.

robyn_write

 ${\tt robyn_update}$

Update Robyn Version

Description

Update Robyn version from Github repository for latest "dev" version or from CRAN for latest "stable" version.

Usage

```
robyn_update(dev = TRUE, ...)
```

Arguments

dev Boolean. Dev version? If not, CRAN version.

 $... Parameters \ to \ pass \ to \ remotes:: install_github \ or \ utils:: install.packages,$

depending on dev parameter.

Value

Invisible NULL.

robyn_write

Import and Export Robyn JSON files

Description

robyn_write() generates a JSON file with all the information required to replicate a single Robyn model.

Usage

```
robyn_write(
   InputCollect,
   OutputCollect = NULL,
   select_model = NULL,
   dir = OutputCollect$plot_folder,
   OutputModels = NULL,
   export = TRUE,
   quiet = FALSE,
   all_sol_json = NULL,
   ...
)

## S3 method for class 'robyn_write'
```

robyn_write 35

```
print(x, ...)

robyn_read(json_file = NULL, step = 1, quiet = FALSE, ...)

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

robyn_recreate(json_file, quiet = FALSE, ...)
```

Arguments

InputCollect robyn_inputs() output. OutputCollect robyn_run(..., export = FALSE) output. select_model Character. Which model ID do you want to export into the JSON file? dir Character. Existing directory to export JSON file to. OutputModels robyn_run() output. Boolean. Export outcomes into local files? export Boolean. Keep messages off? quiet all_sol_json Dataframe. Add all pareto solutions to json. Additional parameters. robyn_read() or robyn_write() output. Χ json_file Character. JSON file name to read and import as list.

Value

step

(invisible) List. Contains all inputs and outputs of exported model. Class: robyn_write.

Integer. 1 for import only and 2 for import and ouput.

Examples

```
## Not run:
InputCollectJSON <- robyn_inputs(
    dt_input = Robyn::dt_simulated_weekly,
    dt_holidays = Robyn::dt_prophet_holidays,
    json_file = "~/Desktop/RobynModel-1_29_12.json"
)
print(InputCollectJSON)
## End(Not run)</pre>
```

36 saturation_hill

saturation_hill	Hill Saturation Transformation
-----------------	--------------------------------

Description

saturation_hill is a two-parametric version of the Hill function that allows the saturation curve to flip between S and C shape.

Produce example plots for the Hill saturation curve.

Usage

```
saturation_hill(x, alpha, gamma, x_marginal = NULL)
plot_saturation(plot = TRUE)
```

Arguments

Х	Numeric vector.
alpha	Numeric. Alpha controls the shape of the saturation curve. The larger the alpha, the more S-shape. The smaller, the more C-shape.
gamma	Numeric. Gamma controls the inflexion point of the saturation curve. The larger the gamma, the later the inflexion point occurs.
x_marginal	Numeric. When provided, the function returns the Hill-transformed value of the x _marginal input.
plot	Boolean. Do you wish to return the plot?

Value

Numeric values. Transformed values.

See Also

```
Other Transformations: adstock_geometric(), mic_men()
```

Examples

```
saturation_hill(c(100, 150, 170, 190, 200), alpha = 3, gamma = 0.5)
```

set_holidays 37

set_holidays Detect and set date variable interval
--

Description

Robyn only accepts daily, weekly and monthly data. This function is only called in robyn_engineering().

Usage

```
set_holidays(dt_transform, dt_holidays, intervalType)
```

Arguments

dt_transform A data.frame. Transformed input data.
dt_holidays A data.frame. Raw input holiday data.

intervalType A character. Accepts one of the values: c("day", "week", "month")

Value

List. Containing the all spend-exposure model results.

Index

* Dataset	Robyn, 10
<pre>dt_prophet_holidays, 4</pre>	Robyn-package (Robyn), 10
<pre>dt_simulated_weekly, 5</pre>	robyn_allocator, 11
* Transformations	robyn_clusters, 13
<pre>adstock_geometric, 2</pre>	robyn_converge, 15
mic_men, 8	robyn_csv (robyn_outputs), 21
saturation_hill, 36	robyn_inputs, 16
* datasets	<pre>robyn_load (robyn_save), 31</pre>
<pre>dt_prophet_holidays, 4</pre>	robyn_mmm, 20
dt_simulated_weekly,5	robyn_onepagers (robyn_outputs), 21
	robyn_outputs, 21
adstock_geometric, 2, 9, 36	<pre>robyn_plots (robyn_outputs), 21</pre>
adstock_weibull(adstock_geometric),2	<pre>robyn_read(robyn_write), 34</pre>
decomp_plot(robyn_outputs), 21	<pre>robyn_recreate(robyn_write), 34</pre>
dt_prophet_holidays, 4, 5	robyn_refresh, 24
dt_simulated_weekly, 5, 5	robyn_response, 26
ut_Simulated_weekly, 3, 3	robyn_run, 29
fit_spend_exposure,6	robyn_save, 31
	robyn_train,32
hyper_limits, 6	robyn_update, 34
hyper_names,7	robyn_write,34
mic_men, 4, 8, 36	saturation_hill, 4 , 9 , 36
	set_holidays, 37
plot.robyn_allocator(robyn_allocator),	
11	transform_adstock (adstock_geometric), 2
plot.robyn_refresh(robyn_refresh),24	ts_validation (robyn_outputs), 21
plot.robyn_save(robyn_save),31	
plot_adstock(adstock_geometric), 2	
plot_saturation (saturation_hill), 36	
print.robyn_allocator	
(robyn_allocator), 11	
<pre>print.robyn_inputs(robyn_inputs), 16 print.robyn_models(robyn_run), 29</pre>	
print.robyn_models(robyn_run), 29 print.robyn_outputs(robyn_outputs), 21	
print.robyn_outputs(robyn_outputs),21 print.robyn_read(robyn_write),34	
print.robyn_read(robyn_write),34 print.robyn_refresh(robyn_refresh),24	
print.robyn_rerresn(robyn_rerresn), 24 print.robyn_save (robyn_save), 31	
print.robyn_save(robyn_save), 31 print.robyn_write(robyn_write), 34	
prophet_decomp, 9	
propriet_accomp, >	