Package 'BPST'

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R topics documented:
basis cv.BPST data.BPST fit.BPST inVT plot.BPST

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basis

Bivariate Spline Basis Function

Description

This function generates the basis for bivariate spline over triangulation.

Usage

```
basis(V, Tr, d = 5, r = 1, Z, Hmtx = TRUE, Kmtx = TRUE, QR = TRUE, TA = TRUE)
```

is TRUE.

Arguments

r	guments	
	V	The N by two matrix of vertices of a triangulation, where N is the number of vertices. Each row is the coordinates for a vertex.
	Tr	The triangulation matrix of dimention nT by three, where nT is the number of triangles in the triangulation. Each row is the indices of vertices in V.
	d	The degree of piecewise polynomials – default is 5, and usually d is greater than one1 represents piecewise constant.
	r	The smoothness parameter – default is 1, and $0 \le r < d$.
	Z	The cooridinates of dimension n by two. Each row is the coordinates of a point.
	Hmtx	The indicator of whether the smoothness matrix $\mbox{\tt H}$ need to be generated – default is TRUE.
	Kmtx	The indicator of whether the energy matrix K need to be generated – default is TRUE.
	QR	The indicator of whether a QR decomposition need to be performed on the smoothness matrix – default is TRUE.
	TA	The indicator of whether the area of the triangles need to be calculated – default

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Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

Value

A list of vectors and matrice, including:

В The spline basis function of dimension n by $nT^*\{(d+1)(d+2)/2\}$, where n is the number of observationed points, nT is the number of triangles in the given triangulation, and d is the degree of the spline. If some points do not fall in the triangulation, the generation of the spline basis will not take those points into consideration. Ind.inside A vector contains the indexes of all the points which are inside the triangulation. Н The smoothness matrix.

Q2 The Q2 matrix after QR decomposition of the smoothness matrix H.

The thin-plate energy function. Κ

tria.all The area of each triangle within the given triangulation.

Examples

```
# example 1
xx=c(-0.25, 0.75, 0.25, 1.25)
yy=c(-0.25,0.25,0.75,1.25)
Z=cbind(xx,yy)
d=4; r=1;
V0=rbind(c(0,0),c(1,0),c(1,1),c(0,1))
Tr0=rbind(c(1,2,3),c(1,3,4))
basis(V0,Tr0,d,r,Z)
```

cv.BPST

Cross-validation using Bivariate Penalized Spline over Triangulation

Description

This function implements k-fold cross-validation via bivariate penlized spline over triangulation, and returns the mean squared prediction error.

Usage

```
cv.BPST(Y, Z, V, Tr, d = 5, r = 1, lambda = 10^seq(-6, 6, by = 0.5),
 nfold = 10, Hmtx = TRUE, Kmtx = TRUE, QR = TRUE, TA = TRUE)
```

Arguments

Υ The response variable observed over the domain.

The cooridinates of dimension n by two. Each row is the coordinates of a point. Ζ

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V	The N by two matrix of vertices of a triangulation, where N is the number of vertices. Each row is the coordinates for a vertex.
Tr	The triangulation matrix of dimention nT by three, where nT is the number of triangles in the triangulation. Each row is the indices of vertices in V.
d	The degree of piecewise polynomials – default is 5, and usually d is greater than one1 represents piecewise constant.
r	The smoothness parameter – default is 1, and $0 \le r < d$.
lambda	The tuning parameter – default is $10^{(}-6,-5.5,-5,\ldots,5,5.5,6)$.
Hmtx	The indicator of whether the smoothness matrix $\mbox{\tt H}$ need to be generated – default is TRUE.
Kmtx	The indicator of whether the energy matrix K need to be generated – default is TRUE.
QR	The indicator of whether a QR decomposition need to be performed on the smoothness matrix – default is TRUE.
ТА	The indicator of whether the area of the triangles need to be calculated – default is TRUE.
nfolds	The number of folds – default is 10. Although nfold can be as large as the sample size (leave-one-out CV), it is not recommended for large datasets. Smallest value allowable for nfolds is 3.

Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

Value

1amc The tuning parameter selected by k-fold cross validation (CV).mspe The mean squared prediction error calculated by k-fold cross validation (CV).

Examples

```
# Triangulation
# Option 1;
data(V1); data(Tr1); d=5; r=1; V=V1; Tr=Tr1;
# Option 2
# data(V2); data(Tr2); d=5; r=1; V=V2; Tr=Tr2;
d=-1; r=1;
# Grid Points
n1.grid=101; n2.grid=101; n.grid=n1.grid*n2.grid;
u.grid=seq(0,1,length.out=n1.grid)
v.grid=seq(0,1,length.out=n2.grid)
```

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```
uu.grid=rep(u.grid,each=n2.grid)
vv.grid=rep(v.grid,times=n1.grid)
Z.grid=as.matrix(cbind(uu.grid,vv.grid))
func=1; sigma=0.1;
gridpoints=data.BPST(Z.grid,V,Tr,func,sigma,2019)
Y.grid=gridpoints$Y; mu.grid=gridpoints$mu;
ind=gridpoints$ind; ind.grid=(1:n.grid)[ind==1];
# Simulation parameters
n=2000;
ind.sam=sort(sample(ind.grid,n))
Y=as.matrix(gridpoints$Y[ind.sam]); Z=as.matrix(gridpoints$Z[ind.sam,]);
cv.BPST(Y,Z,V,Tr,d,r,lambda=10^seq(-6,6,by=0.5),nfold=10)
```

data.BPST

Generate testing dataset for bivariate spline smoothing.

Description

This function generate the testing dataset for bivariate spline smoothing.

Usage

```
data.BPST(Z, V, Tr, func = 1, sigma = 0.1, iter = 2019)
```

Arguments

Z	The cooridinates of dimension n by two. Each row is the coordinates of a point.
V	The N by two matrix of vertices of a triangulation, where N is the number of vertices. Each row is the coordinates for a vertex.
Tr	The triangulation matrix of dimention nT by three, where nT is the number of triangles in the triangulation. Each row is the indices of vertices in V.
func	The choice of test function – default is 1. Possible choices include 1,2,3,4,5,6,7,8.
sigma	The standard deviation of the white noise – default is 0.1.

Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

Value

A list of vectors and matrice, including:

Y The response variable.

mu The mean function.

Z The coordinates.

ind A vector contains the indicators whether the point is inside the given triangula-

tion.

fit.BPST

f	i	t.	В	PS ⁻	Γ

Model Fitting using Bivariate Penalized Spline over Triangulation

Description

This function conducts the model fitting via bivariate penlized spline over triangulation.

Usage

```
fit.BPST(Y, Z, V, Tr, d = 5, r = 1, lambda = 10^seq(-6, 6, by = 0.5), Hmtx = TRUE, Kmtx = TRUE, QR = TRUE, TA = TRUE)
```

Arguments

Suments	
Υ	The response variable observed over the domain.
Z	The cooridinates of dimension n by two. Each row is the coordinates of a point.
V	The N by two matrix of vertices of a triangulation, where N is the number of vertices. Each row is the coordinates for a vertex.
Tr	The triangulation matrix of dimention nT by three, where nT is the number of triangles in the triangulation. Each row is the indices of vertices in V.
d	The degree of piecewise polynomials – default is 5, and usually d is greater than one1 represents piecewise constant.
r	The smoothness parameter – default is 1, and $0 \le r < d$.
lambda	The tuning parameter – default is $10^{(}-6,-5.5,-5,\ldots,5,5.5,6)$.
Hmtx	The indicator of whether the smoothness matrix $\mbox{\tt H}$ need to be generated – default is TRUE.
Kmtx	The indicator of whether the energy matrix K need to be generated – default is TRUE.
QR	The indicator of whether a QR decomposition need to be performed on the smoothness matrix – default is TRUE.
TA	The indicator of whether the area of the triangles need to be calculated – default is TRUE.

Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

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Value

A list of vectors and matrice, including:

gamma_hat The estimated spline coefficients. The tuning parameter selected by Generalized Cross Validation (GCV). lamc В The spline basis function of dimension n by $nT^*{(d+1)(d+2)/2}$, where n is the number of observationed points, nT is the number of triangles in the given triangulation, and d is the degree of the spline. The length of points means the length of ordering indices of observation points. If some points do not fall in the triangulation, the generation of the spline basis will not take those points into consideration. Ind.inside A vector contains the indexes of all the points which are inside the triangulation. Н The smoothness matrix. The Q2 matrix after QR decomposition of the smoothness matrix H. Q2

tria.all The area of each triangle within the given triangulation.

The thin-plate energy function.

Examples

Κ

```
# Triangulation
# Option 1;
# data(V1); data(Tr1); d=5; r=1; V=V1; Tr=Tr1;
# Option 2
data(V2); data(Tr2); d=5; r=1; V=V2; Tr=Tr2;
d=5; r=1;
# Grid Points
n1.grid=101; n2.grid=101; n.grid=n1.grid*n2.grid;
u.grid=seq(0,1,length.out=n1.grid)
v.grid=seq(0,1,length.out=n2.grid)
uu.grid=rep(u.grid,each=n2.grid)
vv.grid=rep(v.grid,times=n1.grid)
Z.grid=as.matrix(cbind(uu.grid,vv.grid))
func=1; sigma=0.1;
gridpoints=data.BPST(Z.grid, V, Tr, func, sigma, 2019)
Y.grid=gridpoints$Y; mu.grid=gridpoints$mu;
ind=gridpoints$ind; ind.grid=(1:n.grid)[ind==1];
# Simulation parameters
n=2000;
ind.sam=sort(sample(ind.grid,n))
Y=as.matrix(gridpoints$Y[ind.sam]); Z=as.matrix(gridpoints$Z[ind.sam,]);
mfit=fit.BPST(Y,Z,V,Tr,d,r,lambda=10^seq(-6,6,by=0.5))
rmse=sqrt(mean((Y-mfit$Yhat)^2,na.rm=TRUE))
mpred=predict(mfit,Z.grid)
rmspe=sqrt(mean((Y.grid-mpred$Ypred)^2,na.rm=TRUE))
cat("rmse =",rmse,"and rmspe =",rmspe,"\n")
plot(mfit,Z.grid)
```

inVT

inVT	Decide whether a point is inside of a given triangulation.

Description

This function is used to decided whether a point is inside of a given triangulation.

Usage

```
inVT(V0, Tr0, xx, yy)
```

Arguments

V0	The N by two matrix of vertices of a triangulation, where N is the number of vertices. Each row is the coordinates for a vertex.
Tr0	The triangulation matrix of dimention nT by three, where nT is the number of triangles in the triangulation. Each row is the indices of vertices in V.
xx	The x-cooridinate of points of dimension n by one.
уу	The y-cooridinate of points of dimension n by one.

Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

Value

A list of vectors, including:

ind	A vector of dimension n by one matrix that lists whether the points are inside of a
	given triangulation. 0 – represents outside the triangulation, while 1 – represents
	inside the triangulation.

ind.inside A vector contains the indexes of all the points which are inside the triangulation.

Examples

```
xx=c(-0.25,0.75,0.25,1.25)
yy=c(-0.25,0.25,0.75,1.25)
V0=rbind(c(0,0),c(1,0),c(1,1),c(0,1))
Tr0=rbind(c(1,2,3),c(1,3,4))
inVT(V0,Tr0,xx,yy)
```

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plot.BPST	Produces the contour plot for the estimated surface of a fitted "BPST" object.

Description

This function produces the contour map for the estimated surface of a fitted "BPST" object.

Usage

```
## S3 method for class 'BPST'
plot(mfit, Zgrid = NULL)
```

Arguments

mfit Fitted "BPST" object.

Zgrid The grid points used to construct the contour plot.

Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

Value

None

predict.BPST Make predictions from a fitted BPST object.

Description

This function is used to make predictions of a fitted BPST object.

Usage

```
## S3 method for class 'BPST'
predict(mfit, Zpred = NULL)
```

Arguments

mfit Fitted "BPST" object.

Zpred The cooridinates for prediction – default is the observed coordinates, Z.

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Details

This R program is modified based on the Matlab program written by Ming-Jun Lai from the University of Georgia and Li Wang from the Iowa State University.

Value

A vector of predicted values is returned.

Examples

```
# Triangulation
# Option 1;
# data(V1); data(Tr1); d=5; r=1; V=V1; Tr=Tr1;
# Option 2
data(V2); data(Tr2); d=5; r=1; V=V2; Tr=Tr2;
d=5; r=1;
# Grid Points
n1.grid=101; n2.grid=101; n.grid=n1.grid*n2.grid;
u.grid=seq(0,1,length.out=n1.grid)
v.grid=seq(0,1,length.out=n2.grid)
uu.grid=rep(u.grid,each=n2.grid)
vv.grid=rep(v.grid,times=n1.grid)
Z.grid=as.matrix(cbind(uu.grid,vv.grid))
func=1; sigma=0.1;
gridpoints=data.BPST(Z.grid,V,Tr,func,sigma,2019)
Y.grid=gridpoints$Y; mu.grid=gridpoints$mu;
ind=gridpoints$ind; ind.grid=(1:n.grid)[ind==1];
# Simulation parameters
n=2000;
ind.sam=sort(sample(ind.grid,n))
Y=as.matrix(gridpoints$Y[ind.sam]); Z=as.matrix(gridpoints$Z[ind.sam,]);
\label{eq:mfit} \textit{mfit=fit.BPST}(Y,Z,V,Tr,d,r,lambda=10^seq(-6,6,by=0.5))
rmse=sqrt(mean((Y-mfit$Yhat)^2,na.rm=TRUE))
mpred=predict(mfit,Z.grid)
rmspe=sqrt(mean((Y.grid-mpred$Ypred)^2,na.rm=TRUE))
cat("rmse =",rmse,"and rmspe =",rmspe,"\n")
```

Tr1

 $\label{thm:example} \textit{Example of triangulation of a rectangular domain.}$

Description

A matrix of a triangulation over a rectangular domain.

Usage

```
data('Tr1')
```

Format

Tr1 is a matrix of a triangulation over a rectangular domain.

Tr2

References

This example is generated from R package "Triangulation".

Tr2

Example of triangulation of an irregular domain.

Description

A matrix of a triangulation over an irregular domain.

Usage

```
data('Tr2')
```

Format

Tr2 is a matrix of a triangulation over an irregular domain.

References

This example is generated from R package "Triangulation".

۷1

Example of vertices of a rectangular domain.

Description

A matrix of coordinates of the vertices over a rectangular domain.

Usage

```
data('V1')
```

Format

V1 is a matrix of coordinates of the vertices over a rectangular domain.

References

This example is generated from R package "Triangulation".

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٧2

Example of vertices of an irregular domain.

Description

A matrix of coordinates of the vertices over an irregular domain.

Usage

```
data('V2')
```

Format

V2 is a matrix of coordinates of the vertices over an irregular domain.

References

This example is generated from R package "Triangulation".

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