

Package ‘BspineCurve’

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Type Package

Title B-Spline curve fitting using ADMM

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Description This package provides functions for B-spline curve fitting using the Alternating Direction Method of Multipliers (ADMM). It supports automatic selection of regularization parameters and model selection using AIC and BIC criteria.

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bspline.curve.admm_lambdas	
	<i>B-spline Curve Fitting using ADMM</i>

Description

This function performs B-spline curve fitting using the Alternating Direction Method of Multipliers (ADMM). It solves for the B-spline coefficients under a regularization scheme that encourages smoothness by applying a group lasso penalty. The function returns fitted coefficients and model selection criteria across a range of regularization parameters.

Usage

```
bspline.curve.admm_lambdas(y, D, B, lambdas = NULL, lam_max = 100,  
lam_min = 1e-05, n_lambda = 100, max_iter = 500, epsilon = 1e-5, eta_c = 0.1)
```

Arguments

<code>y</code>	A numeric vector or matrix representing the observed data.
<code>D</code>	A difference matrix used for regularization in the ADMM algorithm. It is typically generated using <code>bspline_jump(knots, order)</code> .
<code>B</code>	A B-spline basis matrix corresponding to the design matrix. It is typically generated using <code>bsplines(t, knots, order)</code> .
<code>lambdas</code>	A vector of regularization parameters. If <code>NULL</code> , a sequence of lambda values is automatically generated.
<code>lam_max</code>	The maximum lambda value for automatic generation (only used if <code>lambdas</code> is <code>NULL</code>).
<code>lam_min</code>	The minimum lambda value for automatic generation (only used if <code>lambdas</code> is <code>NULL</code>).
<code>n_lambda</code>	The number of lambda values to generate (only used if <code>lambdas</code> is <code>NULL</code>).
<code>max_iter</code>	The maximum number of iterations for the ADMM algorithm.
<code>epsilon</code>	The convergence threshold for the iterative algorithm. The algorithm stops when the absolute difference between the penalized residual sum of squares (RSS) in consecutive iterations is less than <code>epsilon</code> .
<code>eta_c</code>	A constant factor to compute the ADMM parameter <code>eta</code> .

Value

A list containing results for all lambda values and model selection criteria. The list includes:

- xi** Estimated coefficient matrix for each lambda value.
- Bb** Fitted values computed as $B \%*\% xi$ for each lambda.
- alpha** Auxiliary variable estimates from the ADMM algorithm.
- eta** The computed ADMM parameter `eta`.
- lambda** The sequence of regularization parameters used in fitting.
- u** Dual variables from the ADMM algorithm.
- iteration** Number of iterations performed for convergence.
- obj_f** Final penalized residual sum of squares (RSS) for each lambda.
- aic** A vector of Akaike Information Criterion (AIC) values for all lambda values.
- bic** A vector of Bayesian Information Criterion (BIC) values for all lambda values.
- r** The total number of lambda values considered.
- best_aic** The model results corresponding to the lambda with the lowest AIC.
- best_bic** The model results corresponding to the lambda with the lowest BIC.

Examples

```
set.seed(123)
n <- 100
order <- 3
dimension <- 10

# Generate time points

t <- seq(0, 1, length.out = n)
```

```
# Compute B-spline basis and difference matrix

knots <- knots_quantile(t, dimension, order)
xi <- matrix(rnorm(2 * dimension), ncol = 2)
B <- bsplines(t, knots, order)
D <- bspline_jump(knots, order)

# Generate synthetic response data

f <- B
e <- matrix(rnorm(2 * n, sd = 0.1), ncol = 2)
y <- f + e

# Perform B-spline curve fitting using ADMM

fit <- bspline.curve.admm_lambdas(y, D, B)

# Plot observed data and fitted curve

best_index = which.min(fit$bic)
plot(y, col = "gray")
# true control points and curve
text(xi, col = "black", cex = 1)
lines(f, col = "black")
# fitted control points and curve
text(fit[[best_index]]$xi, col = "red", cex = 1)
lines(fit[[best_index]]$Bb, col = "red", lty = 2)
title("B-spline Curve Fitting via ADMM")
```

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