```
3 head(iris) \mbox{\tt\#} inspecting the first six rows of the dataset
4 str(iris) # structure of the dataset
5 library(ggplot2)
6 library(e1071)
7
                              A data frame: 6 × 5
        Sepal.Length Sepal.Width Petal.Length Petal.Width Species
               <dbl>
                             <dbl>
                                           <dbl>
                                                         <dbl>
                                                                 <fct>
     1
                 5.1
                               3.5
                                             1.4
                                                           0.2
                                                                 setosa
     2
                  4.9
                               3.0
                                             1.4
                                                           0.2
                                                                 setosa
     3
                  4.7
                               3.2
                                              1.3
                                                           0.2
                                                                 setosa
     4
                  4.6
                               3.1
                                              1.5
                                                           0.2
                                                                 setosa
                  5.0
                               3.6
                                             1.4
                                                           0.2
                                                                 setosa
     6
                                             1.7
                  5.4
                               3.9
                                                           0.4
                                                                 setosa
     'data.frame': 150 obs. of 5 variables:
     $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
     $ Sepal.Width : num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
     $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
     $ Petal.Width : num    0.2    0.2    0.2    0.2    0.4    0.3    0.2    0.2    0.1    ...
                  : Factor w/ 3 levels "setosa","versicolor",..: 1 1 1 1 1 1 1 1 1 1 ...
1 install.packages("e1071")
    Installing package into '/usr/local/lib/R/site-library'
(as 'lib' is unspecified)
    also installing the dependency 'proxy'
1 # we will seperate the Species based on the color and plot with Petal.Legth Vs Petal. Width
2 # We can clearly see the seperation of Setosa however, there is an overlappings in Versicolor and Virginica.
3 # Now we plot using the aplot() fuction, X= Petal. Length, Y= Petal. Width using the color seperation respect to # Species.
4 qplot(Petal.Length, Petal.Width, data=iris, color = Species)
    Warning message:
    "`qplot()` was deprecated in ggplot2 3.4.0."
                                     ... . . .
                                   .....
                               . ... ...
           ...
1 # Now we can use the built in svm() function that comes in the e1071 library # here we will name our first svm model as #svm_model1
2 \# read the svm() documentation on RStudio by using the help(svm) function help ("svm")
3 svm_model1 <- svm(Species~., data = iris )</pre>
1 summary(svm_model1)
    Call:
    svm(formula = Species ~ ., data = iris)
    Parameters:
       SVM-Type: C-classification
     SVM-Kernel: radial
           cost: 1
    Number of Support Vectors: 51
     (8 22 21)
    Number of Classes: 3
    Levels:
     setosa versicolor virginica
1 \# Prediction using the model (svm_model1) we created on the iris dataset.
2 pred1 <- predict(svm_model1, iris)</pre>
3 # creating a table using the predicted one and the actual iris dataset
4 table1 <- table(Predicted = pred1, Actual = iris$Species)
5 table1
6
                 Actual
    Predicted
                 setosa versicolor virginica
      setosa
                     50
                                 0
                                            0
      versicolor
                      0
                                 48
                                            2
                                            48
      virginica
1 \mbox{\tt \#We} can calculate the modell accuracy
2 Model1_accuracyRate =sum(diag(table1) )/sum(table1)
3 Model1_accuracyRate
4 # We can calcuate the missclassification rate
5 Model1_MissClassificationRate = 1 - Model1_accuracyRate
{\tt 6~Model1\_MissClassificationRate}\\
```

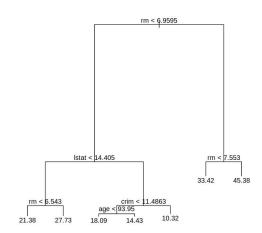
1 #Support Vector Machine (SVM) example using iris dataset

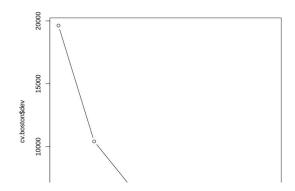
2 data(iris)

```
0.9733333333333333
1 # Now we can use the built in svm() function that comes in the e1071 library # here we will name our first svm model as #svm_model1
2 \# read the svm() documentation on RStudio by using the help(svm) function help ("svm")
 3 svm_model1 <- svm(Species~., data = iris,kernel = "polynomial" )</pre>
 4
1 summary(svm_model1)
    Call:
    svm(formula = Species ~ ., data = iris, kernel = "polynomial")
       SVM-Type: C-classification
      SVM-Kernel: polynomial
           cost:
          degree:
          coef.0: 0
    Number of Support Vectors: 54
     ( 6 26 22 )
    Number of Classes: 3
    Levels:
     setosa versicolor virginica
1 \# Prediction using the model (svm_model1) we created on the iris dataset.
2 pred1 <- predict(svm_model1, iris)</pre>
 3 \# creating a table using the predicted one and the actual iris dataset
 4 table1 <- table(Predicted = pred1, Actual = iris$Species)</pre>
5 table1
                 Actual
                  setosa versicolor virginica
    Predicted
       setosa
                      50
                       0
                                 50
       virginica
                       0
                                           43
1 #We can calculate the modell accuracy
 2 Model1_accuracyRate =sum(diag(table1) )/sum(table1)
 3 Model1_accuracyRate
 4 # We can calcuate the missclassification rate
 5 Model1_MissClassificationRate = 1 - Model1_accuracyRate
 {\tt 6~Model1\_MissClassificationRate}
    0.953333333333333
     0.046666666666666
1 ######I noticed decrease in accuracy after the kernel was set to polynomial.
1 install.packages("tree")
     Installing package into '/usr/local/lib/R/site-library'
    (as 'lib' is unspecified)
1 # Fitting a Regression Trees
 2 library(MASS)
 3 library(tree)
 4 set.seed (1)
 5 head (Boston)
 6 train =sample(1:nrow(Boston), nrow(Boston)/2)
 7 tree.boston = tree (medv~.,Boston, subset = train )
 8 summary (tree.boston)
9 # Note that the output summary 0 indicates that only three of the variables have been
10 \# used to constructing the tree. In the context of a regression tree,
11 # the deviance is simly the sum of squared errors for the tree.
12 # Regression Tree
13 tree ( formula = medv ~., data = Boston, subset = train )
14
                                                 A data.frame: 6 × 14
           crim
                    zn indus
                                chas
                                        nox
                                                rm
                                                      age
                                                             dis
                                                                    rad
                                                                            tax ptratio black lstat
                                                                                                         medv
                        <dbl> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <int>
                                                                                         <dbl>
                                                                                                 <dbl> <dbl>
                                                                          <dbl>
     1 0.00632
                         2.31
                                   0 0.538 6.575
                                                     65.2 4.0900
                                                                           296
                                                                                    15.3 396.90
                                                                                                  4.98
                    18
                                                                      1
                                                                                                         24.0
     2 0.02731
                     0
                         7.07
                                   0 0.469 6.421
                                                     78 9 4 9671
                                                                      2
                                                                           242
                                                                                    17.8 396.90
                                                                                                         21.6
                                                                                                  9.14
     3 0.02729
                     0
                         7.07
                                   0 0.469 7.185
                                                     61.1 4.9671
                                                                      2
                                                                           242
                                                                                    17.8 392.83
                                                                                                  4.03
                                                                                                         34.7
      4 0.03237
                     0
                         2.18
                                   0 0.458 6.998
                                                     45.8 6.0622
                                                                      3
                                                                           222
                                                                                    18.7 394.63
                                                                                                  2.94
                                                                                                         33.4
      5 0.06905
                                   0 0.458
                                                                                    18.7
     6 0.02985
                     0 218
                                                                                    18.7 394.12 5.21 28.7
                                   0 0.458 6.430 58.7 6.0622
                                                                           222
    Regression tree:
     tree(formula = medv ~ ., data = Boston, subset = train)
     Variables actually used in tree construction:
                "lstat" "crim" "age"
     [1] "rm"
     Number of terminal nodes: 7
     Residual mean deviance: 10.38 = 2555 / 246
    Distribution of residuals:
     Min. 1st Qu. Median Mean 3rd Qu. Max.
-10.1800 -1.7770 -0.1775 0.0000 1.9230 16.5800
    node), split, n, deviance, yval
           * denotes terminal node
      1) root 253 19450.0 21.79
        2) rm < 6.9595 222 6794.0 19.35
          4) lstat < 14.405 135 1816.0 22.51
            8) rm < 6.543 111 763.1 21.38 *
            9) rm > 6.543 24 256.5 27.73 *
          5) lstat > 14.405 87 1554.0 14.46
           10) crim < 11.4863 61 613.8 16.23
             20) age < 93.95 30 245.7 18.09 *
21) age > 93.95 31 164.1 14.43 *
           11) crim > 11.4863 26 302.7 10.32 *
```

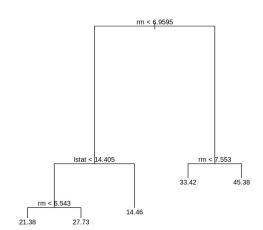
3) rm > 6.9595 31 1929.0 39.21 6) rm < 7.553 16 505.5 33.42 * 7) rm > 7.553 15 317.0 45.38 *

```
1 # Regression Tree
 2 tree (formula = medv ~., , data = Boston, subset = train)
3 # We now plot the tree
4 plot(tree.boston)
5 text(tree.boston, pretty =0 )
6 \ \# The variable "Istat" measure the percentage of the individuals with lower socioeconimics status
7 # The tree indicates that the lower values of 1stat corresponds to more expensive houses.
8 # Now we use the cv.tree() function to see whether pruning the tree will
9 # improve performance.
10 cv.boston=cv.tree(tree.boston)
11 plot (cv.boston$size, cv.boston$dev, typ ='b')
12
    node), split, n, deviance, yval
           * denotes terminal node
     1) root 253 19450.0 21.79
       2) rm < 6.9595 222 6794.0 19.35
         4) lstat < 14.405 135 1816.0 22.51
           8) rm < 6.543 111 763.1 21.38 *
           9) rm > 6.543 24 256.5 27.73 *
         5) İstat > 14.405 87 1554.0 14.46
          10) crim < 11.4863 61 613.8 16.23
          3) rm > 6.9595 31 1929.0 39.21
         6) rm < 7.553 16 505.5 33.42 * 7) rm > 7.553 15 317.0 45.38 *
```





1 #In this case, the most complex tree is selected by cross-validation. # How- ever, if we wish to prune the tree, we could do so as follows, #using the prune.tree() function
2 prune.boston=prune.tree (tree.boston , best =5)
3 plot (prune.boston)
4 text (prune.boston , pretty=0)



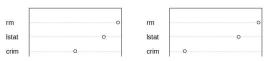
```
1
2 yhat=predict(tree.boston , newdata=Boston [-train , ])
3 boston.test=Boston [-train , "medv"]
4 plot (yhat, boston.test)
5
6 abline (0,1)
7 mean ((yhat-boston.test)^2)
8  #In other words, the test set MSE associated with the regression tree is 25.05 .
9 # The square root of the MSE is therefore around 5.005,
10 # indicating that this model leads to test predictions that
11 # are within around $5,005 of the true median home value for the suburb.
```

```
20
         40
 1 install.packages("randomForest")
     Installing package into '/usr/local/lib/R/site-library'
(as 'lib' is unspecified)
                  8 0
 1 library(randomForest)
     randomForest 4.7-1.1
     Type rfNews() to see new features/changes/bug fixes.
     Attaching package: 'randomForest'
     The following object is masked from 'package:ggplot2':
         margin
 1 # Bagging and Random Forest Example
 3 set.seed(1)
 4 bag.boston = randomForest(medv ~., data=Boston, subset = train, mtry=13, importance=TRUE)
 5 bag.boston
 6 # The argument mtry=13 indicates that all 13 predictors should be considered
 7\ \mbox{\#} for each split of the tree-in other words, that bagging should be done.
 8\ \mbox{\#} How well does this bagged model perform on the test set?
 9 yhat.bag = predict (bag.boston , newdata=Boston[-train , ])
10 plot(yhat.bag, boston.test)
11 # adding the abline()
12 abline (0,1)
13 mean ((yhat.bag-boston.test)^2)
14
     Call:
      randomForest(formula = medv ~ ., data = Boston, mtry = 13, importance = TRUE,
                                                                                            subset = train)
                    Type of random forest: regression
Number of trees: 500
     No. of variables tried at each split: 13
               Mean of squared residuals: 11.39601
                         % Var explained: 85.17
     23.5927297079061
        20
         9
        30
                                     30
                                yhat.bag
 2 bag.boston=randomForest (medv~. , data = Boston, subset=train, mtry=13, ntree =25 )
 3 yhat.bag = predict (bag.boston , newdata = Boston [-train ,])
 4 mean ((yhat.bag-boston.test)^2)
     23.6671575152042
 1 set.seed(1)
 2 rf.boston=randomForest (medv~. , data=Boston, subset=train,
 3 mtry =6, importance = TRUE)
 4 yhat.rf= predict (rf.boston , newdata=Boston[-train , ])
 5 mean ((yhat.rf-boston.test) ^2)
 6
     19.6202073910648
 1 importance(rf.boston)
 2 \# Two measures of variable importance are reported.
 3 #The former is based upon the mean decrease of accuracy in predictions on # the out of bag samples when a given variable is excluded from the model.
 4 #The latter is a measure of the total decrease in node impurity that results " from splits over that variable, averaged over all trees.
 5 # In the case of regression trees, the node impurity is measured by the training RSS, # and for classification trees by the deviance.
 6\ \mbox{\# Plots} of these importance measures can be produced using the varImpPlot () function.
 7 varImpPlot (rf.boston)
```

A matrix: 13 × 2 of type dbl

	%IncMSE	IncNodePurity	
crim	16.697017	1076.08786	
zn	3.625784	88.35342	
indus	4.968621	609.53356	
chas	1.061432	52.21793	
nox	13.518179	709.87339	
rm	32.343305	7857.65451	
age	13.272498	612.21424	
dis	9.032477	714.94674	
rad	2.878434	95.80598	
tax	9.118801	364.92479	
ptratio	8.467062	823.93341	
black	7.579482	275.62272	
Istat	27.129817	6027.63740	

rf.boston



1 install.packages("cvTools")

Installing package into '/usr/local/lib/R/site-library'
(as 'lib' is unspecified)

also installing the dependencies 'DEoptimR', 'robustbase'

zn rad o

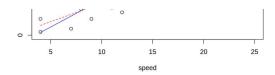
1 install.packages("robustbase")

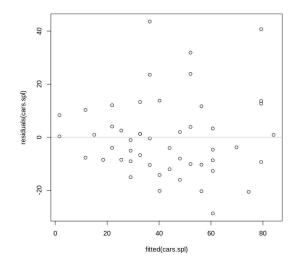
Installing package into '/usr/local/lib/R/site-library'
(as 'lib' is unspecified)

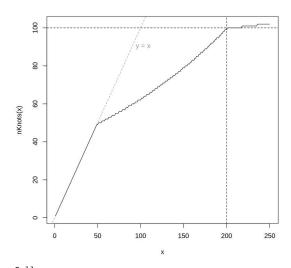
- 1 library(cvTools)
- 2 library(robustbase)
- 3 data(coleman)
- 4 call <- call("lmrob", formula = $Y \sim .$)
- 5 # set up folds for cross-validation
- 6 folds <- cvFolds(nrow(coleman), K = 5, R = 10)
- 7 # perform cross-validation
- 8 cvTool(call, data = coleman, y = coleman\$Y, cost = rtmspe, folds = folds, costArgs = list(trim = 0.1))
- 9 #vary K and R
- 10 #look at cvfits, use densityplot,
- 11 tuning <- list(tuning.psi=seq(2., 6., 20))</pre>
- 12 cvFitsLmrob <- cvTuning(call, data = coleman, y = coleman\$Y, tuning = tuning, cost = rtmspe, folds = folds, costArgs = list(trim = 0.1))
- 13 # look at output
- 14 cvFitsLmrob
- 15 # summarize
- 16 aggregate(cvFitsLmrob, summary) 17

```
1.2061900
      1.0399689
      1.0958950
      1.0251480
      1.3006212
      1.2480431
     1.0827943
      1.1132592
      1.0614847
     0.8597776
    Warning message in lmrob.fit(x, y, control, init = init):
    "M-step did NOT converge. Returning unconverged SM-estimate"
1 install.packages("robustbase")
2 install.packages("cvTools")
3 library("robustbase")
 4 require(cvTools)
 5 data("coleman")
 6 set.seed(1234) # set seed for reproducibility
 7 ## set up folds for cross-validation
8 folds <- cvFolds(nrow(coleman), K = 5, R = 10)
9 ## compare raw and reweighted LTS estimators for
10 ## 50% and 75% subsets
11 # 50% subsets
12 fitLts50 <- ltsReg(Y ~ ., data = coleman, alpha = 0.5)
13 cvFitLts50 <- cvLts(fitLts50, cost = rtmspe, folds = folds,
14 fit = "both", trim = 0.1)
15 # 75% subsets
16 fitLts75 <- ltsReg(Y \sim ., data = coleman, alpha = 0.75)
17 cvFitLts75 <- cvLts(fitLts75, cost = rtmspe, folds = folds,
18 fit = "both", trim = 0.1)
19 # combine results into one object
20 cvFitsLts <- cvSelect("0.5" = cvFitLts50, "0.75" = cvFitLts75)
21 cvFitsLts
22 # "cv" object
23 ncv(cvFitLts50)
24 nfits(cvFitLts50)
25 cvNames(cvFitLts50)
26 cvNames(cvFitLts50) <- c("improved", "initial")
27 fits(cvFitLts50)
28 cvFitLts50
29 # "cvSelect" object
30 ncv(cvFitsLts)
31 nfits(cvFitsLts)
32 cvNames(cvFitsLts)
33 cvNames(cvFitsLts) <- c("improved", "initial")
34 fits(cvFitsLts)
35 fits(cvFitsLts) <- 1:2
36 cvFitsLts
37
    Installing package into '/usr/local/lib/R/site-library'
    (as 'lib' is unspecified)
    Installing package into '/usr/local/lib/R/site-library'
    (as 'lib' is unspecified)
    5-fold CV results:
       Fit reweighted
    1 0.5 1.165749 1.528544
    2 0.75 1.011054 1.167683
    Best model:
    reweighted
                       raw
         "0.75"
                    "0.75"
    NULL
     'reweighted' · 'raw'
    NULL
    5-fold CV results:
     improved initial
    1.165749 1.528544
     'reweighted' · 'raw'
    0.5 0.75
    ▶ Levels:
    5-fold CV results:
      Fit improved initial
    1 1.165749 1.528544
    2 2 1.011054 1.167683
    Best model:
     improved initial
 1 # set up folds for cross-validation
2 folds <- cvFolds(nrow(coleman), K = 5, R = 10)</pre>
 3 ## compare LS, MM and LTS regression
 4 \# perform cross-validation for an LS regression model
 5 fitLm <- lm(Y \sim ., data = coleman)
 6 cvFitLm <- cvLm(fitLm, cost = rtmspe,
 7 folds = folds, trim = 0.1)
 8 # perform cross-validation for an MM regression model
9 fitLmrob <- lmrob(Y ~ ., data = coleman)</pre>
10 cvFitLmrob <- cvLmrob(fitLmrob, cost = rtmspe,</pre>
11 folds = folds, trim = 0.1)
12 # perform cross-validation for an LTS regression model
13 fitLts <- ltsReg(Y ~ ., data = coleman)</pre>
14 cvFitLts <- cvLts(fitLts, cost = rtmspe,
15 folds = folds, trim = 0.1)
16 # compare cross-validation results
17 cvSelect(LS = cvFitLm, MM = cvFitLmrob, LTS = cvFitLts)
18 ## compare raw and reweighted LTS estimators for
19 ## 50% and 75% subsets
20 # 50% subsets
21 fitLts50 <- ltsReg(Y ~ ., data = coleman, alpha = 0.5)
22 cvFitLts50 <- cvLts(fitLts50, cost = rtmspe, folds = folds,
23 fit = "both", trim = 0.1)
24 # 75% subsets
25 fitLts75 <- ltsReg(Y \sim ., data = coleman, alpha = 0.75)
26 cvFitLts75 <- cvLts(fitLts75, cost = rtmspe, folds = folds,
27 fit = "both", trim = 0.1)
28 # combine and plot results
29 cvSelect("0.5" = cvFitLts50, "0.75" = cvFitLts75)
```

```
Warning message in lf.cov(init, x = x):
     ".vcov.avar1: negative diag(<vcov>) fixed up; consider 'cov=".vcov.w."' instead"
    5-fold CV results:
      Fit
    1 LS 1.742408
    2 MM 1.201736
    3 LTS 1.219383
     Best model:
     "MM"
    5-fold CV results:
       Fit reweighted
                            raw
    1 0.5 1.219383 1.607021
    2 0.75 1.038942 1.222661
     Best model:
    reweighted
         "0.75"
                    "0.75"
1 set.seed(1234) # set seed for reproducibility
 2 # set up folds for cross-validation
 3 folds <- cvFolds(nrow(coleman), K = 5, R = 10)</pre>
 4 # perform cross-validation for an LS regression model
 5 fitLm <- lm(Y \sim ., data = coleman)
 6 repCV(fitLm, cost = rtmspe, folds = folds, trim = 0.1)
 7 # perform cross-validation for an MM regression model
 8 fitLmrob <- lmrob(Y \sim ., data = coleman)
9 repCV(fitLmrob, cost = rtmspe, folds = folds, trim = 0.1)
10 # perform cross-validation for an LTS regression model
11 fitLts <- ltsReg(Y ~ ., data = coleman)</pre>
12 repCV(fitLts, cost = rtmspe, folds = folds, trim = 0.1)
13 repCV(fitLts, cost = rtmspe, folds = folds,
14 fit = "both", trim = 0.1)
15
16
    5-fold CV results:
          CV
    1.775811
     Warning message in lmrob.S(x, y, control = control):
     "find_scale() did not converge in 'maxit.scale' (= 200) iterations with tol=1e-10, last rel.diff=0"
    Warning message in lmrob.S(x, y, control = control):
     "find_scale() did not converge in 'maxit.scale' (= 200) iterations with tol=1e-10, last rel.diff=0"
    Warning message in lmrob.S(x, y, control = control):
     "find_scale() did not converge in 'maxit.scale' (= 200) iterations with tol=1e-10, last rel.diff=0"
     5-fold CV results:
          CV
     1.023272
    5-fold CV results:
         CV
    1.165749
    5-fold CV results:
    reweighted
      1.165749 1.528544
 1 require(graphics)
 2 data(cars)
 5 plot(speed, dist, main = "data(cars) & smoothing splines")
 6 cars.spl <- smooth.spline(speed, dist)</pre>
 7 (cars.spl)
 8 ## This example has duplicate points, so avoid cv = TRUE
10 lines(cars.spl, col = "blue")
11 lines(smooth.spline(speed, dist, df = 10), lty = 2, col = "red")
12 legend(5,120,c(paste("default [C.V.] => df =",round(cars.spl$df,1)),
13
                 "s( * , df = 10)"), col = c("blue","red"), lty = 1:2,
14
         bg = 'bisque')
15 detach()
16
17
18 ## Residual (Tukey Anscombe) plot:
19 plot(residuals(cars.spl) ~ fitted(cars.spl))
20 abline(h = 0, col = "gray")
22 ## consistency check:
23 stopifnot(all.equal(cars$dist,
                      fitted(cars.spl) + residuals(cars.spl)))
24
25
26 ## Visualize the behavior of .nknots.smspl()
27 nKnots <- Vectorize(.nknots.smspl) ; c.. <- adjustcolor("gray20",.5)
28 curve(nKnots, 1, 250, n=250)
29 abline(0,1, lty=2, col=c..); text(90,90,"y = x", col=c.., adj=-.25)
30 abline(h=100,lty=2); abline(v=200, lty=2)
32 n <- c(1:799, seq(800, 3490, by=10), seq(3500, 10000, by = 50))
33 plot(n, nKnots(n), type="1", main = "Vectorize(.nknots.smspl) (n)")
34 abline(0,1, lty=2, col=c..); text(180,180,"y = x", col=c..)
35 n0 <- c(50, 200, 800, 3200); c0 <- adjustcolor("blue3", .5)
36 lines(n0, nKnots(n0), type="h", col=c0)
37 axis(1, at=n0, line=-2, col.ticks=c0, col=NA, col.axis=c0)
38 axis(4, at=.nknots.smspl(10000), line=-.5, col=c..,col.axis=c.., las=1)
40 ##-- artificial example
41 y18 <- c(1:3, 5, 4, 7:3, 2*(2:5), rep(10, 4))
42 xx <- seq(1, length(y18), len = 201)
43 (s2 <- smooth.spline(y18)) \# GCV
44 (s02 <- smooth.spline(y18, spar = 0.2))
45 (s02. <- smooth.spline(y18, spar = 0.2, cv = NA))
46 plot(y18, main = deparse(s2$call), col.main = 2)
47 lines(s2, col = "gray"); lines(predict(s2, xx), col = 2)
48 lines(predict(s02, xx), col = 3); mtext(deparse(s02$call), col = 3)
50 ## The following shows the problematic behavior of 'spar' searching:
51 (s2 <- smooth.spline(y18, control =</pre>
                        list(trace = TRUE, tol = 1e-6, low = -1.5)))
52
53 (s2m <- smooth.spline(y18, cv = TRUE, control =
54
                        list(trace = TRUE, tol = 1e-6, low = -1.5)))
55 ## both above do quite similarly (Df = 8.5 +- 0.2)
```







Call:
smooth.spline(x = y18)

```
1 require(graphics)
3 op <- par(mfrow = c(2,1), mgp = c(2,.8,0), mar = 0.1+c(3,3,3,1))
4 n <- 9
5 x <- 1:n
 6 y <- rnorm(n)
 7 plot(x, y, main = paste("spline[fun](.) through", n, "points"))
 8 lines(spline(x, y))
9 lines(spline(x, y, n = 201), col = 2)
10
11 y \langle -(x-6)^2 \rangle
12 plot(x, y, main = "spline(.) -- 3 methods")
13 lines(spline(x, y, n = 201), col = 2)
14 lines(spline(x, y, n = 201, method = "natural"), col = 3)
15 lines(spline(x, y, n = 201, method = "periodic"), col = 4)
16 legend(6, 25, c("fmm","natural","periodic"), col = 2:4, lty = 1)
18 y <- sin((x-0.5)*pi)
19 f <- splinefun(x, y)
20 ls(envir = environment(f))
21 splinecoef <- get("z", envir = environment(f))
22 curve(f(x), 1, 10, col = "green", lwd = 1.5)
23 points(splinecoef, col = "purple", cex = 2)
24 curve(f(x, deriv = 1), 1, 10, col = 2, lwd = 1.5)
25 curve(f(x, deriv = 2), 1, 10, col = 2, lwd = 1.5, n = 401)
26 curve(f(x, deriv = 3), 1, 10, col = 2, lwd = 1.5, n = 401)
27 par(op)
28
29 ## Manual spline evaluation --- demo the coefficients :
30 .x <- splinecoef$x
31 u <- seq(3, 6, by = 0.25)
32 (ii <- findInterval(u, .x))
33 dx <- u - .x[ii]
34 f.u <- with(splinecoef,
              y[ii] + dx*(b[ii] + dx*(c[ii] + dx* d[ii])))
35
36 stopifnot(all.equal(f(u), f.u))
38 ## An example with ties (non-unique x values):
39 set.seed(1); x <- round(rnorm(30), 1); y <- \sin(pi * x) + rnorm(30)/10
40 plot(x, y, main = "spline(x,y) when x has ties")
41 lines(spline(x, y, n = 201), col = 2)
42 ## visualizes the non-unique ones:
43 tx <- table(x); mx <- as.numeric(names(tx[tx > 1]))
44 ry <- matrix(unlist(tapply(y, match(x, mx), range, simplify = FALSE)),
               ncol = 2, byrow = TRUE)
45
46 segments(mx, ry[, 1], mx, ry[, 2], col = "blue", lwd = 2)
47
48 ## An example of monotone interpolation
49 n <- 20
50 set.seed(11)
51 x. <- sort(runif(n)) ; y. <- cumsum(abs(rnorm(n)))</pre>
52 plot(x., y.)
53 curve(splinefun(x., y.)(x), add = TRUE, col = 2, n = 1001)
54 curve(splinefun(x., y., method = "monoH.FC")(x), add = TRUE, col = 3, n = 1001)
55 curve(splinefun(x., y., method = "hyman") (x), add = TRUE, col = 4, n = 1001)
56 legend("topleft",
         paste O("spline fun( \"", c("fmm", "monoH.FC", "hyman"), "\" )"),\\
57
58
         col = 2:4, lty = 1, bty = "n")
59
60 ## and one from Fritsch and Carlson (1980), Dougherty et al (1989)
61 x. <- c(7.09, 8.09, 8.19, 8.7, 9.2, 10, 12, 15, 20)
62 f <- c(0, 2.76429e-5, 4.37498e-2, 0.169183, 0.469428, 0.943740,
         0.998636, 0.999919, 0.999994)
64 s0 <- splinefun(x., f)
65 s1 <- splinefun(x., f, method = "monoH.FC")
66 s2 <- splinefun(x., f, method = "hyman")
67 plot(x., f, ylim = c(-0.2, 1.2))
68 curve(s0(x), add = TRUE, col = 2, n = 1001) \rightarrow m0
69 curve(s1(x), add = TRUE, col = 3, n = 1001)
70 curve(s2(x), add = TRUE, col = 4, n = 1001)
71 legend("right",
72
         paste0("splinefun( \"", c("fmm", "monoH.FC", "hyman"), "\" )"),
73
         col = 2:4, lty = 1, bty = "n")
74
75 ## they seem identical, but are not quite:
76 xx <- m0$x
77 plot(xx, s1(xx) - s2(xx), type = "1", col = 2, lwd = 2,
       main = "Difference monoH.FC - hyman"); abline(h = 0, lty = 3)
79
80 x <- xx[xx < 10.2] ## full range: x <- xx .. does not show enough
81 ccol <- adjustcolor(2:4, 0.8)
82 matplot(x, cbind(s0(x, deriv = 2), s1(x, deriv = 2), s2(x, deriv = 2))^2,
           1wd = 2, col = ccol, type = "1", ylab = quote(\{\{f*second\}(x)\}^2),
           main = expression(\{\{f^*second\}(x)\}^2 \sim" for the three 'splines'"))
85 legend("topright",
          paste 0 ("spline fun ( \"", c ("fmm", "monoH.FC", "hyman"), "\" )"), \\
86
87
          lwd = 2, col = ccol, lty = 1:3, bty = "n")
88
```