R documentation

of all in 'man'

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bspli	eBasis Generating B-spline basis	

Description

This function generates B-spline basis. The B-splines are defined following the recursive formulas due to de Boor. Only univariate input can be used.

Usage

bsplineBasis(x, y, order, innerknots)

Arguments

X	The input vector of training dataset.
У	The output vector of training dataset.
order	The order of B-spline functions. The default is order=4 for cubic B-splines.
innerknots	The internal knots that define the spline. innerknots should not contain knots on the boundary.

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Value

A list with the following components:

beta The coefficients of nonparametric regression.

basis The B-spline basis matrix of dimension c(length(x), df). df = length(innerknots)

+ order.

knots The knots used to construct the B-splines, including innerknots, boundary knots

and phantom knots

order The order of basis functions. order=degree+1

Examples

```
x<-seq(0, 1, 0.001)
y <- x^3 * 3 - x^2 * 2 + x + exp(1)+rnorm(length(x),0,0.1)
plot(x,y)
innerknots <- seq(0.1, 0.9, 0.1)
order<-4

basis<-bsplineBasis(x,y,order,innerknots)
plot(x,rep(0,length(x)),type="1",ylim=c(0,1))
for (i in 1: (length(innerknots)+order)){
    lines(x,basis$basismatrix[,i])
}</pre>
```

bsplineFitting

Regression using B-spline basis

Description

This function provides nonparametric regressions using B-splines. The B-splines are generated by the function bsplinBasis. The return value of bsplinBasis is required as an argument of bsplineFitting

Usage

```
bsplineFitting(x_test, basis)
```

Arguments

x_test The input values at which evaluations are required.

basis The return value of function bsplinBasis.

Value

The evaluated output at x_test.

Examples

```
x<-seq(0, 1, 0.001)
y <- x^3 * 3 - x^2 * 2 + x + exp(1)+rnorm(length(x),0,0.1)
plot(x,y)
innerknots <- seq(0.1, 0.9, 0.01)
order<-4
basis<-bsplineBasis(x,y,order,innerknots)

x_test<-seq(0, 1, 0.01)
fit<-bsplineFitting(x_test,basis)
plot(x_test,fit)
lines(x_test,x_test^3 * 3 - x_test^2 * 2 + x_test + exp(1),col="red")</pre>
```

CubicPowerBasisSpline Regression using cubic spline

Description

This function provides regressions using cubic splines. The cubic splines are defined as $h1 = 1,h2 = x,h3 = x^2,h4 = x^3,h5 = (x-k1)^3+,h6 = (x-k2)^3+,...$, where k1, k2 and kn are n knots, '+' denotes the positive part.

Usage

```
CubicPowerBasisSpline(x, y, x_test, innerknots)
```

Arguments

x The input vector of training dataset.
 y The output vector of training dataset.
 x_test The input values at which evaluations are required.
 innerknots The internal knots that define the spline.

Details

Only univariate input can be used.

Value

A list with the following components:

beta The coefficients of nonparametric regression.

basis The cubic spline basis matrix of dimension c(length(x), NumKnots+4)

f The evaluated output at x_test.

Examples

```
n <- 100
t <- seq(0,2*pi,length.out = 100)
a <- 3
b <- 2
c.unif <- runif(n)
amp <- 2
set.seed(1)
y1 <- a*sin(b*t)+c.unif*amp # uniform error
innerknots <- 2*pi*c(1/4,2/4,3/4)
solution <- CubicPowerBasisSpline(t,y1,t,innerknots)
y.hat <- solution$f
plot(t, y1, t="1")
lines(t, y.hat, col=4)</pre>
```

natural_cubic_splines Regression using natural cubic splines

Description

This function provides regression using natural cubic splines with truncated power basis functions. Only univariate input can be used.

Usage

```
natural_cubic_splines(x_train, y_train, x_test, df = NULL, knots = NULL)
```

Arguments

x_train y_train	The input vector of training dataset. The output vector of training dataset.
x_test	The input values at which evaluations are required.
df	Degrees of freedom. One can supply df rather than knots; natural_cubic_splines() then chooses $(df + 1)$ knots at uniform quantiles of x. The default, $df = 4$, sets 5 knots with 3 inner knots at uniform quantiles of x.
knots	Breakpoints that define the spline. The default is five knots at uniform quantiles (0, 25, 50, 75, 100th). Typical values are the mean or median for one knot, quantiles for more knots.

Value

y_pred A vector of dimension length(x), the prediction vector evaluated at x_test values.

Examples

```
 x\_train <- seq(1, 10, 0.1) \\ y\_train <- cos(x\_train)^3 * 3 - sin(x\_train)^2 * 2 + x\_train + exp(1) + rnorm(length(x\_train), 0, 1) \\ plot(x\_train, y\_train) \\ x\_test <- seq(1, 10, 0.1) \\ lines(x\_test, cos(x\_train)^3 * 3 - sin(x\_train)^2 * 2 + x\_train + exp(1), col="red")
```

```
df <- 2
y_pred <- natural_cubic_splines(x_train, y_train, x_test, df)
lines(x_test,y_pred, col='blue')
df <- 4
y_pred <- natural_cubic_splines(x_train, y_train, x_test, df)
lines(x_test,y_pred, col='green')
df <- 10
y_pred <- natural_cubic_splines(x_train, y_train, x_test, df)
lines(x_test,y_pred, col='black')
legends <- c("Actual", "Prediction: 2 df", "Prediction: 4 df", "Prediction: 10 df")
legend('topleft', legend=legends, col=c('red', 'blue', 'green', 'black'), lty=1, cex=0.8)
title('Smoothing Comparison of Different Degrees of Freedom')</pre>
```

```
natural_cubic_splines.eval_basis
```

Evaluate basis functions as each x and return the evaluated basis matrix N

Description

Evaluate basis functions as each x and return the evaluated basis matrix N

Usage

```
natural_cubic_splines.eval_basis(x, knots, nknots)
```

Arguments

x Predictor variable vector.

knots Knots location in terms of quantiles of x_train, optional, default will be evenly

spaced quantiles based on number of knots.

nknots Number of knots useded in training.

Value

Basis matrix evaluated at each x value.

```
natural_cubic_splines.predict
```

Prediction based on trained regression model

Description

Prediction based on trained regression model

Usage

```
natural_cubic_splines.predict(x_test, betas, knots, nknots)
```

Arguments

x_test The input values at which evaluations are required.betas Least square fit parameters obtained from training.

knots Knots location in terms of quantiles of x_train, optional, default will be evenly

spaced quantiles based on number of knots.

nknots Number of knots used in training.

Value

y_pred A vector of dimension length(x), the prediction vector evaluated at x_test values.

natural_cubic_splines.train

Generate an evaluated basis matrix for natural cubic splines

Description

Generate an evaluated basis matrix for natural cubic splines

Usage

natural_cubic_splines.train(x_train, y_train, df = NULL, knots = NULL)

Arguments

x_train The input vector of training dataset.y_train The output vector of training dataset.

df Degrees of freedom. One can supply df rather than knots; natural_cubic_splines()

then chooses (df + 1) knots at uniform quantiles of x. The default, df = 4, sets 5

knots with 3 inner knots at uniform quantiles of x.

knots Breakpoints that define the spline, in terms of quantiles of x. The default is five

knots at uniform quantiles c(0, .25, .5, .75, 1). Typical values are the mean or

median for one knot, quantiles for more knots.

Value

A list of following components:

nknots Number of knots.

knots A vector of knot locations.

N Basis matrix evaluated at each x value.

betas Least squure fit parameters.

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Examples

```
x_train <- seq(1, 10, 0.1)
y_train <- cos(x_train)^3 * 3 - sin(x_train)^2 * 2 + x_train + exp(1)+rnorm(length(x_train),0,1)
plot(x_train,y_train)
x_test <- seq(1, 10, 0.1)
df <- 10
train_result <- natural_cubic_splines.train(x_train, y_train, df)
print(train_result$betas)
print(train_result$N[1:5,1:5])</pre>
```

place_knots

Find evenly spaced knots by quantile

Description

Knots found include boundary knots at 0th and 100th quantile.

Usage

```
place_knots(nknots, x)
```

Arguments

nknots Number of knots to be located.

x Data vector on which knots are placed.

Value

A named vector with knot quantiles and values.

PowerBasisSpline

Regression using Power Basis spline

Description

This function is a generalization of CubicPowerBasisSpline with arbitrary order

Usage

```
PowerBasisSpline(x, y, x_test, order, innerknots)
```

Arguments

x The input vector of training dataset.y The output vector of training dataset.

x_test The input values at which evaluations are required.

order The order that defines the spline.

innerknots The internal knots that define the spline.

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Details

Only univariate input can be used.

Value

A list with the following components:

beta The coefficients of nonparametric regression.

basis The spline basis matrix of dimension c(length(x), NumKnots+order)

f The evaluated output at x_test.

Examples

```
n <- 100
t <- seq(0,2*pi,length.out = 100)
a <- 3
b <- 2
c.unif <- runif(n)
amp <- 2
set.seed(1)
y1 <- a*sin(b*t)+c.unif*amp # uniform error
innerknots <- 2*pi*c(1/4,2/4,3/4)
order <- 4
solution <- PowerBasisSpline(t,y1,t,order,innerknots)
y.hat <- solution$f
plot(t, y1, t="1")
lines(t, y.hat, col=2)</pre>
```

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