GET: Point patterns

Mari Myllymäki

Natural Resources Institute Finland (Luke)

Abstract

This vignette gives examples of the use of global envelopes for point pattern analysis, as implemented in the R package **GET**.

Keywords: global envelope test, goodness-of-fit, Monte Carlo test, R, spatial point pattern, spatial point pattern.

1. Introduction

This vignette gives examples of the use of global envelopes for the analysis of spatial point patterns. The examples utilize the R (R Core Team 2020) package **spatstat** (Baddeley, Rubak, and Turner 2015) in addition to the **GET** package (Myllymäki and Mrkvička 2020). The envelope plots are produced by the use of the **ggplot2** package (Wickham 2016), where we utilize the theme_bw for this document.

```
R> library("GET")
R> library("spatstat.model")
R> library("ggplot2")
R> theme_set(theme_bw(base_size = 9))
```

2. General workflow of the tests

2.1. Utilizing the spatstat package

In general, it is useful in the point pattern analysis utilize the **spatstat** package. The workflow utilizing spatstat with the **GET** package is typically the following: Say we have a point pattern, for which we would like to test a hypothesis, as a ppp object of spatstat. E.g.

```
R> X <- spruces
R> X

Marked planar point pattern: 134 points
marks are numeric, of storage type 'double'
window: rectangle = [0, 56] x [0, 38] metres
```

1. To test a simple hypothesis, e.g., complete spatial randomness (CSR):

• Use the function envelope of **spatstat** to create nsim simulations under CSR and to calculate the functions you want. Important: use the option **savefuns=TRUE** and specify the number of simulations nsim. See the help documentation in the **spatstat** package for possible test functions (if the argument fun is not given, the function Kest() is used, i.e. an estimator of the K-function).

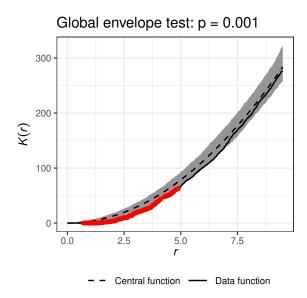
Making 999 simulations of CSR and estimating K-function for each of them and data (the argument simulate specifies how to perform simulations under CSR):

• Perform the test

```
R> res <- global_envelope_test(env)</pre>
```

• Plot the result

R> plot(res)



- 2. To test a goodness-of-fit of a parametric model (composite hypothesis case):
 - Fit the model to your data by means of the function ppm() or kppm() of spatstat. See the help documentation for possible models.
 - Use the function GET.composite() to create nsim simulations from the fitted model, to calculate the functions you want, and to make an adjusted global envelope test. See the example below.
 - Plot the result.

More detailed examples are given below.

2.2. The workflow when using your own programs for simulations

- (Fit the model and) Create s simulations from the (fitted) null model.
- Calculate the functions $T_1(r), T_2(r), \dots, T_{s+1}(r)$.
- Use create_curve_set() to create a curve_set object from the functions $T_i(r)$, $i = 1, \ldots, s+1$.
- Perform the test and plot the result

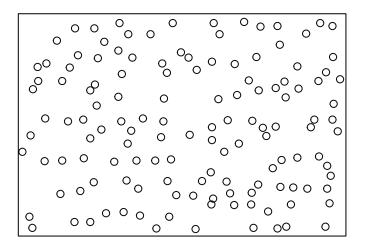
See example in the help file of the global_envelope_test() function.

3. Testing simple hypotheses

3.1. Testing complete spatial randomness (CSR)

Let us illustrate the CSR for the spruces data set from the R library spatstat.

```
R> X <- unmark(spruces)
R> par(mfrow = c(1,1), mgp = c(0, 0, 0), mar = c(0, 0, 0, 0))
R> plot(X, main = "")
```

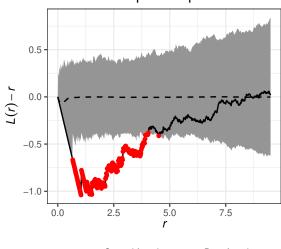


Below the function envelope() of the spatstat package is used to generate point patterns under CSR (specified in the argument simulate) and to calculate the centred *L*-functions (specified below by the arguments fun, correction and transform), which are used here as the test functions.

```
R> nsim <- 1999 # Number of simulations
R> env <- envelope(X, fun = "Lest", nsim = nsim,
+ savefuns = TRUE, # save the functions</pre>
```

```
+ correction = "translate", # edge correction for L
+ transform = expression(.-r), # centering
+ simulate = expression(runifpoint(ex = X)), # Simulate CSR
+ verbose = FALSE)
R> res <- global_envelope_test(env, type = "erl")
R> plot(res)
```

Global envelope test: p < 0.001

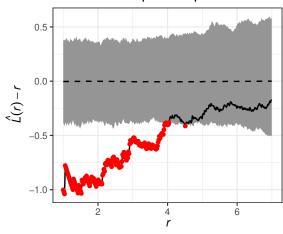


- - Central function — Data function

It is possible to cut the functions to an interval of distances $[r_{\min}, r_{\max}]$ (at the same time creating a curve_set from env) and perform the test on the functions on this interval only:

```
R> cset <- crop_curves(env, r_min = 1, r_max = 7)
R> # Do the rank envelope test (erl)
R> res <- global_envelope_test(cset, type = "erl")
R> plot(res) + ylab(expression(italic(hat(L)(r)-r)))
```

Global envelope test: p < 0.001

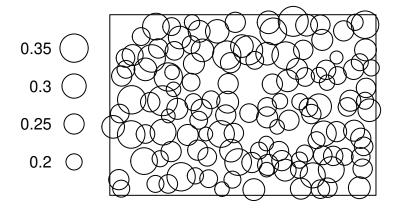


- - Central function - Data function

3.2. Testing random labeling of marks

Let now the studied marked point pattern be the spruces data with marks:

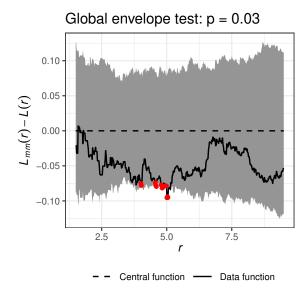
```
R> mpp <- spruces
R> par(mfrow=c(1,1), mgp=c(0, 0, 0), mar=c(0, 0, 0))
R> plot(mpp, main = "")
```



As in the CSR test, to perform the test of random labelling hypothesis, first the envelope() function of spatstat can be used to generate simulations and calculate the test function T(r) for the data pattern (mpp) and each simulation. Below the estimator of the mark-weighted L-function, $L_{mm}(r)$, with translational edge correction is used as the test function. The argument simulate specifies the simulations under the random labeling, i.e., simple permutation of the marks.

Thereafter, the curves can be cropped to the desired r-interval and centered by the mean of the simulated functions for better visualization, before making the test.

```
R> # Crop curves to desired r-interval
R> curve_set <- crop_curves(env, r_min = 1.5, r_max = 9.5)
R> # Center the functions, i.e. take \hat{L}_mm(r)-the mean of simulated functions.
R> curve_set <- residual(curve_set)
R> # The global envelope test
R> res <- global_envelope_test(curve_set)
R> plot(res) + ylab(expression(italic(L[mm](r)-L(r))))
```



3.3. A combined global envelope test

Sometimes it may be desired to base the test on several test functions (Mrkvička, Myllymäki, and Hahn 2017). Below it is illustrated how the CSR can be tested simultaneously by means of L, F, G and J functions for the saplings data set available in the **GET** library. First some setup:

```
R> data(saplings)
R> X <- as.ppp(saplings, W = square(75))
R> nsim <- 499 # Number of simulations
R> # Specify distances for different test functions
R> n <- 500 # the number of r-values
R> rmin <- 0; rmax <- 20; rstep <- (rmax-rmin)/n
R> rminJ <- 0; rmaxJ <- 8; rstepJ <- (rmaxJ-rminJ)/n
R> r <- seq(0, rmax, by = rstep) # r-distances for Lest
R> rJ <- seq(0, rmaxJ, by = rstepJ) # r-distances for Fest, Gest, Jest</pre>
```

Then perform simulations of CSR and calculate the L-functions saving the simulated patterns and functions:

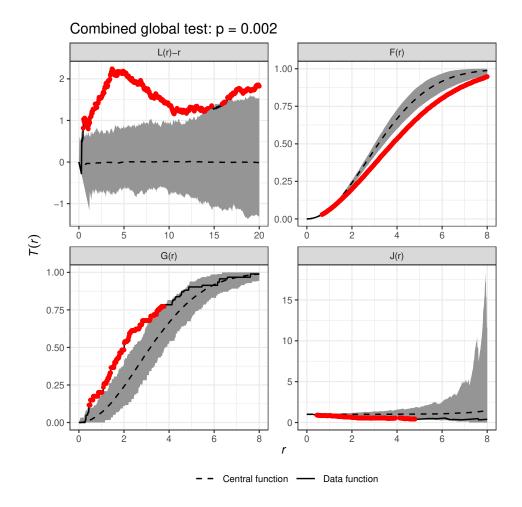
And then the other test functions F, G, J should be calculated for each simulated pattern:

All the curves can then be cropped to the desired r-interval I, if needed,

```
R> curve_set_L <- crop_curves(env_L, r_min = rmin, r_max = rmax)
R> curve_set_F <- crop_curves(env_F, r_min = rminJ, r_max = rmaxJ)
R> curve_set_G <- crop_curves(env_G, r_min = rminJ, r_max = rmaxJ)
R> curve_set_J <- crop_curves(env_J, r_min = rminJ, r_max = rmaxJ)</pre>
```

and finally the combined global envelope calculated and plotted

```
R> res_combined <- global_envelope_test(curve_sets = list(curve_set_L, curve_set_F, curve_set_G, curve_set_J))  
R> plot(res_combined, labels = c("L(r)-r", "F(r)", "G(r)", "J(r)"))
```



4. A one-stage goodness-of-fit test (typically conservative!)

It is possible to perform a one-stage goodness-of-fit test for point process models as follows, accepting that the test may be conservative (or liberal). In literature, it has been recommended that the tests may be used if the test function is not closely related to the estimation procedure that was used to fit the model. However, GET.composite() can be used for adjusted tests, see the help file of this function and an example below.

```
R> X <- unmark(spruces)
R> # Minimum distance between points in the pattern
R> min(nndist(X))
```

[1] 1.044031

```
R> # Fit a model
R> fittedmodel <- ppm(X, interaction = Hardcore(hc = 1)) # Hardcore process</pre>
```

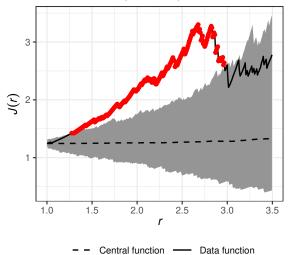
Simulating Gibbs process by envelope() is slow, because it uses an MCMC algorithm

```
R> #env <- envelope(fittedmodel, fun = "Jest", nsim = 999, savefuns = TRUE, R> # correction = "none", r = seq(0, 4, length = 500))
```

Using direct algorihm can be faster, because the perfect simulation is used here. Therefore, in the following we utilize the function rHardcore():

```
R> simulations <- NULL
R> nsim <- 999 # Number of simulations
R> for(j in 1:nsim) {
      simulations[[j]] <- rHardcore(beta = exp(fittedmodel$coef[1]),</pre>
                             R = fittedmodel$interaction$par$hc,
                             W = X$window)
+
+
   }
  env_HC <- envelope(X, simulate = simulations, fun = "Jest",</pre>
R>
     nsim = length(simulations),
     savefuns = TRUE, correction = "none",
     r = seq(0, 4, length = 500),
     verbose = FALSE)
R> curve_set <- crop_curves(env_HC, r_min = 1, r_max = 3.5)
R> res_HC <- global_envelope_test(curve_set, type = "erl")</pre>
R> plot(res_HC) + ylab(expression(italic(J(r))))
```

Global envelope test: p = 0.001

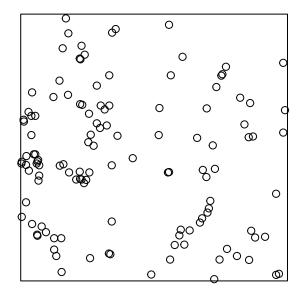


Note: Conditioning the Gibbs hard-core model on the number of points, the only parameter in the hard-core model is the hard-core distance. It is possible to fix the hard-core distance, e.g. to the minimum distance between two points in the data, and then the test of the hard-core model with fixed hard-core distance is simple (no parameters involved), and thus exact. This example is given in Myllymäki, Mrkvička, Grabarnik, Seijo, and Hahn (2017) and it is possible to prepare simulations for this case utilizing the function rmh() of the spatstat package. In the above example conditioning on the number of points was not employed.

5. Adjusted global envelope test for composite hypotheses

Let us test the fit of a Matern cluster process for the sapling data as an example of a composite hypothesis test. The adjusted test of the **GET** package is described in Section 2.3 of Myllymäki and Mrkvička (2020). The procedure was suggested by Baddeley, Hardegen, Lawrence, Milne, Nair, and Rakshit (2017) and extended for global envelopes in Myllymäki and Mrkvička (2020).

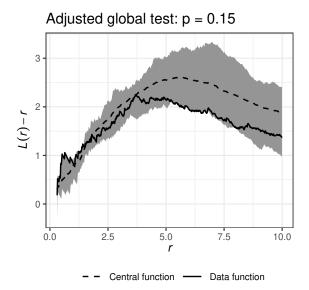
```
R> data(saplings)
R> saplings <- as.ppp(saplings, W = square(75))
R> par(mfrow = c(1,1), mgp = c(0, 0, 0), mar = c(0, 0, 0))
R> plot(saplings, main = "")
```



First define the r-distances and number of simulations. Here we set the number of simulations just to 19, for fast exploration of the code, but for serious analysis we recommend at least 499 simulations.

```
R> rmin <- 0.3; rmax <- 10; rstep <- (rmax-rmin)/500
R> r <- seq(0, rmax, by = rstep)
R> nsim <- 19 # Increase nsim for serious analysis!
```

The Matern cluster process can be fitted to the pattern using the ppm() function of spatstat. This utilizes minimum contrast estimation with the K-function. Then the adjusted global area rank envelope test can be performed using the function GET.composite(). Below we use the centred L(r) function as the test function. The argument type specifies the global envelope test, see the help file of the $global_envelope_test()$ function.



6. Testing global and local dependence on covariates

The function GET.spatialF() performs the one-stage global envelope tests based on spatial F- and S-statistics (Myllymäki, Kuronen, and Mrkvička 2020) to explore the effects of covariates in parametric point process models.

Let us look at a simple example of tropical rain forest trees.

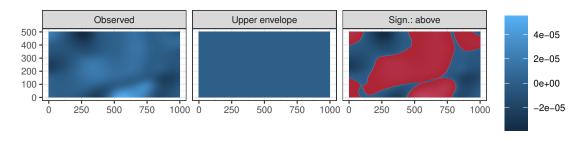
R> data(bei)

Let us study the effect of gradient on the intensity of the trees. We define the full model including this interesting covariate and the reduced model, which is otherwise the same as the full model, but the interesting covariate is excluded. Further the function fitppm() defines how the (full or reduced) model can be fitted to the point pattern.

Generating 19 simulated patterns ...1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16,

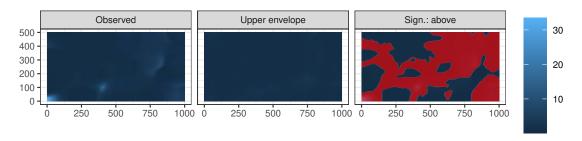
```
R> plot(res_sF$F)
```

Global envelope test: p = 0.05 Alternative = "greater"



R> plot(res_sF\$S)

Global envelope test: p = 0.05 Alternative = "greater"

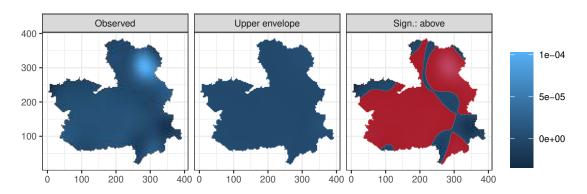


Another example is the test of the effect of elevation on the point pattern of lightnings.

Generating 19 simulated patterns ...1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16,

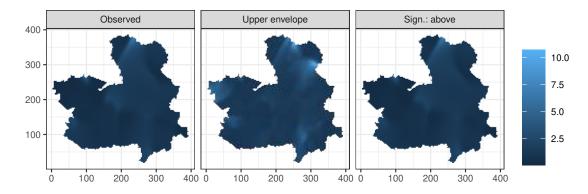
R> plot(res_sF2\$F)

Global envelope test: p = 0.05 Alternative = "greater"



R> plot(res_sF2\$S)

Global envelope test: p = 0.2 Alternative = "greater"



Above only the inhomogeneous Poisson process was used as the model. Examples of the fitfun() functions for clustered and regular processes are:

7. An example analysis of the saplings data set

This is the example of Myllymäki et al. (2017, Supplement S4).

The saplings data set is available at the **GET** package.

```
R> data(saplings)
R> saplings <- as.ppp(saplings, W = square(75))</pre>
```

First choose the r-distances for L(r) and J(r) functions, respectively.

```
R> nr <- 500
R> rmin <- 0.3; rminJ <- 0.3
R> rmax <- 10; rmaxJ <- 6
R> rstep <- (rmax-rmin)/nr; rstepJ <- (rmaxJ-rminJ)/nr
R> r <- seq(0, rmax, by = rstep)
R> rJ <- seq(0, rmaxJ, by = rstepJ)</pre>
```

7.1. The CSR test based on the L(r)-r function

Note: CSR is simulated by fixing the number of points and generating nsim simulations from the binomial process, i.e. we deal with a simple hypothesis.

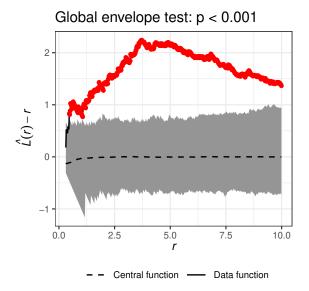
First, the envelope function of the spatstat package can be used to generate nsim simulations under CSR and to calculate the centred L-function for the data and each simulation.

Then the curves can be cropped to the desired interval of distances $[r_{\min}, r_{\max}]$

```
R> curve_set <- crop_curves(env, r_min = rmin, r_max = rmax)
```

And a global envelope test done by means of the global_envelope_test() function (type="rank" and larger nsim was used in Myllymäki et al. (2017, S4):

```
R> res_sapl <- global_envelope_test(curve_set, type = "erl")
R> plot(res_sapl) + ylab(expression(italic(hat(L)(r)-r)))
```



The CSR hypothesis is clearly rejected and the rank envelope indicates clear clustering of saplings. As a next step, we explore the Matern cluster process as a null model. This is a composite hypothesis.

7.2. Testing the fit of a Matern cluster process

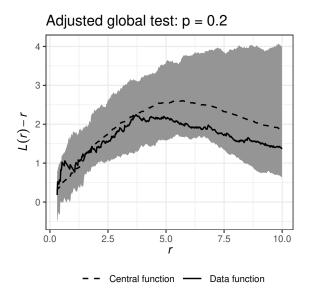
First we fit the Matern cluster process to the pattern. Here we use the minimum contrast estimation with the K-function (the pair correction function can be chosen by setting statistic = "pcf").

```
R> fitted_model <- kppm(saplings~1, clusters = "MatClust", statistic = "K")
```

Next step is to perform the adjusted directional quantile global envelope test using the centred L-function. (For the rank envelope test, choose type = "rank" instead and increase nsim.)

The result can then be plotted:

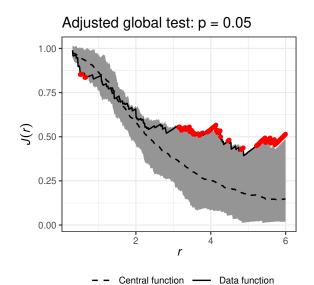
```
R> plot(adjenvL_sapl) + ylab(expression(italic(L(r)-r)))
```



From the test with the centred L-function, it appears that the Matern cluster model would be a reasonable model for the saplings pattern. To further explore the goodness-of-fit of the Matern cluster process, test the model with the J-function: This takes quite some time if nsim is reasonably large.

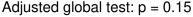
And, plot the result

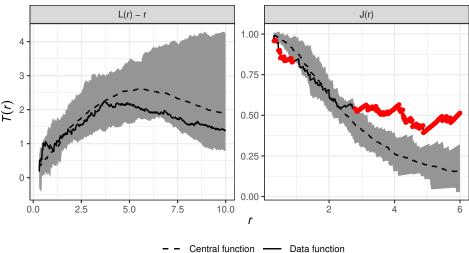
 $R > plot(adjenvJ_sapl) + ylab(expression(italic(J(r))))$



Thus, it appears that the Matern cluster process is not adequate for the saplings data. The Matern cluster model might be interpreted as a regeneration process in circular gaps between large trees. However, it is possible that the gap openings in the forest were not exactly circular, thereby leading to the rejection of the model by the *J*-function.

It is also possible to test the fit of the Matern cluster process simultaneously by the two test functions:





References

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Affiliation:

Mari Myllymäki Natural Resources Institute Finland (Luke) Latokartanonkaari 9 FI-00790 Helsinki, Finland

E-mail: mari.myllymaki@luke.fi

URL: https://www.luke.fi/en/experts/mari-myllymaki/