Package 'FastKRR'

October 7, 2025

Type Package

```
Title Kernel Ridge Regression using 'RcppArmadillo'
Description Provides core computational operations in C++ via 'RcppArmadillo', enabling faster per-
      formance than pure R, improved numerical stability, and parallel execu-
      tion with OpenMP where available. On systems without OpenMP support, the package automati-
      cally falls back to single-threaded execution with no user configuration required. For effi-
      cient model selection, it integrates with 'CVST' to provide sequential-testing cross-
      validation that identifies competitive hyperparameters without exhaustive grid search. The pack-
      age offers a unified interface for exact kernel ridge regression and three scalable approxima-
      tions—Nyström, Pivoted Cholesky, and Random Fourier Features—allowing analyses with sub-
      stantially larger sample sizes than are feasible with exact KRR. It also integrates with the 'tidy-
      models' ecosystem via the 'parsnip' model specification 'krr_reg', and the S3 method tun-
      able.krr_reg(). To understand the theoretical background, one can refer to Wain-
      wright (2019) <doi:10.1017/9781108627771>.
License GPL (>= 2)
URL https://github.com/kybak90/FastKRR,
      https://www.tidymodels.org
BugReports https://github.com/kybak90/FastKRR/issues
Imports CVST,
      generics,
      parsnip,
      Rcpp,
      rlang,
      tibble
LinkingTo Rcpp,
      RcppArmadillo
Suggests knitr,
      rmarkdown,
      dials.
      tidymodels,
      modeldata,
      dplyr
SystemRequirements OpenMP (optional)
Encoding UTF-8
RoxygenNote 7.3.3
```

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Description

The **FastKRR** implements its core computational operations in C++ via **RcppArmadillo**, enabling faster performance than pure R, improved numerical stability, and parallel execution with OpenMP where available. On systems without OpenMP support, the package automatically falls back to single-threaded execution with no user configuration required. For efficient model selection, it integrates with **CVST** to provide sequential-testing cross-validation that identifies competitive hyperparameters without exhaustive grid search. The package offers a unified interface for exact kernel ridge regression and three widely used scalable approximations—Nyström, Pivoted Cholesky, and Random Fourier Features—allowing analyses with substantially larger sample sizes than are feasible with exact KRR while retaining strong predictive performance. This combination of a compiled backend and scalable algorithms addresses limitations of packages that rely solely on exact computation, which is often impractical for large n. It also integrates with the **tidymodels** ecosystem via the **parsnip** model specification krr_reg, and the S3 method tunable.krr_reg() (exposes tunable parameters to dials/tune); see their help pages for usage.

Directory structure

- R/: High-level R functions and user-facing API
- src/: C++ sources (kernel computation, fitting, prediction)

This package links against **Rcpp** and **RcppArmadillo** (via LinkingTo). It uses **CVST**, **parsnip**, and the **tidymodels** ecosystem through their public R APIs.

Author(s)

Maintainer: Kwan-Young Bak <kybak@sungshin.ac.kr> (ORCID) (Sungshin Women's University) [copyright holder]

Authors:

- Gyeongmin Kim <rlarudals0824@gmail.com> (Sungshin Women's University)
- Seyoung Lee <sudang0404@gmail.com> (Sungshin Women's University)
- Miyoung Jang <miyoung9072@gmail.com> (Sungshin Women's University)

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See Also

CVST, Rcpp, RcppArmadillo, parsnip, tidymodels

approx_kernel

Compute low-rank approximations(Nyström, Pivoted Cholesky, RFF)

Description

Computes low-rank kernel approximation $\tilde{K} \in \mathbb{R}^{n \times n}$ using three methods: Nyström approximation, Pivoted Cholesky decomposition, and Random Fourier Features (RFF).

Usage

```
approx_kernel(
   K = NULL,
   X = NULL,
   opt = c("nystrom", "pivoted", "rff"),
   kernel = c("gaussian", "laplace"),
   m = NULL,
   d,
   rho,
   eps = 1e-06,
   W = NULL,
   b = NULL,
   n_threads = 4
)
```

Arguments

K	Exact Kernel matrix	K	$\in \mathbb{R}^{n \times n}$.	Used in	"nystrom'	' and "	pivoted".
---	---------------------	---	---------------------------------	---------	-----------	---------	-----------

X Design matrix $X \in \mathbb{R}^{n \times d}$. Only required for "rff".

opt Method for constructing or approximating:

"nystrom" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$ using the Nyström approximation.

"pivoted" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$ using Pivoted Cholesky decomposition.

"rff" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$ using Random Fourier Features (RFF).

kernel Kernel type either "gaussian" or "laplace".

Approximation rank (number of random features) for the low-rank kernel approximation. If not specified, the recommended choice is

$$[n \cdot \log(d+5)/10]$$

where X is design matrix, n = nrow(X) and d = ncol(X).

d Design matrix's dimension (d = ncol(X)).

rho Scaling parameter of the kernel (ρ) , specified by the user.

eps Tolerance parameter used only in "pivoted" for stopping criterion of the Piv-

oted Cholesky decomposition.

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W Random frequency matrix $\omega \in \mathbb{R}^{m \times d}$

b Random phase vector $b \in \mathbb{R}^m$, i.i.d. Unif $[0, 2\pi]$.

n_threads Number of parallel threads. The default is 4. If the system does not support

4 threads, it automatically falls back to 1 thread. It is applied only for opt = "nystrom" or opt = "rff", and for the Laplace kernel (kernel = "laplace").

Details

Requirements and what to supply:

Common

• d and rho must be provided (non-NULL).

nystrom / pivoted

- Require a precomputed kernel matrix K; error if K is NULL.
- If m is NULL, use $\lceil n \cdot \log(d+5)/10 \rceil$.
- For "pivoted", a tolerance eps is used; the decomposition stops early when the next pivot (residual diagonal) drops below eps.

rff

- K must be NULL (not used) and X must be provided with d = ncol(X).
- The function automatically generates W (random frequency matrix $\omega \in \mathbb{R}^{m \times d}$) and b (random phase vector $b \in \mathbb{R}^m$).
- If the user provides them manually, both W and b must be specified and their dimensions must be compatible.

Value

An S3 object of class "approx_kernel" containing the results of the kernel approximation:

- call: The matched function call used to create the object.
- opt: The kernel approximation method actually used ("nystrom", "pivoted", "rff").
- K_approx: $n \times n$ approximated kernel matrix.
- m: Kernel approximation degree.

Additional components depend on the value of opt:

nystrom

• n_threads: Number of threads used in the computation.

pivoted

• eps: Numerical tolerance used for early stopping in the pivoted Cholesky decomposition.

rff

- d: Input design matrix's dimension.
- rho: Scaling parameter of the kernel.
- W: $m \times d$ Random frequency matrix.
- b: Random phase *m*-vector.
- used_supplied_Wb: Logical; TRUE if user-supplied W, b were used, FALSE otherwise.
- n_threads: Number of threads used in the computation.

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Examples

```
# Data setting
set.seed(1)
d = 1
n = 1000
m = 50
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)
y = as.vector(sin(2*pi*rowMeans(X)^3) + rnorm(n, 0, 0.1))
K = make_kernel(X, kernel = "gaussian", rho = 1)
# Example: RFF approximation
K_rff = approx_kernel(X = X, opt = "rff", kernel = "gaussian",
                      m = m, d = d, rho = 1,
                      n_{threads} = 1
# Exapmle: Nystrom approximation
K_nystrom = approx_kernel(K = K, opt = "nystrom",
                          m = m, d = d, rho = 1,
                          n_{threads} = 1
# Example: Pivoted Cholesky approximation
K_pivoted = approx_kernel(K = K, opt = "pivoted",
                          m = m, d = d, rho = 1)
```

fastkrr

Fit kernel ridge regression using exact or approximate methods

Description

This function performs kernel ridge regression (KRR) in high-dimensional settings. The regularization parameter λ can be selected via the CVST (Cross-Validation via Sequential Testing) procedure. For scalability, three different kernel approximation strategies are supported (Nyström approximation, Pivoted Cholesky decomposition, Random Fourier Features(RFF)), and kernel matrix can be computed using two methods(Gaussian kernel, Laplace kerenl).

Usage

```
fastkrr(
    x,
    y,
    kernel = "gaussian",
    opt = "exact",
    m = NULL,
    eps = 1e-06,
    rho = 1,
    lambda = NULL,
    fastcv = FALSE,
    n_threads = 4,
    verbose = TRUE
)
```

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Arguments

m

x Design matrix $X \in \mathbb{R}^{n \times d}$. y Response variable $y \in \mathbb{R}^n$.

kernel Kernel type either "gaussian" or "laplace".

opt Method for constructing or approximating:

"exact" Construct the full kernel matrix $K \in \mathbb{R}^{n \times n}$ using design martix X.

"nystrom" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$ using the Nyström approximation.

"pivoted" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$ using Pivoted Cholesky decomposition.

"rff" Use Random Fourier Features to construct a feature map $Z \in \mathbb{R}^{n \times m}$ (with m random features) so that $K \approx ZZ^{\top}$. Here, m is the number of features.

Approximation rank(number of random features) used for the low-rank kernel approximation. If not provided by the user, it defaults to

$$\lceil n \cdot \frac{\log(d+5)}{10} \rceil$$
,

where n = nrow(X) and d = ncol(X).

eps Tolerance parameter used only in "pivoted" for stopping criterion of the Pivoted Cholesky decomposition.

rho Scaling parameter of the kernel(ρ), specified by the user. Defaults to 1.

Gaussian kernel : $\mathcal{K}(x, x') = \exp(-\rho ||x - x'||_2^2)$

Laplace kernel : $\mathcal{K}(x, x') = \exp(-\rho ||x - x'||_1)$

lambda Regularization parameter. If NULL, the penalty parameter is chosen automati-

cally via **CVST** package. If not provided, the argument is set to a kernel-specific grid of 100 values: $[10^{-10}, 10^{-3}]$ for Gaussian, $[10^{-5}, 10^{-2}]$ for Laplace.

fastcv If TRUE, accelerated cross-validation is performed via sequential testing (early

stopping) as implemented in the **CVST** package. The default is FALSE.

threads, it automatically falls back to 1 thread. Parallelization (implemented in C++) is one of the main advantages of this package and is applied only for opt = "puct rom" or opt = "reff" and for the Laplace kernel (kernel = "laplace")

"nystrom" or opt = "rff", and for the Laplace kernel (kernel = "laplace").

verbose If TRUE, detailed progress and cross-validation results are printed to the con-

sole. If FALSE, suppresses intermediate output and only returns the final result.

Details

The function performs several input checks and automatic adjustments:

- If x is a vector, it is converted to a one column matrix. Otherwise, x must be a matrix; otherwise an error is thrown.
- y must be a vector, and its length must match nrow(x).
- kernel must be either gaussian or laplace.
- opt must be one of "exact", "pivoted", "nystrom", or "rff".

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• If m is NULL, it defaults to

$$\lceil n \cdot \log(d+5)/10 \rceil$$

where n = nrow(X) and d = ncol(X). Otherwise, m must be a positive integer.

- rho must be a positive real number (default is 1).
- lambda can be specified in three ways:
 - 1. A positive numeric scalar, in which case the model is fitted with this single value.
 - 2. A numeric vector (length >= 3) of positive values used as a tuning grid; selection is performed by **CVST** cross-validation (sequential testing if fastcv = TRUE).
 - 3. NULL: use a default grid (internal setting) and tune lambda via **CVST** cross-validation (sequential testing if fastcv = TRUE).
- n_threads: Number of threads for parallel computation. Default is 4. If the system has <= 3 available processors, it uses 1.

Value

An S3 object of class "fastkrr", which is a list containing the results of the fitted Kernel Ridge Regression model.

- coefficients: Estimated coefficient vector \mathbb{R}^n . Accessible via model\$coefficients.
- fitted.values: Fitted values \mathbb{R}^n . Accessible via model\$fitted.values.
- opt: Kernel approximation option. One of "exact", "pivoted", "nystrom", "rff".
- kernel: Kernel used ("gaussian" or "laplace").
- x: Input design matrix.
- y: Response vector.
- lambda: Regularization parameter. If NULL, tuned by cross-validation via CVST.
- rho: Additional user-specified hyperparameter.
- n_threads: Number of threads used for parallelization.

Additional components depend on the value of opt:

opt = "exact":

• K: The full kernel matrix.

opt = "nystrom":

- K: Exact kernel matrix $K \in \mathbb{R}^{n \times n}$.
- m: Kernel pproximation degree.
- R: The method provides a low-rank approximation to the kernel matrix $R \in \mathbb{R}^{n \times m}$ obtained via Nyström approximation; satisfies $K \approx RR^{\top}$.

opt = "pivoted":

- K: Exact kernel matrix $K \in \mathbb{R}^{n \times n}$.
- m: Kernel pproximation degree.
- PR: The method provides a low-rank approximation to the kernel matrix $PR \in \mathbb{R}^{n \times m}$ obtained via Pivoted Cholesky decomposition; satisfies $K \approx PR(PR)^{\top}$.
- eps: Numerical tolerance used for early stopping in the pivoted Cholesky decomposition.

opt = "**rff**":

krr_reg

- m: Number of random features.
- Z: Random Fourier Feature matrix $Z \in \mathbb{R}^{n \times m}$ with $Z_{ij} = z_j(x_i) = \sqrt{2/m}\cos(\omega_j^\top x_i + b_j), \quad j = 1, \dots, m$, so that $K \approx ZZ^\top$.
- W: Random frequency matrix $\omega \in \mathbb{R}^{m \times d}$ (row j is $\omega_j^{\top} \in \mathbb{R}^d$), drawn i.i.d. from the spectral density of the chosen kernel:
 - Gaussian: $\omega_{jk} \sim \mathcal{N}(0, 2\gamma)$ (e.g., $\gamma = 1/\ell^2$).
 - Laplace: $\omega_{jk} \sim \text{Cauchy}(0, 1/\sigma)$ i.i.d.
- bRandom phase vector $b \in \mathbb{R}^m$, i.i.d. Unif $[0, 2\pi]$.

Examples

```
# Data setting
set.seed(1)
lambda = 1e-4
d = 1
rho = 1
n = 50
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)
y = as.vector(sin(2*pi*rowMeans(X)^3) + rnorm(n, 0, 0.1))
# Exapmle: pivoted cholesky
model = fastkrr(X, y, kernel = "gaussian", opt = "pivoted", rho = rho, lambda = 1e-4)
# Example: nystrom
model = fastkrr(X, y, kernel = "gaussian", opt = "nystrom", rho = rho, lambda = 1e-4)
# Example: random fourier features
model = fastkrr(X, y, kernel = "gaussian", opt = "rff", rho = rho, lambda = 1e-4)
# Example: Laplace kernel
model = fastkrr(X, y, kernel = "laplace", opt = "nystrom", n_threads = 1, rho = rho)
```

krr_reg

Kernel Ridge Regression

Description

Defines a Kernel Ridge Regression model specification for use with the tidymodels ecosystem via **parsnip**. This spec can be paired with the "fastkrr" engine implemented in this package to fit exact or kernel approximation (Nyström, Pivoted Cholesky, Random Fourier Features) within **recipes/workflows** pipelines.

Usage

```
krr_reg(
  mode = "regression",
  kernel = NULL,
  opt = NULL,
  eps = NULL,
  n_threads = NULL,
  m = NULL,
```

krr_reg

```
rho = NULL,
penalty = NULL,
fastcv = NULL
)
```

Arguments

mode A single string; only "regression" is supported.

kernel Kernel matrix *K* has two kinds of Kernel ("gaussian", "laplace").

opt Method for constructing or approximating:

"exact" Construct the full kernel matrix $K \in \mathbb{R}^{n \times n}$ using design matrix X.

"nystrom" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$

using the Nyström approximation.

"pivoted" Construct a low-rank approximation of the kernel matrix $K \in \mathbb{R}^{n \times n}$

using Pivoted Cholesky decomposition.

"rff" Use Random Fourier Features to construct a feature map $Z \in \mathbb{R}^{n \times m}$ (with m random features) so that $K \approx ZZ^{\top}$. Here, m is the number of

features

eps Tolerance parameter used only in "pivoted" for stopping criterion of the Piv-

oted Cholesky decomposition.

n_threads Number of parallel threads. It is applied only for opt = "nystrom" or opt =

"rff", and for the Laplace kernel (kernel = "laplace").

m Approximation rank(number of random features) used for the low-rank kernel

approximation.

rho Scaling parameter of the kernel(ρ).

penalty Regularization parameter.

fastcv If TRUE, accelerated cross-validation is performed via sequential testing (early

stopping) as implemented in the CVST package.

Value

A parsnip model specification of class "krr_reg".

```
if (all(vapply(
    c("parsnip","stats","modeldata"),
    requireNamespace, quietly = TRUE, FUN.VALUE = logical(1)
))) {
    library(tidymodels)
    library(parsnip)
    library(stats)
    library(modeldata)

# Data analysis
    data(ames)
    ames = ames %>% mutate(Sale_Price = log10(Sale_Price))

set.seed(502)
ames_split = initial_split(ames, prop = 0.80, strata = Sale_Price)
ames_train = training(ames_split) # dim (2342, 74)
```

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```
ames_test = testing(ames_split) # dim (588, 74)
# Model spec
krr_spec = krr_reg(kernel = "gaussian", opt = "exact",
                   m = 50, eps = 1e-6, n_threads = 4,
                   rho = 1, penalty = tune()) %>%
 set_engine("fastkrr") %>%
 set_mode("regression")
# Define rec
rec = recipe(Sale_Price ~ Longitude + Latitude, data = ames_train)
# workflow
wf = workflow() %>%
 add_recipe(rec) %>%
  add_model(krr_spec)
# Define hyper-parameter grid
param_grid = grid_regular(
  dials::penalty(range = c(-10, -3)),
  levels = 5
# CV setting
set.seed(123)
cv_folds = vfold_cv(ames_train, v = 5, strata = Sale_Price)
# Tuning
tune_results = tune_grid(
 wf,
 resamples = cv_folds,
 grid = param_grid,
 metrics = metric_set(rmse),
  control = control_grid(verbose = TRUE, save_pred = TRUE)
)
# Result check
collect_metrics(tune_results)
# Select best parameter
best_params = select_best(tune_results, metric = "rmse")
# Finalized model spec using best parameter
final_spec = finalize_model(krr_spec, best_params)
final_wf = workflow() %>%
  add_recipe(rec) %>%
  add_model(final_spec)
# Finalized fitting using best parameter
final_fit = final_wf %>% fit(data = ames_train)
# Prediction
predict(final_fit, new_data = ames_test)
print(best_params)
}
```

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make_kernel

Kernel matrix K construction for given datasets

Description

Constructs a kernel matrix $K \in \mathbb{R}^{n \times n'}$ given two datasets $X \in \mathbb{R}^{n \times d}$ and $X' \in \mathbb{R}^{n' \times d}$, where $x_i \in \mathbb{R}^d$ and $x_j' \in \mathbb{R}^d$ denote the i-th and j-th rows of X and X', respectively, and $K_{ij} = \mathcal{K}(x_i, x_j')$ for a user-specified kernel. Implemented in C++ via RcppArmadillo.

Arguments

X Design matrix $X \in \mathbb{R}^{n \times d}$ (rows $x_i \in \mathbb{R}^d$).

X_new Second matrix $X' \in \mathbb{R}^{n' \times d}$ (rows $x'_i \in \mathbb{R}^d$). If omitted, X' = X and X' = n.

kernel Kernel type; one of "gaussian" or "laplace".

rho Kernel width parameter ($\rho > 0$).

n_threads Number of parallel threads. The default is 4. If the system does not support

4 threads, it automatically falls back to 1 thread. Parallelization (implemented in C++) is one of the main advantages of this package and is applied only for

"laplace" kernels.

Details

Gaussian:

 $\mathcal{K}(x_i, x_j) = \exp(-\rho ||x_i - x_j||_2^2)$

Laplace:

$$\mathcal{K}(x_i, x_j) = \exp(-\rho ||x_i - x_j||_1)$$

Value

An S3 object of class "kernel_matrix" that represents the computed kernel matrix. If X_new is NULL, the result is a symmetric matrix $K_{ij} = \mathcal{K}(x_i, x_j)$, with $K \in \mathbb{R}^{n \times n}$. Otherwise, the result is a rectangular matrix $K'_{ij} = \mathcal{K}(x_i, x'_j)$, with $K' \in \mathbb{R}^{n \times n'}$.

```
# Data setting
set.seed(1)
d = 1
rho = 1
n = 1000
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)

# New design matrix
new_n = 1500
new_X = matrix(runif(new_n*d, 0, 1), nrow = new_n, ncol = d)

# Make kernel : Gaussian kernel
K = make_kernel(X, kernel = "gaussian", rho = rho) ## symmetric matrix
new_K = make_kernel(X, new_X, kernel = "gaussian", rho = rho) ## rectangular matrix
# Make kernel : Laplace kernel
```

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```
K = make_kernel(X, kernel = "laplace", rho = rho, n_threads = 1) ## symmetric matrix
new_K = make_kernel(X, new_X, kernel = "laplace", rho = rho, n_threads = 1) ## rectangular matrix
```

predict.krr

Predict responses for new data using fitted KRR model

Description

Generates predictions from a fitted Kernel Ridge Regression (KRR) model for new data.

Usage

```
## S3 method for class 'krr'
predict(object, newdata, ...)
```

Arguments

object A S3 object of class krr created by fastkrr.

newdata New design matrix or data frame containing new observations for which predic-

tions are to be made.

Value

A numeric vector of predicted values corresponding to newdata.

See Also

```
fastkrr, make_kernel
```

```
# Data setting
n = 30
d = 1
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)
y = as.vector(sin(2*pi*rowMeans(X)^3) + rnorm(n, 0, 0.1))
lambda = 1e-4
rho = 1

# Fitting model: pivoted
model = fastkrr(X, y, kernel = "gaussian", rho = rho, lambda = lambda, opt = "pivoted")

# Predict
new_n = 50
new_x = matrix(runif(new_n*d, 0, 1), nrow = new_n, ncol = d)
new_y = as.vector(sin(2*pi*rowMeans(new_x)^3) + rnorm(new_n, 0, 0.1))

pred = predict(model, new_x)
crossprod(pred, new_y) / new_n
```

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print.approx_kernel

Print method for approximated kernel matrices

Description

Displays the approximated kernel matrix and key options used to construct it.

Usage

```
## S3 method for class 'approx_kernel'
print(approx_object, ...)
```

Arguments

```
approx_object An S3 object created by approx_kernel.
... Additional arguments (currently ignored).
```

Details

The function prints the stored approximated kernel matrix (top-left 6x6) and summarizes options such as the approximation method (opt), approximation degree (m), numerical tolerance (eps), and number of threads used (n_threads).

Value

An approximated kernel matrix and its associated options.

See Also

```
approx_kernel, print.krr, print.kernel_matrix
```

```
# Data setting
set.seed(1)
d = 1
n = 1000
m = 50
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)
y = as.vector(sin(2*pi*rowMeans(X)^3) + rnorm(n, 0, 0.1))

# Example: nystrom
K_nystrom = approx_kernel(K = K, opt = "nystrom", m = m, d = d, rho = 1, n_threads = 1)
class(K_nystrom)
print(K_nystrom)
```

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Description

Displays the top-left 6×6 portion of a kernel or approximated kernel matrix for quick inspection.

Usage

```
## S3 method for class 'kernel_matrix'
print(ker_mat, ...)
```

Arguments

ker_mat
An object of class kernel_matrix, which may represent either an exact kernel matrix (from make_kernel or fastkrr) or an approximated kernel matrix (from approx_kernel).

Additional arguments (currently ignored).

Value

A top-left 6x6 block of the kernel matrix to the console.

See Also

```
approx_kernel, fastkrr, print.approx_kernel, print.krr
```

```
# data setting
set.seed(1)
n = 1000 ; d = 1
m = 100
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)
y = as.vector(sin(2*pi*X^3) + rnorm(n, 0, 0.1))
# Example for fastkrr
fit_pivoted = fastkrr(X, y, kernel = "gaussian", opt = "pivoted", m = 100, fastcv = TRUE, verbose = FALSE)
class(attr(fit_pivoted, "K"))
print(class(attr(fit_pivoted, "K")))
class(attr(fit_pivoted, "K_approx"))
print(class(attr(fit_pivoted, "K_approx")))
# Example for make_kernel
K = make_kernel(X, kernel = "gaussian", rho = 1)
class(K)
print(K)
```

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print.krr

Print method for fitted Kernel Ridge Regression models

Description

Displays key information from a fitted Kernel Ridge Regression (KRR) model, including the original call, first few coefficients, a 6×6 block of the kernel (or approximated kernel) matrix, and the main kernel options.

Usage

```
## S3 method for class 'krr'
print(model, ...)
```

Arguments

model An S3 object of class krr, typically returned by fastkrr.

... Additional arguments (currently ignored).

Value

A human-readable summary of the fitted KRR model to the console.

See Also

```
fastkrr, print.approx_kernel, print.kernel_matrix
```

```
# Data setting
set.seed(1)
lambda = 1e-4
d = 1
n = 50
X = matrix(runif(n*d, 0, 1), nrow = n, ncol = d)
y = as.vector(sin(2*pi*rowMeans(X)^3) + rnorm(n, 0, 0.1))

# Example: exact
model = fastkrr(X, y, kernel = "gaussian", opt = "exact", rho = rho, lambda = 1e-4)
class(model)
print(model)
```

16 tunable.krr_reg

tunable.krr_reg

Expose tunable parameters for 'krr_reg'

Description

Supplies a tibble of tunable arguments for 'krr_reg()'.

Usage

```
## S3 method for class 'krr_reg'
tunable(x, ...)
```

Arguments

x A 'krr_reg' model specification.

... Not used; included for S3 method compatibility.

Value

A tibble (one row per tunable parameter) with columns 'name', 'call_info', 'source', 'component', and 'component_id'.

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