Rdocumentation

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AUC_Spline_matrix_B

Spline Interpolation Method - Matrix of the zero order derivative coefficients

Description

In the area under the curve calculation using the spline interpolation method, the vector of the second derivative of the outcome of interest Y is expressed as AY'' = BY + F. This function calculate calculate the matrix B.

Usage

AUC_Spline_matrix_B(time)

Arguments

time

a numerical vector of time points of length m (x-axis coordinates).

Details

The tridiagonal matrix B is defined as (for the "not-a-knot boundary conditions): The jth line of the matrix, $B_{[j,:]}$ is given by

$$B_{[j,:]} = (0, \dots, 0) \text{ if } j = 1$$

$$B_{[j,:]} = (0, \dots, 0) \text{ if } j = m$$

$$B_{[j,:]} = \left(0_1, \dots, 0_{j-2}, \frac{1}{h_j}, -\left[\frac{1}{h_j} + \frac{1}{h_{j+1}}\right], \frac{1}{h_{j+1}}, 0_{j+2}, \dots, 0_m\right) \text{ otherwise}$$

Value

a tridiagonal matrix corresponding to the weights of the variable of interest in the spline interpolation method. In this version, the matrix is build considering the "not-a-knot" spline boundary conditions.

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