skfda.preprocessing.registration.from_srsf

skfda.preprocessing.registration.from_srsf(fdatagrid, initial=None, *, eval_points=None) [source]

Given a SRSF calculate the corresponding function in the original space.

Let $f_i:[a,b]\to\mathbb{R}$ be an absolutely continuous function, the SRSF transform is defined as

$$SRSF(f_i(t)) = sgn(f_i(t))\sqrt{|Df_i(t)|} = q_i(t)$$

This transformation is a mapping up to constant. Given the srsf and the initial value the original function can be obtained as

$$f_i(t) = f(a) + \int_a^t q(t)|q(t)|dt$$

This representation it is used to compute the extended non-parametric Fisher-Rao distance between functions, wich under the SRSF representation becomes the usual \mathbb{L}^2 distance between functions. See [SK16-4-6-2].

Parameters:

- fdatagrid (FDataGrid) SRSF to be transformed.
- initial (array_like) List of values of initial values of the original functions.
- eval_points (array_like, optional): Set of points where the functions are evaluated, by default uses the sample points of the fdatagrid.

Returns: Functions in the original space.

Return type: FDataGrid

Raises: ValueError – If functions are multidimensional.

References

Srivastava, Anuj & Klassen, Eric P. (2016). Functional and shape data analysis. In

4-6-2] Square-Root Slope Function Representation (pp. 91-93). Springer.