

Package: deform (via r-universe)

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Type Package

Title Spatial Deformation and Dimension Expansion Gaussian Processes

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Description Methods for fitting nonstationary Gaussian process models by spatial deformation, as introduced by Sampson and Guttorp (1992) <[doi:10.1080/01621459.1992.10475181](https://doi.org/10.1080/01621459.1992.10475181)>, and by dimension expansion, as introduced by Bornn et al. (2012) <[doi:10.1080/01621459.2011.646919](https://doi.org/10.1080/01621459.2011.646919)>. Low-rank thin-plate regression splines, as developed in Wood, S.N. (2003) <[doi:10.1111/1467-9868.00374](https://doi.org/10.1111/1467-9868.00374)>, are used to either transform co-ordinates or create new latent dimensions.

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aniso	<i>Fitting anisotropic spatial Gaussian process models</i>
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Description

Function `aniso` fits a conventional 2-dimensional anisotropic Gaussian process, i.e. just with scalings in the x and y coordinates.

Usage

```
aniso(x, z, n, correlation = FALSE, cosine = FALSE, standardise = "together")
```

Arguments

<code>x</code>	a 2-column matrix comprising x and y coordinates column-wise, respectively, or a list; see Details for the latter
<code>z</code>	a variance-covariance matrix
<code>n</code>	an integer number of data
<code>correlation</code>	a logical defining whether z should be assumed to be a correlation matrix; defaults to FALSE
<code>cosine</code>	a logical defining whether the powered exponential covariance function should be multiplied by the cosine of scaled distances, i.e. giving a damped oscillation; defaults to FALSE
<code>standardise</code>	a character string that governs whether dimensions are scaled by a common ("together") or dimension-specific factor; defaults to "together"

Details

If `x` is a list, then it wants elements "x", "z" and "n" as described above.

Value

An object of class `deform` and then of class `anisotropic`

References

Sampson, P. D. and Guttorp, P. (1992) Nonparametric Estimation of Nonstationary Spatial Covariance Structure, *Journal of the American Statistical Association*, 87:417, 108-119, [doi:10.1080/01621459.1992.10475181](https://doi.org/10.1080/01621459.1992.10475181)

Examples

```
data(solar)
aniso(solar$x, solar$z, solar$n)
# equivalent to aniso(solar)
```

cencov

Correlation and covariance matrices from censored data

Description

Correlation and covariance matrices from censored data

Usage

```
cencov(x, u)
```

```
cencor(x, u)
```

Arguments

x a numeric matrix

u a numeric matrix giving corresponding points of left-censoring

Details

For `cencov()` a covariance matrix is returned and for `cencor()` a correlation matrix is returned. Note that `cencov()` calls `cencor()`. Estimates are based on assuming values are from a multivariate Gaussian distribution.

Value

a matrix

See Also

[cov](#) and [cor](#) for uncensored estimates.

Examples

```
# generate some correlated data
n <- 1e2
x <- rnorm(n)
y <- 0.25 * x + sqrt(0.75) * rnorm(n)
xy <- cbind(x, y)
# threshold of zero for left-censoring
u <- matrix(0, n, 2)
# left-censored correlation matrix
cencor(xy, u) # could check with cor(xy)
# left-censored covariance matrix
cencov(xy, u)
```

deform	<i>Fitting low-rank nonstationary spatial Gaussian process models through spatial deformation</i>
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Description

Function `deform` fits a 2-dimensional deformation model, where typically x and y coordinates in geographic (G-) space will be provided and then deformed to give new coordinates in deformed (D-) space in which isotropy of a Gaussian process is optimally achieved.

Usage

```
deform(
  x,
  z,
  n,
  k = c(10, 10),
  lambda = c(-1, -1),
  lambda0 = rep(exp(3), length(k)),
  correlation = FALSE,
  cosine = FALSE,
  bijective = FALSE,
  bijective.args = NULL,
  trace = 0,
  standardise = "together"
)
```

Arguments

x	a 2-column matrix comprising x and y coordinates column-wise, respectively, or a list; see Details for the latter
z	a variance-covariance matrix
n	an integer number of data

<code>k</code>	an integer vector of ranks
<code>lambda</code>	specified lambda values; see Details
<code>lambda0</code>	initial lambda values
<code>correlation</code>	a logical defining whether <code>z</code> should be assumed to be a correlation matrix; defaults to FALSE
<code>cosine</code>	a logical defining whether the powered exponential covariance function should be multiplied by the cosine of scaled distances, i.e. giving a damped oscillation; defaults to FALSE
<code>bijjective</code>	a logical for whether a bijjective deformation should be imposed; defaults to FALSE
<code>bijjective.args</code>	a list specifying quantities to ensure bijjectivity, if <code>bijjective == TRUE</code> ; see Details
<code>trace</code>	an integer specifying the amount to report on optimisation (0, default, is nothing; 1 gives a bit)
<code>standardise</code>	a character string that governs whether dimensions are scaled by a common ("together") or dimension-specific factor; defaults to "together"

Details

If `x` is a list, then it wants elements "x", "z" and "n" as described above.

Values of `lambda` multiply the penalties placed on the wiggleness of the smooths that form the deformations. Larger values make things less wiggly. Values of `lambda0` specify initial values for `lambda`, which are still optimised.

`bijjective.args()` is a 4-element list: "mult" is a penalty placed on the numerical approximation to identifying non-bijjectivity, where larger values impose bijjectivity more strictly; "scl" is a scaling placed on the grid used to numerically identify non-bijjectivity, where smaller values will typically impose bijjectivity more strictly; "nx" and "ny" specify the x and y dimensions of the grid used to numerically identify bijjectivity. Defaults are `mult = 1e3`, `scl = 1`, `nx = 40` and `ny = 40`. It is advisable to use "mult" and not "scl" to control bijjectivity, in the first instance.

Value

An object of class `deform` and then of class `deformation`

References

Sampson, P. D. and Guttorp, P. (1992) Nonparametric Estimation of Nonstationary Spatial Covariance Structure, *Journal of the American Statistical Association*, 87:417, 108-119, doi:[10.1080/01621459.1992.10475181](https://doi.org/10.1080/01621459.1992.10475181)

Wood, S.N. (2003), Thin plate regression splines. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 65: 95-114. doi:[10.1111/14679868.00374](https://doi.org/10.1111/14679868.00374)

Examples

```
data(solar)
```

```

deform(solar$x, solar$z, solar$n)
# equivalent to deform(solar)

# bijective deformation
deform(solar, bijective = TRUE)

# deformation with specified rank
deform(solar, k = c(10, 8))

```

expand	<i>Fitting low-rank nonstationary spatial Gaussian process models through dimension expansion</i>
--------	---

Description

Function `expand` fits a multi-dimensional dimension expansion model, where typically x and y coordinates in geographic (G-) space will be provided and then scaled and combined with new latent dimensions (that are functions of x and y) to give new coordinates in deformed (D-) space in which isotropy of a Gaussian process is optimally achieved.

Usage

```

expand(
  x,
  z,
  n,
  k = 10,
  lambda = rep(-1, length(k)),
  lambda0 = rep(exp(3), length(k)),
  correlation = FALSE,
  cosine = FALSE,
  trace = 0,
  z0 = NULL,
  standardise = "together"
)

```

Arguments

<code>x</code>	a 2-column matrix comprising x and y coordinates column-wise, respectively, or a list; see Details for the latter
<code>z</code>	a variance-covariance matrix
<code>n</code>	an integer number of data
<code>k</code>	an integer vector of ranks
<code>lambda</code>	specified lambda values

lambda0	initial lambda values
correlation	a logical defining whether z should be assumed to be a correlation matrix; defaults to FALSE
cosine	a logical defining whether the powered exponential covariance function should be multiplied by the cosine of scaled distances, i.e. giving a damped oscillation; defaults to FALSE
trace	an integer specifying the amount to report on optimisation (0, default, is nothing; 1 gives a bit)
z0	a scalar giving initial values (which alternate z_0 , $-z_0$, z_0 , ... for latent dimensions)
standardise	a character string that governs whether dimensions are scaled by a common ("together") or dimension-specific factor; defaults to "together"

Details

If x is a list, then it wants elements "x", "z" and "n" as described above.

Value

An object of class `deform` and then of class `expansion`

References

Bornn, L., Shaddick, G., & Zidek, J. V. (2012). Modeling nonstationary processes through dimension expansion. *Journal of the American Statistical Association*, 107(497), 281-289. doi:10.1080/01621459.2011.646919.

Examples

```
# one-dimensional expansion
data(solar)
expand(solar$x, solar$z, solar$n)
# equivalent to expand(solar)

# two-dimensional expansion with rank-8 and rank-5 dimensions
expand(solar$x, solar$z, solar$n, c(8, 5))
```

plot.deform

Plot a fitted deform object

Description

Plot a fitted deform object

Usage

```
## S3 method for class 'deform'
plot(
  x,
  start = 1,
  graphics = "base",
  breaks = NULL,
  pal = function(n) hcl.colors(n, "YlOrRd", rev = TRUE),
  onepage = FALSE,
  nx = 10,
  ny = 10,
  xp = NULL,
  yp = NULL,
  xlab = NULL,
  ylab = NULL,
  ...
)
```

Arguments

x	a fitted deform object
start	an integer giving the starting dimension of plots of dimension expansion models; defaults to 1
graphics	a character string that is either "graphics" or "lattice" and states the graphics package to use for plots; defaults to "graphics"
breaks	an integer, vector or list; see Details
pal	a function specifying the colour palette to use for plots; defaults to <code>hcl.colors(..., 'YlOrRd', rev = TRUE)</code>
onepage	a logical specifying whether all plots should be put on one page; defaults to FALSE, which makes use of the current graphics state
nx	number of x points to use for plotting grid
ny	number of y points to use for plotting grid
xp	x points to use for plotting grid
yp	y points to use for plotting grid
xlab	x-axis label
ylab	y-axis label
...	extra arguments to pass to <code>plot()</code>

Details

If breaks is an integer then it specifies the number of breaks to use for colour scales; if it's a vector, then it's the breaks themselves; and if it's a list then it's different breaks for each dimension.

Value

Plots representing all one- or two-dimensional smooths

Examples

```
# deformations
data(solar)
m0 <- deform(solar$x, solar$z, solar$n)

# plot representation of deformation
plot(m0)

# as above with specified x and y grid
xvals <- seq(-123.3, -122.25, by = .05)
yvals <- seq(49, 49.4, by = .05)
plot(m0, xp = xvals, yp = yvals)

# one-dimensional expansion
data(solar)
m1 <- expand(solar$x, solar$z, solar$n)

# plot its three dimensions
op <- par(mfrow = c(1, 3))
plot(m1)
par(op)

# or plot using lattice::levelplot
plot(m1, graphics = 'lattice')
# or as above, but on one page
plot(m1, graphics = 'lattice', onepage = TRUE)

# two-dimensional expansion
m2 <- expand(solar$x, solar$z, solar$n, c(8, 5))
# plot of its third and fourth dimensions for given x and y values
op <- par(mfrow = c(1, 2))
plot(m2, start = 3, xp = xvals, yp = yvals)
par(op)

# using lattice::levelplot with common breaks across dimensions with
# a palette that gives latent dimensions in white where near zero
plot(m2, onepage = TRUE, graphics = 'lattice', breaks = seq(-0.35, 0.35, by = 0.1),
```

```
pal = function(n) hcl.colors(n, 'Blue-Red 3')
```

predict.deform *Predict from a fitted deform object*

Description

Predict from a fitted deform object

Usage

```
## S3 method for class 'deform'
predict(object, newdata = NULL, ...)
```

Arguments

object	a fitted deform object
newdata	a 2-column matrix of x and y coordinates
...	currently just a placeholder

Value

A 2-column matrix of predicted x and y points for deformations and a (2 + q)-column matrix for q-dimensional expansions.

Examples

```
# fit a deformation model
data(solar)
m0 <- deform(solar$x, solar$z, solar$n)

# predict D-space points for original locations
predict(m0)

# predictions for one-dimensional expansion model with specified locations
# and standard error estimates
data(solar)
m1 <- expand(solar$x, solar$z, solar$n)
xvals <- seq(-123.3, -122.2, by = .1)
yvals <- seq(49, 49.4, by = .1)
xyvals <- expand.grid(xvals, yvals)
predict(m1, xyvals, se.fit = TRUE)
```

simulate.deform	<i>Simulate from a fitted deform object</i>
-----------------	---

Description

Simulate from a fitted deform object

Usage

```
## S3 method for class 'deform'  
simulate(object, nsim = 1, seed = NULL, newdata = NULL, ...)
```

Arguments

object	a fitted deform object
nsim	an integer giving the number of simulations
seed	an integer giving the seed for simulations
newdata	a 2-column matrix of x and y coordinates
...	extra arguments to pass to predict.deform()

Value

Plots representing all one- or two-dimensional smooths

Examples

```
# deformations  
data(solar)  
m0 <- deform(solar$x, solar$z, solar$n)  
# Gaussian process simulations based on fitted deformation model  
simulate(m0)  
  
# one-dimensional expansion model with five simulations and specified locations  
data(solar)  
m1 <- expand(solar$x, solar$z, solar$n)  
xvals <- seq(-123.3, -122.25, by = .05)  
yvals <- seq(49, 49.4, by = .05)  
xyvals <- expand.grid(xvals, yvals)  
simulate(m1, 5, newdata = xyvals)
```

solar	<i>Variance-covariance matrix for British Columbia solar radiation data</i>
-------	---

Description

Variance-covariance matrix for British Columbia solar radiation data

Format

A list with three elements, which are:

x a 12-row 2-column matrix of longitude-latitude coordinates for 12 stations

z a 12-row 12-column variance-covariance matrix

n an integer giving the original sample size

Source

These data were kindly provided by Alexandra Schmidt. They were originally published in Hay (1983) and then used in Sampson and Guttorp's (1992) pioneering deformation paper.

Hay, J. E. (1983) Solar energy system design: The impact of mesoscale variations in solar radiation, *Atmosphere-Ocean*, 21:2, 138-157, doi:[10.1080/07055900.1983.9649161](https://doi.org/10.1080/07055900.1983.9649161)

Sampson, P. D. and Guttorp, P. (1992) Nonparametric Estimation of Nonstationary Spatial Covariance Structure, *Journal of the American Statistical Association*, 87:417, 108-119, doi:[10.1080/01621459.1992.10475181](https://doi.org/10.1080/01621459.1992.10475181)

variogram	<i>Plot the variogram for a fitted deform object</i>
-----------	--

Description

Plot the variogram for a fitted deform object

Usage

```
variogram(object, bins = 20, bin.function = "pretty", trim = 0, ...)
```

Arguments

object	a fitted deform object
bins	an integer specifying the number of bins for plotting
bin.function	a character specifying a function to use to calculate bins; defaults to pretty()
trim	a scalar in [0, 0.5], which is passed to mean() when calculating binned variogram estimates; defaults to 0
...	extra arguments to pass to plot()

Value

Plot of variogram

Examples

```
# deformations
data(solar)
m0 <- deform(solar$x, solar$z, solar$n)

# empirical versus model-based variogram estimates against distance,
# where distance is based on D-space
variogram(m0)
# which is the default with approximately 20 bins, i.e. variogram(m0, bins = 20)

# variogram for one-dimensional expansion without binning
data(solar)
m1 <- expand(solar$x, solar$z, solar$n)
variogram(m1, bins = 0)
```

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